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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

NASSAU LIFE AND ANNUITY COMPANY

NAIC Group Code 4736 (Current) 4736 (Prior) NAIC Company Code 93734 Employer's ID Number 43-1240953

Organized under the Laws of Connecticut, State of Domicile or Port of Entry CT

Country of Domicile United States of America

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

Incorporated/Organized 11/02/1981 Commenced Business 12/28/1981

Statutory Home Office One American Row (Street and Number), Hartford, CT, US 06103 (City or Town, State, Country and Zip Code)

Main Administrative Office One American Row (Street and Number)

Hartford, CT, US 06103 (City or Town, State, Country and Zip Code), 860-403-5000 (Area Code) (Telephone Number)

Mail Address P. O. Box 5056 (Street and Number or P.O. Box), Hartford, CT, US 06102-5056 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One American Row (Street and Number)

Hartford, CT, US 06103 (City or Town, State, Country and Zip Code), 860-403-5210 (Area Code) (Telephone Number)

Internet Website Address www.nfg.com

Statutory Statement Contact Donald Scott Aderhold (Name), 860-403-5210 (Area Code) (Telephone Number)

Statutory_Reporting@nfg.com (E-mail Address), 860-403-5344 (FAX Number)

OFFICERS

President, CEO	Phillip John Gass	Vice President, CFO, Treasurer	Jordan Downing Price
Vice President, General Counsel, Secretary	Kostas Cheliotis		

OTHER

Thomas Martin Buckingham, Vice President, Chief Growth Officer

Joseph Dominic Orofino #, Vice President, Chief Investment Officer

DIRECTORS OR TRUSTEES

Thomas Martin Buckingham

Kostas Cheliotis

Phillip John Gass

State of Connecticut
County of Hartford SS:

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

Phillip John Gass	Kostas Cheliotis	Jordan Downing Price
President, CEO	Vice President, General Counsel, Secretary	Vice President, CFO, Treasurer

Subscribed and sworn to before me this 1st day of November 2025

Benjamin Clemmey

05/31/2028

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

BENJAMIN CLEMMEY NOTARY PUBLIC My Commission Expires 05-31-2028 CONNECTICUT

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	4,095,046,357		4,095,046,357	3,466,903,164
2.	Stocks:				
	2.1 Preferred stocks	8,093,256		8,093,256	3,037,431
	2.2 Common stocks	2,847,000		2,847,000	193,458,325
3.	Mortgage loans on real estate:				
	3.1 First liens	737,690,585		737,690,585	654,360,002
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ 62,755,362), cash equivalents ($ 4,309,429) and short-term investments ($ .....)	67,064,791		67,064,791	118,711,513
6.	Contract loans (including $ ..... premium notes)	3,741,534		3,741,534	3,604,950
7.	Derivatives	148,394,617		148,394,617	102,277,509
8.	Other invested assets	1,105,066,364	755,307	1,104,311,057	546,438,142
9.	Receivables for securities	2,405,351		2,405,351	6,814,616
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	23,292,591	0	23,292,591	30,681,723
12.	Subtotals, cash and invested assets (Lines 1 to 11)	6,193,642,445	755,307	6,192,887,138	5,126,287,374
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	47,128,239	1,332,327	45,795,912	33,375,562
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	792,272		792,272	866,050
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	1,507,201		1,507,201	1,572,059
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,705,965	1,705,965	0	41,269
	16.2 Funds held by or deposited with reinsured companies	44,827,652		44,827,652	45,549,378
	16.3 Other amounts receivable under reinsurance contracts	3,557,961		3,557,961	6,854,218
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	12,285,336		12,285,336	12,951,298
18.2	Net deferred tax asset	42,026,821	37,893,431	4,133,390	3,591,576
19.	Guaranty funds receivable or on deposit	4,461,355		4,461,355	4,612,589
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ .....)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	987,434		987,434	583,615
24.	Health care ($ .....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	1,188,741	3,295	1,185,446	691,071
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,354,111,423	41,690,326	6,312,421,097	5,236,976,059
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	6,559,232		6,559,232	6,033,190
28.	Total (Lines 26 and 27)	6,360,670,654	41,690,326	6,318,980,329	5,243,009,249
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral	23,292,591		23,292,591	30,681,723
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	23,292,591	0	23,292,591	30,681,723
2501.	Suspense	1,188,741	3,295	1,185,446	691,071
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,188,741	3,295	1,185,446	691,071

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 1,179,355,469 less $ included in Line 6.3 (including $ Modco Reserve)	1,179,355,469	976,631,593
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	69,041,865	73,259,414
3.	Liability for deposit-type contracts (including $ Modco Reserve)	743,865	768,532
4.	Contract claims:		
	4.1 Life	6,734,636	4,104,823
	4.2 Accident and health	3,321,636	3,817,921
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 278,299 accident and health premiums	360,018	447,985
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 995,403 assumed and $ 945,515 ceded	1,940,918	1,914,574
	9.4 Interest Maintenance Reserve	14,744,654	11,786,902
10.	Commissions to agents due or accrued-life and annuity contracts $, accident and health $ and deposit-type contract funds $	10,518,772	10,941,304
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	293,650	259,876
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	487,307	559,372
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	208,745	384,374
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	11,125,311	10,201,479
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	161,079,477	110,195,120
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	4,558,579,408	3,766,710,993
	24.04 Payable to parent, subsidiaries and affiliates	19,271,779	15,691,822
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	0	0
	24.09 Payable for securities	31,700,213	2,777,619
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	85,843,158	80,622,583
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,155,350,882	5,071,076,286
27.	From Separate Accounts Statement	6,559,232	6,033,190
28.	Total liabilities (Lines 26 and 27)	6,161,910,114	5,077,109,476
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	380,985,523	340,985,523
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(226,415,308)	(177,585,749)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	154,570,215	163,399,774
38.	Totals of Lines 29, 30 and 37	157,070,215	165,899,774
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,318,980,329	5,243,009,250
	DETAILS OF WRITE-INS		
2501.	Escheat liability	2,970,111	2,891,189
2502.	Suspense	10,533,047	2,441,394
2503.	Derivative Collateral Liability	72,340,000	75,290,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	85,843,158	80,622,583
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	258,858,686	249,945,908	333,781,804
2.	Considerations for supplementary contracts with life contingencies		38,682	0
3.	Net investment income	201,249,677	149,022,630	205,024,380
4.	Amortization of Interest Maintenance Reserve (IMR)	905,285	487,150	800,530
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	116,571,202	112,058,197	152,021,040
7.	Reserve adjustments on reinsurance ceded	179,973	156,407	214,414
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	107,075	110,924	140,665
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	3,221,314	3,658,270	4,938,317
9.	Totals (Lines 1 to 8.3)	581,093,212	515,478,168	696,921,150
10.	Death benefits	70,979,067	25,389,293	29,520,455
11.	Matured endowments (excluding guaranteed annual pure endowments)			0
12.	Annuity benefits	10,801,716	6,945,025	9,228,338
13.	Disability benefits and benefits under accident and health contracts	13,557,967	15,578,691	20,449,192
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	62,273,586	62,122,212	84,838,802
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	1,184,784	(507,416)	(481,976)
18.	Payments on supplementary contracts with life contingencies	7,447	7,447	9,930
19.	Increase in aggregate reserves for life and accident and health contracts	198,469,778	185,856,594	237,206,327
20.	Totals (Lines 10 to 19)	357,274,345	295,391,846	380,771,068
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	130,481,853	125,439,815	170,321,807
22.	Commissions and expense allowances on reinsurance assumed	268,965	283,204	407,448
23.	General insurance expenses and fraternal expenses	41,131,976	36,634,515	47,913,257
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,282,299	2,074,395	3,933,488
25.	Increase in loading on deferred and uncollected premiums	11,127	(251,157)	(93,275)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(84,092)	(146,398)	(139,390)
27.	Aggregate write-ins for deductions	104,537,603	85,108,894	123,026,459
28.	Totals (Lines 20 to 27)	635,904,076	544,535,114	726,140,862
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(54,810,864)	(29,056,946)	(29,219,712)
30.	Dividends to policyholders and refunds to members			0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(54,810,864)	(29,056,946)	(29,219,712)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(4,050,368)	(1,651,586)	(6,609,946)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(50,760,496)	(27,405,360)	(22,609,766)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,023,485 (excluding taxes of $ 1,026,883 transferred to the IMR)	(8,139,195)	11,054,210	21,674,326
35.	Net income (Line 33 plus Line 34)	(58,899,691)	(16,351,150)	(935,440)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	165,899,774	175,819,390	175,819,390
37.	Net income (Line 35)	(58,899,691)	(16,351,150)	(935,440)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 10,130,304	49,555,518	59,730,559	43,672,200
39.	Change in net unrealized foreign exchange capital gain (loss)	3,508,936	792,728	(2,109,839)
40.	Change in net deferred income tax	12,238,933	8,681,551	3,191,333
41.	Change in nonadmitted assets	(1,282,074)	5,685,642	5,890,383
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(50,884,357)	(76,166,487)	(75,539,154)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	40,000,000	0	20,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(3,066,824)	(3,066,824)	(4,089,099)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(8,829,559)	(20,693,981)	(9,919,616)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	157,070,215	155,125,409	165,899,774
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	3,221,314	3,658,270	4,938,317
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	3,221,314	3,658,270	4,938,317
2701.	Reinsurance consideration	(75,682,226)	(37,952,038)	(43,184,512)
2702.	Interest expense on funds withheld	179,348,591	123,060,932	166,210,971
2703.	Offset to novation reserves	871,238		
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	104,537,603	85,108,894	123,026,459
5301.	Deferred Ceding Allowance	(3,066,824)	(3,066,824)	(4,089,099)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(3,066,824)	(3,066,824)	(4,089,099)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,228,115,233	1,174,977,532	1,566,788,559
2.	Net investment income	203,396,719	140,938,393	197,404,185
3.	Miscellaneous income	7,864,766	8,351,520	11,175,087
4.	Total (Lines 1 to 3)	1,439,376,718	1,324,267,445	1,775,367,831
5.	Benefit and loss related payments	439,383,393	386,588,191	519,161,533
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(84,092)	(146,398)	(139,390)
7.	Commissions, expenses paid and aggregate write-ins for deductions	90,873,553	114,793,852	165,864,712
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(62,705)	(339)	(339)
10.	Total (Lines 5 through 9)	530,110,149	501,235,306	684,886,516
11.	Net cash from operations (Line 4 minus Line 10)	909,266,568	823,032,139	1,090,481,315
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	798,863,625	389,838,225	609,219,224
	12.2 Stocks	11,026,421	0	2,000,000
	12.3 Mortgage loans	21,907,915	4,212,898	5,901,921
	12.4 Real estate	0	0	0
	12.5 Other invested assets	31,047,298	41,362,494	70,225,659
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(185,024)
	12.7 Miscellaneous proceeds	10,478,983	9,666,167	4,220,731
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	873,324,242	445,079,784	691,382,512
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,397,381,385	971,037,411	1,320,710,368
	13.2 Stocks	9,249,200	111,165,480	124,575,701
	13.3 Mortgage loans	105,520,750	116,606,250	170,165,252
	13.4 Real estate	0	0	0
	13.5 Other invested assets	407,303,720	197,684,393	304,224,316
	13.6 Miscellaneous applications	3,547,931	3,910,510	4,525,257
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,923,002,986	1,400,404,044	1,924,200,894
14.	Net increase/(decrease) in contract loans and premium notes	136,584	41,158	40,983
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,049,815,327)	(955,365,418)	(1,232,859,365)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	40,000,000	0	20,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(24,667)	73,905	97,194
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	48,926,704	66,233,893	101,160,671
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	88,902,037	66,307,798	121,257,865
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(51,646,722)	(66,025,481)	(21,120,185)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	118,711,513	139,831,698	139,831,698
	19.2 End of period (Line 18 plus Line 19.1)	67,064,791	73,806,217	118,711,513

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	11,532,420	12,749,732	16,234,611
2.	Group life			0
3.	Individual annuities	1,262,166,303	1,197,654,620	1,593,938,732
4.	Group annuities			0
5.	Accident & health	22,950,167	25,711,262	33,862,125
6.	Fraternal			0
7.	Other lines of business			0
8.	Subtotal (Lines 1 through 7)	1,296,648,890	1,236,115,614	1,644,035,468
9.	Deposit-type contracts	0	0	0
10.	Total (Lines 8 and 9)	1,296,648,890	1,236,115,614	1,644,035,468

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Policies

The accompanying financial statements of the Nassau Life and Annuity Company ("NLA" or the "Company") have been prepared in conformity with accounting practices prescribed or permitted by the State of Connecticut Department of Insurance (the "Department").

For determining the Company's solvency under the State of Connecticut's insurance laws and regulations, the Department recognizes only statutory accounting practices prescribed or permitted by the state for determining and reporting the financial condition and results of operations of the Company. The State of Connecticut has adopted the National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP"), version effective January 1, 2001, NAIC SAP as a component of practices prescribed or permitted by the State of Connecticut. The Insurance Commissioner has the authority to prescribe or permit other specific practices that deviate from prescribed practices. As of September 30, 2025, the Insurance Commissioner had not prescribed or permitted the Company to use any accounting practices that would result in the Company's earnings or financial position to deviate materially from NAIC SAP.

	SSAP #	F/S Page	F/S Line #	September 30, 2025	December 31, 2024
NET INCOME					
(1) Connecticut state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ (58,899,691)	$ (935,440)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (58,899,691)	$ (935,440)
SURPLUS					
(5) Connecticut state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 157,070,215	$ 165,899,774
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 157,070,215	$ 165,899,774

B. Use of Estimates in the Preparation of the Financial Statements

No material changes.

C. Accounting Policy

1) No changes.

2) Bonds generally are stated at amortized cost, except for bonds that are rated by the NAIC as a class 6, which are reported at the lower of amortized cost or fair market value. Amortization is calculated using the scientific constant yield to worst method.

3) No changes.

4) No changes.

5) No changes.

6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The Company applies the retrospective method of valuing loan-backed and asset backed securities.

7) No changes.

8) No changes.

9) No changes.

10) No changes.

11) No changes.

12) No changes.

13) Not applicable.

D. Going Concern

Management has evaluated the Company's ability to continue as a going concern and concluded that there is not substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

No material changes.

3. Business Combinations and Goodwill

No material changes.

4. Discontinued Operations

No material changes.

5. Investments

A. No material changes.

B. No material changes.

C. The Company had no investments in reverse mortgages.

D. Loan-Backed Securities:

1) Prepayment assumptions for loan-backed securities were obtained from industry prepayment models or internal estimates. These assumptions are consistent with current interest rates and the economic environment.

2) The Company had no impairments based on the intent to sell or inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.

3) The Company had no other-than-temporary impairments for loan-backed securities held as of September 30, 2025.

4) Impaired securities for which an other-than-temporary impairment has not been recognized:

a. The aggregate amount of unrealized losses	
1. Less than 12 months	$ 15,587,412
2. 12 months or longer	$ 26,042,372
b. The aggregate related fair value of securities with unrealized losses	
1. Less than 12 months	$ 411,968,501
2. 12 months or longer	$ 261,012,088

5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether an other-than-temporary impairment should be recognized. For securities whose present value of cash flows expected to be collected was less than the amortized cost basis of the security at September 30, 2025, an other-than-temporary impairment was recognized. The Company has evaluated its cash flow requirements and believes that its liquidity is adequate and it will not be required to sell other securities before recovery of their cost basis. As of September 30, 2025, the Company can assert that it has the intent and believes that it has the ability to hold these securities long enough to allow the cost basis of these securities to be recovered. The conclusions are supported by a detailed analysis of the underlying credit and cash flows on each security. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities held at September 30, 2025 if future events, information and the passage of time cause it to conclude that declines in value are other-than-temporary.

E-I. The Company has no investments in repurchase agreements or securities lending transactions.

J-L. No material changes.

M. The Company has no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities:

		Gross Amount Recognized	Amount Offset	Net Amount Presented on Financial Statements
(1)	Assets			
	Derivatives	$ 261,444,812	$ 113,050,196	$ 148,394,616
(2)	Liabilities			
	Derivatives	$ 113,050,196	$ 113,050,196	$ —

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

O-S. No material changes.

6. Joint Ventures, Partnerships and Limited Liability Companies

No material changes.

7. Investment Income

No material changes.

8. Derivative Instruments

No material changes.

9. Income Taxes

On August 16, 2022, President Biden signed into law the Inflation Reduction Act (the "Act"). Effective for tax years beginning after December 31, 2022, the Act includes a new corporate alternative minimum tax ("CAMT") on certain corporations. The Company has determined, as of the reporting date, that they will not be subject to the CAMT in 2025.

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

On July 1, 2025, the Company executed a sale of its wholly-owned insurance subsidiary, Nassau Life Insurance Company of Kansas ("NKS"), to its direct parent, The Nassau Companies. The selling price was equal to the June 30, 2025 ending surplus and capital, and no net gain or loss was recognized on the transaction. There was a $20 million realized capital loss that was fully offset by a $20 million reversal of unrealized losses.

11. Debt

A. The Company has no outstanding debt, or any reverse repurchase agreements.

B. FHLB (Federal Home Loan Bank) Agreements:

1) The Company is a member of the Federal Home Loan Bank (the "FHLB") of Boston. Membership with the FHLB is part of the Company's strategy to access funds to support various spread-based businesses and enhance liquidity management. In 2025, the Company conducted business activity (borrowing) with the FHLB. The Company has determined the estimated maximum borrowing capacity as $40.7 million. The Company calculated this amount in accordance with Sec. 38a-55 of the Connecticut Code, Hypothecation of Assets, whereby a domestic insurer may not pledge, hypothecate or otherwise encumber its assets to secure its debt in excess of the lesser of 5% of admitted assets or 25% of surplus as reported in its last financial statement filed with the Commissioner.

2) FHLB Capital Stock:

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	2,618,500	2,618,500	—
(c) Activity Stock	—	—	—
(d) Excess Stock	78,600	78,600	—
(e) Aggregate Total (a+b+c+d)	$ 2,697,100	$ 2,697,100	$ —
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 40,729,038	XXX	XXX

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	1,969,300	1,969,300	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$ 1,969,300	$ 1,969,300	$ —
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 38,156,352	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	—	—	—	—	—	—
2. Class B	2,618,500	2,618,500	—	—	—	—

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

3) Collateral Pledged to FHLB:

a. There were no amounts pledged as of the reporting date.

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Total Collateral Pledged Lines 2+3)	$ —	$ —	$ —
2. Current Year General Account Total Collateral Pledged	—	—	—
3. Current Year Separate Account Total Collateral Pledged	—	—	—
4. Prior Year-end General and Separate Accounts Total Collateral Pledged	—	—	—

11B(3)a1 Columns 1,2 and 3) should be equal to or less than 11B(3)b1 (Column 1,2 and 3 respectively)
11B(3)a2 Columns 1,2 and 3) should be equal to or less than 11B(3)b2 (Column 1,2 and 3 respectively)
11B(3)a3 Columns 1,2 and 3) should be equal to or less than 11B(3)b3 (Column 1,2 and 3 respectively)
11B(3)a4 Columns 1,2 and 3) should be equal to or less than 11B(3)b4 (Column 1,2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period:

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged Lines 2+3)	$ 7,625,526	$ 7,495,932	$ 5,000,000
2. Current Year General Account Maximum Collateral Pledged	7,625,526	7,495,932	5,000,000
3. Current Year Separate Account Maximum Collateral Pledged	—	—	—
4. Prior Year-end General and Separate Accounts Maximum Collateral Pledged	—	—	—

4) The Company's borrowing from FHLB was as follows:

a. Amount as of the Reporting Date:

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

b. Maximum amount borrowed during the Reporting Period (Current Quarter):

	1 Total 2+3	2 General Account	3 Separate Account
(1) Debt	$ 5,000,000	$ 5,000,000	$ —
(2) Funding Agreements	—	—	—
3) Other	—	—	—
(4) Aggregate Total (Lines 1+2+3)	5,000,000	5,000,000	—

c. FHLB - Prepayment Obligations:

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
(1) Debt	NO
(2) Funding Agreements	NO
(3) Other	NO

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A, B, C, D. For purposes of statutory accounting, the Company is not directly liable for a defined benefit plan.

E-I. No material changes.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No material changes.

14. Liabilities, Contingencies and Assessments

A-E. No material changes.

F. All Other Contingencies

Litigation and Regulatory Matters

The Company is regularly involved in litigation and arbitration, both as a defendant and as a plaintiff. The litigation and arbitration naming the Company as a defendant ordinarily involves the Company's businesses and operations. In certain of these matters, the plaintiffs may be seeking indeterminate amounts, including punitive or exemplary damages.

The Company periodically receives informal and formal requests for information from various state and federal governmental agencies and self-regulatory organizations related to the Company's products and practices. It is the Company's practice to cooperate fully in these matters.

It is not feasible to predict or determine the ultimate outcome of all litigation, arbitration or regulatory proceedings or to provide reasonable ranges of potential losses. It is believed that the outcome of the Company's litigation, arbitration, and regulatory matters are not likely, either individually or in the aggregate, to have a material adverse effect on the financial condition of the Company beyond the amounts already reported in these financial statements. However, given the indeterminate amounts sought in certain of these matters and the inherent unpredictability of litigation, arbitration and regulatory investigations, it is possible that an adverse outcome in certain matters could, from time to time, have a material adverse effect on the results of operations or cash flows in particular annual periods.

15. Leases

The Company has no lease obligations.

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

No material changes.

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

A. The Company did not have any transfers of receivables reported as sales.

B. The Company did not have any transfers and servicing of financial assets.

C. The Company did not have any wash sales.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No material changes.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No material changes.

20. Fair Value Measurements

A. The tables below provide information about the Company's use of fair value measurements.

1) Fair Value Measurements at Reporting Date:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value:					
Bonds					
Issuer Credit Obligations	—	1,094	250,000	—	251,094
Asset-Backed Securities	—	38,184	1,230,165	—	1,268,349
Total Bonds	—	39,278	1,480,165	—	1,519,443
Common Stock					
Industrial and Misc.	—	—	2,847,000	—	2,847,000
Total Common Stocks	—	—	2,847,000	—	2,847,000
Derivative assets					
Swaps	21,431,707	—	—	—	21,431,707
Options	242,148,134	—	—	—	242,148,134
Total Derivatives	263,579,841	—	—	—	263,579,841
Other Long-Term Assets					
Residual Tranches	—	10,990,194	79,886,149	—	90,876,343
Total Other Long-Term Assets	—	10,990,194	79,886,149	—	90,876,343
Separate account assets	6,559,232	—	—	—	6,559,232
Total assets at fair value/NAV	$ 270,139,073	$ 11,029,472	$ 84,213,314	$ —	$ 365,381,859
b. Liabilities at fair value:					
Derivative liabilities	$ 113,050,196	$ —	$ —	$ —	$ 113,050,196
Total liabilities at fair value	$ 113,050,196	$ —	$ —	$ —	$ 113,050,196

2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy:

Description	Beginning Balance at 07/01/2025	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2025
a. Assets										
Bonds										
Industrial and Misc.	—	—	—	—	—	—	—	—	—	—
Issuer Credit Obligations	250,000	—	—	—	—	—	—	—	—	250,000
Asset-Backed Securities	—	947	—	—	—	1,229,217	—	—	—	1,230,164
Total Bonds	250,000	947	—	—	—	1,229,217	—	—	—	1,480,164
Common Stock										
Industrial and Misc	2,768,500	—	—	—	—	200,000	—	(121,500)	—	2,847,000
Parent, Subsidiaries and Affiliates	—	—	—	—	—	—	—	—	—	—
Total Common Stocks	2,768,500	—	—	—	—	200,000	—	(121,500)	—	2,847,000
Other Long-Term Assets										
Residual Tranches	68,434,352	—	(604,341)	2,164,271	2,060,264	8,876,598	—	(1,044,994)	—	79,886,150
Total Other Long-Term Assets	68,434,352	—	(604,341)	2,164,271	2,060,264	8,876,598	—	(1,044,994)	—	79,886,150
Separate account assets	—	—	—	—	—	—	—	—	—	—
Total assets at fair value	$ 71,452,852	$ 947	$ (604,341)	$ 2,164,271	$ 2,060,264	$ 10,305,815	$ —	$ (1,166,494)	$ —	$ 84,213,314
b. Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Total liabilities at fair value	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

3) The Company has no Level 3 fair value investments.

4) All of the Company's fair value investments are Level 1 or 2.

B. The Company has no other fair value disclosures.

C. Below is a listing of the aggregate fair value for all financial instruments and the level within the fair value hierarchy:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Issuer Credit Obligations	$2,041,598,024	$2,180,331,659	$ —	$1,436,268,522	$ 605,329,502	$ —	$ —
Asset-Backed Securities	1,877,208,790	1,914,714,698	—	1,516,063,101	361,145,689	—	—
Common Stocks	2,847,000	2,847,000	—	—	2,847,000	—	—
Cash, Short Term & Cash Equivalents	67,106,791	67,064,791	62,755,362	4,351,429	—	—	—
Preferred Stock	8,041,440	8,093,256	—	5,086,650	2,954,790	—	—
Residual Tranches,Surplus Debentures & Capcos	154,602,359	95,325,124	—	43,098,554	111,503,805	—	—
Mortgage Loans	735,993,480	737,690,585	—	—	735,993,480	—	—
Derivatives	150,529,644	148,394,616	150,529,644	—	—	—	—
Separate Account Assets	6,559,232	6,559,232	6,559,232	—	—	—	—
Total Assets	$5,044,486,760	$5,161,020,961	$ 219,844,238	$3,004,868,256	$1,819,774,266	$ —	$ —

D. As of September 30, 2025, the Company had no investments where it is not practicable to estimate fair value.

E. The Company did not use the NAV practical expedient pursuant to SSAP No. 110R, *Fair Value*.

21. Other Items

A. The Company did not have any unusual or infrequent items to record.

B. The Company did not have any troubled debt restructurings during the reporting period.

C. The Company did not have any other disclosures during the reporting period.

D-J. No material changes.

22. Events Subsequent

The Company has evaluated events subsequent to September 30, 2025 and through the financial statement issuance date of November 6, 2025. It has been determined that there have been no events that have occurred that would require adjustments to our financial statements.

23. Reinsurance

No material changes.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company did not report any retrospectively rated contracts or contracts subject to redetermination.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2024 were $33.5 million. As of September 30, 2025, $8 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $24.7 million. Therefore, there has been $0.8 million of favorable prior year development since December 31, 2024. The difference in reserve adequacy is primarily driven by favorable claim experience on certain long duration blocks.

26. Intercompany Pooling Arrangements

No change.

27. Structured Settlements

No change.

28. Health Care Receivables

No change.

29. Participating Policies

No material changes.

30. Premium Deficiency Reserves

No material changes.

31. Reserves for Life Contracts and Annuity Contracts

No material changes.

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

No material changes.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No material changes.

34. Premium & Annuity Considerations Deferred and Uncollected

No material changes.

35. Separate Accounts

No material changes.

36. Loss/Claim Adjustment Expenses

No material changes.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/24/2019

6.4 By what department or departments?
State of Connecticut Insurance Department .....

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

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

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

7.2 If yes, give full information:
.....

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Nassau Alternative Investments LLC	New York, NY	NO	NO	NO	YES
Nassau CorAmerica LLC	El Segundo, CA	NO	NO	NO	YES
Nassau Global Credit LLC	New York, NY	NO	NO	NO	YES
Nassau Global Credit GP LLC	New York, NY	NO	NO	NO	YES
NGC CLO Manager LLC	New York, NY	NO	NO	NO	YES
AIC Credit Opportunities Partners Fund II GP, L.P.	New York, NY	NO	NO	NO	YES
Nassau Private Credit LLC	Darien, CT	NO	NO	NO	YES
Nassau Private Credit GP LLC	Darien, CT	NO	NO	NO	YES
NPC Credit Opportunities Fund GP, LLC	Darien, CT	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

INVESTMENT

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

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

.....

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 13,926,519	$ 14,626,565
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 191,339,025	$ 0
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 613,324,631
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 205,265,544	$ 627,951,196
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

.....

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 0

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 0

16.3 Total payable for securities lending reported on the liability page. ..... $ 0

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	4 New York Plaza, 12th Floor, New York, NY 10004-2413 .....

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Nassau Asset Management Co	A.....
Goldman Sachs Asset Management, L.P.	U.....
Conning, Inc.	U.....
Fortress IMA Management LLC	U.....
Balance Point Capital Advisors	U.....
New England Asset Management	U.....
Golub Capital	U.....
.....	.....

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
.....	Nassau Asset Management Co	.....	.....	DS.....
107738	Goldman Sachs Asset Management, L.P.	.....	SEC	NO.....
107423	Conning, Inc.	.....	SEC	NO.....
129612	Fortress IMA Management LLC	.....	SEC	NO.....
264789	Balance Point Capital Advisors	.....	SEC	NO.....
105900	New England Asset Management	.....	SEC	NO.....
148687	Golub Capital	.....	SEC	NO.....
.....	.....	.....	.....	.....

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

18.2 If no, list exceptions:

.....

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

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$
1.13	Commercial Mortgages	$ 737,690,585
1.14	Total Mortgages in Good Standing	$ 737,690,585
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$
1.33	Commercial Mortgages	$
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 737,690,585
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$
1.62	Residential Mortgages	$
1.63	Commercial Mortgages	$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1	A&H loss percent	90.000 %
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	82.000 %

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	219,727	13,545,528	40,171	0	13,805,426	
2. Alaska AK	L	1,887	4,137,503	19,783	0	4,159,172	
3. Arizona AZ	L	134,782	29,638,287	161,469	0	29,934,538	
4. Arkansas AR	L	165,200	7,241,726	198,168	0	7,605,094	
5. California CA	L	337,276	149,455,233	846,914	0	150,639,422	
6. Colorado CO	L	106,446	12,094,163	237,290	0	12,437,899	
7. Connecticut CT	L	56,975	41,348,136	58,126	0	41,463,237	
8. Delaware DE	L	23,836	5,863,047	13,679	0	5,900,562	
9. District of Columbia DC	L	17,152	754,270	6,005	0	777,427	
10. Florida FL	L	1,203,806	104,723,440	9,010,158	0	114,937,404	
11. Georgia GA	L	425,051	35,628,194	459,313	0	36,512,558	
12. Hawaii HI	L	5,152	4,265,715	2,976	0	4,273,844	
13. Idaho ID	L	25,330	7,607,084	76,867	0	7,709,281	
14. Illinois IL	L	427,143	43,063,758	1,103,130	0	44,594,031	
15. Indiana IN	L	214,159	22,676,691	720,027	0	23,610,877	
16. Iowa IA	L	213,616	32,811,004	446,312	0	33,470,933	
17. Kansas KS	L	156,104	12,424,862	265,830	0	12,846,796	
18. Kentucky KY	L	98,605	13,346,491	227,015	0	13,672,111	
19. Louisiana LA	L	187,937	10,547,337	218,155	0	10,953,430	
20. Maine ME	L	7,694	0	(198,470)	0	(190,776)	
21. Maryland MD	L	182,580	30,191,233	165,681	0	30,539,494	
22. Massachusetts MA	L	101,656	14,304,822	38,776	0	14,445,255	
23. Michigan MI	L	546,007	69,263,247	230,247	0	70,039,501	
24. Minnesota MN	L	323,070	34,299,144	(148,903)	0	34,473,311	
25. Mississippi MS	L	447,686	8,215,227	856,554	0	9,519,467	
26. Missouri MO	L	522,634	23,640,534	316,431	0	24,479,599	
27. Montana MT	L	18,240	8,102,024	72,017	0	8,192,280	
28. Nebraska NE	L	270,425	14,942,055	123,066	0	15,335,546	
29. Nevada NV	L	58,398	6,293,075	25,231	0	6,376,704	
30. New Hampshire NH	L	3,070	3,843,353	17,304	0	3,863,727	
31. New Jersey NJ	L	125,536	35,570,506	159,137	0	35,855,179	
32. New Mexico NM	L	37,841	7,738,631	36,791	0	7,813,263	
33. New York NY	N	32,287	335,057	203,960	0	571,303	
34. North Carolina NC	L	752,140	34,823,463	(127,427)	0	35,448,176	
35. North Dakota ND	L	17,276	1,482,758	240,614	0	1,740,647	
36. Ohio OH	L	629,464	47,172,596	929,402	0	48,731,462	
37. Oklahoma OK	L	244,173	10,619,898	204,601	0	11,068,672	
38. Oregon OR	L	56,771	8,085,837	(127,707)	0	8,014,901	
39. Pennsylvania PA	L	349,799	92,204,808	769,697	0	93,324,304	
40. Rhode Island RI	L	14,440	4,835,037	17,506	0	4,866,983	
41. South Carolina SC	L	519,901	21,487,489	216,144	0	22,223,533	
42. South Dakota SD	L	58,521	4,352,801	(139,110)	0	4,272,212	
43. Tennessee TN	L	248,385	34,253,941	252,391	0	34,754,718	
44. Texas TX	L	1,032,462	83,945,591	1,584,574	0	86,562,627	
45. Utah UT	L	36,013	9,946,877	27,438	0	10,010,327	
46. Vermont VT	L	8,127	1,332,750	13,037	0	1,353,914	
47. Virginia VA	L	492,827	28,235,036	1,168,088	0	29,895,950	
48. Washington WA	L	117,504	19,256,218	69,779	0	19,443,502	
49. West Virginia WV	L	114,773	4,598,588	44,039	0	4,757,399	
50. Wisconsin WI	L	173,336	44,795,767	709,491	0	45,678,594	
51. Wyoming WY	L	10,571	2,825,471	4,481	0	2,840,523	
52. American Samoa AS	N	0	0			0	
53. Guam GU	N	1,326	0		0	1,326	
54. Puerto Rico PR	N	3,079	0		0	3,079	
55. U.S. Virgin Islands VI	N	0	0	6,278	0	6,278	
56. Northern Mariana Islands MP	N	0	0			0	
57. Canada CAN	N	0	0			0	
58. Aggregate Other Aliens OT	XXX	4,012	0	0	0	4,012	0
59. Subtotal	XXX	11,582,208	1,262,166,303	21,872,524	0	1,295,621,035	0
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	42,789		1,031,516		1,074,305	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	11,624,997	1,262,166,303	22,904,040	0	1,296,695,340	0
96. Plus Reinsurance Assumed	XXX	3,420,328		4,091,965		7,512,293	
97 Totals (All Business)	XXX	15,045,325	1,262,166,303	26,996,005	0	1,304,207,633	0
98. Less Reinsurance Ceded	XXX	9,674,613	1,019,041,948	16,659,152		1,045,375,713	
99. Totals (All Business) less Reinsurance Ceded	XXX	5,370,712	243,124,355	10,336,853	0	258,831,920	0
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	4,012			0	4,012	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	4,012	0	0	0	4,012	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 50
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. N - None of the above - Not allowed to write business in the state..... 7

Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 Organizational Chart

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
David Dominik					
Golden Gate Private Equity, Inc.	DE		94-3361271	David Dominik	100
GGC Fund III[1]	CYM				100[2]
Nassau NAMCO Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau NAMCO Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
Nassau Saybrus Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau Saybrus Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
GGCOF Nassau Investments, L.P.	CYM		98-1472055	Golden Gate Capital Opportunity Fund, L.P.	Contract
GGCOF Executive Co-Invest, L.P.	CYM			Individuals	Contract
GGCOF Executive Co-Invest Holdings, Ltd.	CYM			Individuals	Contract
NRH, L.P.	CYM		98-1250709	GGCOF Executive Co-Invest Holdings, Ltd.	Contract
Nassau Cayman Ltd.	CYM		N/A	NRH, L.P.	100
Nassau Re (Cayman) Ltd.	CYM		N/A	NRH, L.P.[3]	100
Nassau TRF SPV Ltd.	CYM		N/A	Nassau Re (Cayman) Ltd.	100
Nassau Financial Group GP Ltd.	CYM		98-1421610	Individuals	Contract
Nassau Financial Group, L.P.	CYM		98-1421752	Nassau Financial Group GP Ltd.	Contract
Nassau Asset Management LLC	DE		87-0773412	Nassau Financial Group, L.P.	100
Nassau CorAmerica LLC	DE		26-4145792	Nassau Asset Management LLC	100
Nassau CorAmerica Loan Company LLC	DE		26-4145792	Nassau CorAmerica LLC	100
Nassau CorAmerica Advisors LLC	DE		46-3781541	Nassau CorAmerica LLC	100
NCA Realty Partners LLC	DE		87-3252226	Nassau CorAmerica LLC	100
NCA Realty Partners GP LLC	DE		87-4074805	Nassau CorAmerica LLC	100
NCA Realty Fund I LP	DE		87-4074125	NCA Realty Partners GP LLC	Contract
NCA Realty Fund II LP	DE		99-3983500	NCA Realty Partners GP LLC	Contract
156W Co-Invest LP	DE		33-3956676	NCA Realty Partners GP LLC	Contract
NCARP SGP LLC	DE		87-3327045	Nassau CorAmerica LLC	100

[1] "GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.
[2] Percentage represents the aggregate ownership among the GGC Fund III entities.
[3] Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Nassau NGC Holdings LLC	DE		98-1584733	Nassau Asset Management LLC	100
Nassau Global Credit GP LLC	DE		N/A	Nassau NGC Holdings LLC	100
NGC Loan Fund LP	DE		81-3302407	Nassau Global Credit GP LLC	Contract
NGC Enhanced Loan Master Fund LP	CYM		N/A	Nassau Global Credit GP LLC	Contract
NGC Enhanced Loan Offshore Fund LP	CYM		N/A	Nassau Global Credit GP LLC	Contract
NGC Enhanced Loan Fund LP	DE		46-4397929	Nassau Global Credit GP LLC	Contract
AIC Credit Opportunities Partners Fund II UGP, LLC	DE		N/A	Nassau NGC Holdings LLC	100
AIC Credit Opportunities Partners Fund II GP, L.P.	DE		N/A	Nassau NGC Holdings LLC	100
AIC Credit Opportunities Partners Master Fund II, LP	CYM		98-1466405	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC COP Investments LLC	CYM		N/A	AIC Credit Opportunities Partners Master Fund II, LP	Contract
AIC COP Facility 2, LLC	DE		N/A	AIC Credit Opportunities Partners Master Fund II, LP	Contract
AIC Credit Opportunities Partners Fund II (Offshore), L.P.	CYM		98-1467700	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC Credit Opportunities Partners Fund II, L.P.	DE		83-3057270	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC Credit Opportunities Partners Fund II-A, L.P.	DE		84-3489721	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC Credit Opportunities Partners Mini-Master Fund II (Offshore), L.P.	CYM		98-1467916	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
Nassau Global Credit LLC	DE		35-2586068	Nassau NGC Holdings LLC	100
NGC CLO Manager LLC	DE			Nassau Global Credit LLC	100
NGC Management LLC	DE		82-4813430	Nassau Global Credit LLC	100
NGC Management (UK) Ltd	CYM			Nassau Global Credit LLC	100
Nassau NGC Blocker (UK) Ltd.	GBR			Nassau Global Credit LLC	100
Nassau Global Credit (UK) LLP	GBR			Nassau NGC Blocker (UK) Ltd.	99[4]
NGC Opportunities GP LLC	DE		39-2115535	Nassau NGC Holdings LLC	100
NGC Opportunities Master Fund LP	CYM		98-1876091	NGC Opportunities GP LLC	Contract
NGC Opportunities Offshore Fund LP	CYM		98-1876071	NGC Opportunities GP LLC	Contract
NGC Opportunities Onshore Fund LP	DE		39-3271621	NGC Opportunities GP LLC	Contract
Nassau NPC Holdings LLC	DE		99-1187718	Nassau Asset Management LLC	100
Nassau Private Credit LLC	DE		83-2636471	Nassau NPC Holdings LLC	100
Nassau Private Credit GP LLC	DE		83-2654128	Nassau NPC Holdings LLC	100
Nassau Private Credit Onshore Fund LP	DE		83-2670988	Nassau Private Credit GP LLC	Contract

[4] NGC Management (UK) Ltd owns 1%

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Nassau Private Credit Master Fund LP	CYM		N/A	Nassau Private Credit GP LLC	Contract
Nassau Private Credit Offshore Fund LP	CYM		98-1476251	Nassau Private Credit GP LLC	Contract
NPC Tactical Opportunities Fund LP	DE			Nassau Private Credit GP LLC	Contract
BSL Corporate Credit Opportunities 1 LP	DE		93-3064288	Nassau Private Credit GP LLC	Contract
NPC SGP LLC	DE		84-2253380	Nassau NPC Holdings LLC	100
NPC Diversified Income GP LLC	DE		93-3100114	Nassau NPC Holdings LLC	100
NPC Diversified Income Ratings Passthrough Feeder Fund LLC	DE		33-2261968	NPC Diversified Income GP LLC	Contract
NPC Diversified Income Fund LP	DE		93-3088091	NPC Diversified Income GP LLC	Contract
NPC Diversified Income Master Fund LP	CYM		98-1747916	NPC Diversified Income GP LLC	Contract
NPC Diversified Income Offshore Fund LP	CYM		98-1748165	NPC Diversified Income GP LLC	Contract
NPC Credit Opportunities Fund GP, LLC	DE		93-4196946	Nassau NPC Holdings LLC	100
NPC Credit Opportunities Onshore Fund, LP	DE		93-4180444	NPC Credit Opportunities Fund GP, LLC	Contract
NPC Credit Opportunities Offshore Fund, LP	CYM		98-1759587	NPC Credit Opportunities Fund GP, LLC	Contract
NPC Credit Opportunities Master Fund, LP	CYM		98-1759572	NPC Credit Opportunities Fund GP, LLC	Contract
Nassau Alternative Investments LLC	DE		83-2559102	Nassau Asset Management LLC	100
NAMCO Services LLC	DE		84-3366256	Nassau Asset Management LLC	100
Nassau BPC Holdings LLC	DE		87-3194014	Nassau Asset Management LLC	Contract[5]
Nassau Insurance Group Holdings GP, LLC	DE		47-5299012	Nassau Financial Group GP Ltd.	Contract
Nassau Insurance Group Holdings, L.P.	DE		38-3981572	Nassau Insurance Group Holdings GP, LLC	Contract
The Nassau Companies	DE		47-5128985	Nassau Insurance Group Holdings, L.P.	100
Nassau Life Insurance Company of Kansas	KS	68284	48-0557726	The Nassau Companies	100
Nassau Life and Annuity Company	CT	93734	43-1240953	The Nassau Companies	100
Nassau Life and Annuity Company ABS C-I	DE			Nassau Life and Annuity Company	100
Nassau Life and Annuity Company ABS D-I	DE			Nassau Life and Annuity Company	100
Lynbrook Re, Inc.	VT	16585	83-4356685	Nassau Life and Annuity Company	100
Nassau Distribution Holdings II LLC	DE			Nassau Life and Annuity Company	100
Golub Capital NFG Lending Funding I, L.P.	DE			Nassau Life and Annuity Company	100
Golub Capital NFG Lending Master Fund I, LLC	DE			Golub Capital NFG Lending Funding I, L.P.	100
Golub Capital NFG Lending Funding II, L.P.	DE			Nassau Life and Annuity Company	100
Golub Capital NFG Lending Master Fund II, LLC	DE			Golub Capital NFG Lending Funding II, L.P.	100
Fortress Lending Fund IV (NFG) Rated Note Company LLC	DE			Nassau Life and Annuity Company	50
Fortress Lending Fund IV (NFG) LP	DE			Fortress Lending Fund IV (NFG) Rated Note Company LLC	100
NSRE Saybrus Holdings, LLC	DE			The Nassau Companies	100
Sunrise Re, Inc.	VT		84-3945103	The Nassau Companies	100

[5] Equity interests are owned by Nassau Asset Management LLC (11.92%), Nassau Life Insurance Company (22.02%), Nassau Life and Annuity Company (22.02%) and PHL Variable Insurance Company (44.04%).

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Nassau Re/Imagine LLC	DE			The Nassau Companies	100
Nassau Employee Co-Invest Fund II LLC	DE		47-5128985	The Nassau Companies	51[6]
The Nassau Companies of New York	DE		06-1599088	The Nassau Companies	100
Nassau CLO SPV-I LLC	DE		82-3502154	The Nassau Companies	100
Nassau CLO SPV-II LLC	DE		83-1785900	The Nassau Companies	100
Nassau Life Insurance Company	NY	67814	06-0493340	The Nassau Companies of New York	100
Nassau Life Insurance Company ABS A-I	DE			Nassau Life Insurance Company	100
Nassau Life Insurance Company ABS B-I	DE			Nassau Life Insurance Company	100
PM Holdings, Inc.	CT		06-1065485	Nassau Life Insurance Company	100
Phoenix Founders, Inc.	CT		06-0860167	PM Holdings, Inc.	100
Nassau 2019 CFO LLC	DE		84-2346847	Nassau Life Insurance Company	76.73[7]
Nassau 2019 CFO Fund LLC	DE		83-2511417	Nassau 2019 CFO LLC	100
Fortress Lending Fund IV (NFG) Rated Note Company LLC	DE			Nassau Life Insurance Company	50
Fortress Lending Fund IV (NFG) LP	DE			Fortress Lending Fund IV (NFG) Rated Note Company LLC	100
NAIC Investments Holdings Ltd.	CYM			The Nassau Companies	100
AIC Company Limited	CYM		98-1034941	NAIC Investments Holdings Ltd.	100
AIC Investments (LHR) Ltd.	CYM			AIC Company Limited	100
AIC Investments (Cayman) Ltd.	CYM			AIC Company Limited	100
AIC Investments (STN) Ltd.	CYM			AIC Company Limited	100
AIC Investments (STN RI) Ltd.	CYM			AIC Investments (STN) Ltd.	100
NGC Investments (NW) Ltd.	CYM			AIC Company Limited	100
NGC Investments (NW RI) Ltd.	CYM			NGC Investments (NW) Ltd.	100
Nassau Reinsurance LLC	DE		47-3724102	Nassau Insurance Group Holdings, L.P.	100
NSRE BD Holdco LLC	DE		83-2726475	Nassau Reinsurance LLC	100
1851 Securities, Inc.	DE		27-1619945	NSRE BD Holdco LLC	100
GGC Opportunity Fund Management GP, Ltd.	CYM			GGC Opportunity Fund Management GP, Ltd.	Board
GGC Opportunity Fund Management, L.P.	CYM		98-0546997	GGC Opportunity Fund Management GP, Ltd.	Contract
GGC Opportunity Fund Entities[8]	CYM			GGC Opportunity Fund Management, L.P.	Contract
Williston Holdings LLC	DE		27-1434376	GGC Opportunity Fund Entities	96.0[9]
Williston Financial Group LLC	DE		27-1434397	Williston Holdings LLC	100
Valutrust Solutions, LLC	KS		27-3972891	Williston Financial Group LLC	100

[6] Current employees of The Nassau Companies of New York and its affiliates own 52%.
[7] PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.
[8] The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P (#98-0572954); (iv) GGCOF Third Party Co-Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).
[9] Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
WFG Lender Services, LLC	MN		20-5836762	Williston Financial Group LLC	100
WFG Lender Services, LLC	AL		80-0936767	WFG Lender Services, LLC	100
WFG Lender Services, LLC	AR		80-0766075	WFG Lender Services, LLC	100
WFG Lender Services, LLC	TX		26-4627021	WFG Lender Services, LLC	100
WFGLS Title Agency of Utah, LLC	UT		20-8801713	WFG Lender Services, LLC	100
WFG Lender Services of Louisiana, LLC	LA		86-3788188	WFG Lender Services, LLC	100
WFG National Title Company of Texas, LLC	TX		27-0890944	Williston Financial Group LLC	100
Universal Title Partners, LLC	TX		27-1273851	WFG National Title Company of Texas, LLC	100
WFG National Title Insurance Company	FL	51152	57-0575396	Williston Financial Group LLC	100
WFG National Title Company of Washington, LLC	WA		26-0522240	WFG National Title Insurance Company	100
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	Kachemak Bay Title Agency, Inc.[10]	90.0
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	WFG National Title Insurance Company[11]	10.0
MyHome, a Williston Financial Group Company, LLC	DE		45-2654474	Williston Financial Group LLC	100
ITC Holdings, Inc.	CA		80-0268853	Williston Financial Group LLC	100
WFG National Title Company of California	CA		95-3621359	ITC Holdings, Inc.	100
Alliance Title Agency, LLC	AZ		85-1213894	ITC Holdings, Inc.	40[12]
ClosingBot Title Holdings, LLC	DE		88-1727043	ITC Holdings, Inc.	49[13]
ClosingBot Title, LLC	DE		87-4588972	ClosingBot Title Holdings, LLC	100
Diamond Title Agency LLC	AZ		92-1916660	ITC Holdings, Inc.	51[14]
Excel Escrow Services	CA		88-2678783	ITC Holdings, Inc.	100
AZ Partners Title Agency LLC	AZ		93-1509493	ITC Holdings, Inc.	40[15]
Cal Prime Title Company	CA		93-2578609	ITC Holdings, Inc.	100
Desert Valley Title LLC	NV		93-2875588	ITC Holdings, Inc.	51
National Title Agency LLC	AZ		93-3699456	ITC Holdings, Inc.	51[16]
Silver Springs Title of Nevada, LLC	NV		99-1585358	ITC Holdings, Inc.	51
Alliance Title Agency AZ, LLC	AZ		99-0501278	ITC Holdings, Inc.	100
Diamond Title Agency AZ, LLC	AZ		99-0577725	ITC Holdings, Inc.	100
Metro United Escrow, LLC	OR		33-3567568	ITC Holdings, Inc.	20

[10] WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.
[11] Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.
[12] Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC.
[13] ClosingBot, LLC owns the remaining 51% of ClosingBot Title Holdings, LLC.
[14] Olakino, LLC owns the remaining 49% of Diamond Title Agency LLC.
[15] Alliance Partners, LLC owns the remaining 60% of AZ Partners Title Agency LLC.
[16] Intrastate Title Holdings, LLC owns the remaining 49%.

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Metro United Title and Escrow, LLC	WA		33-3604138	ITC Holdings, Inc.	40
Metro United Title and Escrow of Arizona, LLC	AZ		39-3627398	ITC Holdings, Inc.	40
WFG National Title Company of Clark County WA, LLC	WA		38-4008723	Williston Financial Group LLC	100
19th Street Palm Harbor LLC	DE		32-0642679	Williston Financial Group LLC	100
Brianna Way SPE 1007142, LLC	DE		92-0695607	Williston Financial Group LLC	100
Lynhuber Drive SPE 1016012, LLC	DE		88-4252199	Williston Financial Group LLC	100
6506 Hergotz LLC	DE			Williston Financial Group LLC	100
Vorto, LLC	DE		36-4825366	GGC Opportunity Fund Entities	100
Vorto Technologies, LLC	DE		88-0704446	Vorto, LLC	100
5F Logistics, LLC	DE		88-0708518	Vorto, LLC	100
5F Tours, LLC	DE		87-4682437	5F Logistics, LLC	100
LoHi Asset Leasing Marketplace, LLC	DE		86-2425276	5F Logistics, LLC	100
5F Managed Transportation, LLC	DE		93-2408254	5F Logistics, LLC	100
LoHi Logistics Holdings, LLC	DE		85-1719300	5F Managed Transportation, LLC	100
LoHi Logistics, LLC	DE		85-1719312	LoHi Logistics Holdings, LLC	100
Red Rocks Brokerage Holdings, LLC	DE		93-3062759	5F Managed Transportation, LLC	100
Red Rocks Brokerage, LLC	DE		61-2108710	Red Rocks Brokerage Holdings, LLC	100
Bainbridge Brokerage Holdings, LLC	DE		88-0847385	5F Managed Transportation, LLC	100
Bainbridge Brokerage, LLC	DE		88-0847101	Bainbridge Brokerage Holdings, LLC	100
Candlestick Freight Holdings, LLC	DE		87-1376141	5F Managed Transportation, LLC	100
Candlestick Freight, LLC	DE		87-1376559	Candlestick Freight Holdings, LLC	100
Bainbridge Brokerage Canada Holdings, Inc.	DE		33-2934672	5F Managed Transportation, LLC	100
Bainbridge Brokerage Canada, Inc.	CAN (Ontario)		79786 0962 RT0001	Bainbridge Brokerage Canada Holdings, Inc.	100
5F Transportation, LLC	DE		88-0729576	5F Logistics, LLC	100
Fifth Floor Freight Holdings, LLC	DE		86-1570396	5F Transportation, LLC	100
Fifth Floor Freight, LLC	DE		86-1571282	Fifth Floor Freight Holdings, LLC	100
5F Leasing, LLC	DE		88-0630459	5F Logistics, LLC	100
ALM Maintenance, LLC	DE		87-3422149	5F Logistics, LLC	100
Truck Fuel Finance, LLC	DE		86-3276000	5F Logistics, LLC	100
FreighTrax, LLC	DE		88-3059826	5F Logistics, LLC	100
Black Tide Shipping, LLC	DE		93-2618532	5F Logistics, LLC	100
JVN Insurance Company	AZ	17538	93-3731107	5F Logistics, LLC	100
Vorto Operations Holdings, Inc.	DE		85-4142584	Vorto, LLC	100
Vorto Operations, LLC	DE		85-4188478	Vorto, LLC	99.5
Vorto Operations International, LLC	DE		88-3064690	Vorto, LLC	100
Vorto Operations Mexico Holdings, LLC	DE		88-3088473	Vorto Operations International, LLC	100

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Vorto Operations Mexico, S. de R.L. de C.V.	MX			Vorto Operations Mexico Holdings, LLC	99.5
Vorto Operations Canada Holdings, Inc.	DE		33-2387038	Vorto Operations International, LLC	100
Vorto Operations Canada, Inc.	CAN (Ontario)		79786 0566 RT0001		99.5
PHL Holdings, LLC	DE		87-3491936	GGC Fund III[17]	100
PHL Delaware LLC	DE			PHL Holdings, LLC	100
DSM Sands LLC	DE			PHL Delaware LLC	100
Westgate Delaware LLC	DE			PHL Delaware LLC	100
Magni Re Ltd.	CYM			Westgate Delaware LLC	100

12.6

[17] GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P., GGCOF Executive Co-Invest, L.P., and GGCOF IRA Co-Invest L.P.

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4736	GGC Group		06-1599088		1129033		The Nassau Companies of New York	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group						DSM Sands LLC	DE	NIA	PHL Delaware LLC	Ownership	100.000	David Dominik		
4736	GGC Group		82-3502154				Nassau CLO SPV-I LLC	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group	67814	06-0493340		1159567		Nassau Life Insurance Company	NY	IA	The Nassau Companies of New York	Ownership	100.000	David Dominik		
4736	GGC Group		06-1065485				PM Holdings, Inc.	CT	NIA	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
4736	GGC Group		27-1619945		1482939		1851 Securities, Inc.	DE	NIA	NSRE BD Holdco LLC	Ownership	100.000	David Dominik		
4736	GGC Group		06-0860167				Phoenix Founders, Inc.	CT	NIA	PM Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group	93734	43-1240953		13118221		Nassau Life and Annuity Company	CT	RE	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group						GGC Opportunity Fund Management GP, Ltd.	CYM	UIP	GGC Opportunity Fund Management GP, Ltd.	Board of Directors				
4736	GGC Group		98-0546997				GGC Opportunity Fund Management, L.P.	CYM	UIP	GGC Opportunity Fund Management, GP, Ltd.	Contract		GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group						GGC Opportunity Fund Entities	CYM	UIP	GGC Opportunity Fund Management, L.P.	Contract		GGC Opportunity Fund Management GP, Ltd.		1
4736	GGC Group		27-1434376				Williston Holdings LLC	DE	NIA	GGC Opportunity Fund Entities	Ownership	96.000	GGC Opportunity Fund Management GP, Ltd		2
4736	GGC Group		27-1434397				Williston Financial Group LLC	DE	NIA	Williston Holdings LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		27-3972891				Valutrust Solutions, LLC	KS	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		20-5836762				WFG Lender Services, LLC	MN	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		80-0936767				WFG Lender Services, LLC	AL	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		80-0766075				WFG Lender Services, LLC	AR	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		26-4627021				WFG Lender Services, LLC	TX	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		20-8801713				WFGLS Title Agency of Utah, LLC	UT	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		27-0890944				WFG National Title Company of Texas, LLC	TX	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		27-1273851				Universal Title Partners, LLC	TX	NIA	WFG National Title Company of Texas, LLC	Ownership	51.000	GGC Opportunity Fund Management GP, Ltd		3
4736	GGC Group		27-1273851				Universal Title Partners, LLC	TX	NIA	Newmark Homes Houston, LLC	Ownership	49.000	Unknown (not affiliated with the GGC Group)		4
4736	GGC Group	51152	57-0575396				WFG National Title Insurance Company	FL	IA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		26-0522240				WFG National Title Company of Washington, LLC	WA	NIA	WFG National Title Insurance Company	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		47-2160319				Homer Recording District Joint Title Plant Company LLC	AK	NIA	WFG National Title Insurance Company	Ownership	10.000	GGC Opportunity Fund Management GP, Ltd		5
4736	GGC Group		47-2160319				Homer Recording District Joint Title Plant Company LLC	AK	NIA	Kachemak Bay Title Agency, Inc.	Ownership	90.000	Unknown (not affiliated with the GGC Group)		6
4736	GGC Group		45-2654474				MyHome, A Williston Financial Group Company, LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		80-0268853				ITC Holdings, Inc.	CA	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		95-3621359				WFG National Title Company of California	CA	NIA	ITC Holdings, Inc.	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		38-4008723				WFG National Title Company of Clark County WA, LLC	WA	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		

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4736	GGC Group		94-3361271				Golden Gate Private Equity, Inc.	DE	NIA	David Dominik	Ownership	100.000	David Dominik		
4736	GGC Group						GGC Fund III	CYM	NIA		Ownership	100.000			78
4736	GGC Group		98-1250709				NRH, L.P.	CYM	NIA	GGCOF Executive Co-Invest Holdings, Ltd.	Contract				
4736	GGC Group						Nassau Cayman Ltd.	CYM	NIA	NRH, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Re (Cayman) Ltd.	CYM	IA	NRH, L.P.	Ownership	100.000	David Dominik		9
4736	GGC Group						Magni Re Ltd.	CYM	IA	Westgate Delaware LLC	Contract		David Dominik		
4736	GGC Group		47-5299012				Nassau Insurance Group Holdings GP, LLC	DE	UIP	Nassau Financial Group, GP Ltd.	Ownership	100.000	David Dominik		
4736	GGC Group		38-3981572				Nassau Insurance Group Holdings, L.P.	DE	UIP	Nassau Insurance Group Holdings GP, LLC	Contract		David Dominik		
4736	GGC Group		47-5128985				The Nassau Companies	DE	UDP	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group	68284	48-0557726				Nassau Life Insurance Company of Kansas	KS	IA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group		47-3724102				Nassau Reinsurance LLC	DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		83-2726475				NSRE BD Holdco LLC	DE	NIA	Nassau Reinsurance LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-0773412				Nassau Asset Management LLC	DE	NIA	Nassau Financial Group, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		26-4145792				Nassau CorAmerica LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group		26-4145792				Nassau CorAmerica Loan Company LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		46-3781541				Nassau CorAmerica Advisors LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		35-2586068				Nassau Global Credit LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group						NGC CLO Manager LLC	DE	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group		82-4813430				NGC Management LLC	DE	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau TRF SPV Ltd.	CYM	NIA	Nassau Re (Cayman) Ltd	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau NAMCO Blocker LLC	CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau NAMCO Splitter, L.P.	CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Saybrus Blocker LLC	CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Saybrus Splitter, L.P.	CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		98-1421610				Nassau Financial Group GP Ltd.	CYM	UIP	Individuals	Ownership	100.000	David Dominik		
4736	GGC Group		98-1421752				Nassau Financial Group, L.P.	CYM	UIP	Nassau Financial Group GP Ltd.	Ownership	100.000	David Dominik		
4736	GGC Group						PHL Delaware LLC	DE	NIA	PHL Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2559102				Nassau Alternative Investments LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2636471				Nassau Private Credit LLC	DE	NIA	Nassau NPC Holdings LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2654128				Nassau Private Credit GP LLC	DE	NIA	Nassau NPC Holdings LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2670988				Nassau Private Credit Onshore Fund LP	DE	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group						Nassau Private Credit Master Fund LP	CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group		98-1476251				Nassau Private Credit Offshore Fund LP	CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group		83-1785900				Nassau CLO SPV-II LLC	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group		84-2346847				Nassau 2019 CFO LLC	DE	NIA	Nassau Life Insurance Company	Ownership	76.730	David Dominik		10
4736	GGC Group		84-2253380				NPC SGP LLC	DE	NIA	Nassau NPC Holdings LLC	Ownership	100.000	David Dominik		
4736	GGC Group	16585	83-4356685				Lynbrook Re, Inc.	VT	DS	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group		84-3366256				NAMCO Services LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2511417				Nassau 2019 CFO Fund LLC	DE	NIA	Nassau 2019 CFO LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Westgate Delaware LLC	DE	NIA	PHL Delaware LLC	Ownership	100.000	David Dominik		
4736	GGC Group		84-3945103				Sunrise Re, Inc.	VT	IA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group		98-1472055				GGCOF Nassau Investments, L.P.	CYM	NIA	Golden Gate Capital Opportunity Fund, L.P.	Contract		David Dominik		
4736	GGC Group		85-1213894				Alliance Title Agency, LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	40.000	David Dominik		11
4736	GGC Group						Nassau NGC Blocker (UK) Ltd.	CYM	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group						NGC Management (UK) Ltd.	GBR	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Global Credit (UK) LLP	GBR	NIA	Nassau NGC Blocker (UK) Ltd.	Ownership	99.000	David Dominik		12

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
4736	GGC Group		32-0642679				19th Street Palm Harbor LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik		
4736	GGC Group		86-3788188				WFG Lender Services of Louisiana, LLC	LA	NIA	WFG Lender Services, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-3252226				NCA Realty Partners LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		36-4825366				Vorto LLC	DE	NIA	GGC Opportunity Fund Entities	Ownership	100.000	David Dominik		
4736	GGC Group		85-1719300				LoHi Logistics Holdings, LLC	DE	NIA	5F Managed Transportation, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		85-1719312				LoHi Logistics, LLC	DE	NIA	LoHi Logistics Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		85-4142584				Fifth Floor Freight Holdings, LLC	DE	NIA	5F Transportation, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		86-1570396				Fifth Floor Freight, LLC	DE	NIA	Fifth Floor Freight Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-1376141				Candlestick Freight Holdings, LLC	DE	NIA	5F Managed Transportation, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-1376559				Candlestick Freight, LLC	DE	NIA	Candlestick Freight Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-3491936				PHL Holdings, LLC	DE	NIA	GGC Fund III	Ownership	100.000	David Dominik		13
4736	GGC Group		87-4074805				NCA Realty Partners GP I LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-4074125				NCA Realty Fund I LP	DE	NIA	NCA Realty Partners GP I LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-3327045				NCARP SGP LLC	DE	NIA	Nassau CorAmerica LLC	Ownership		David Dominik		
4736	GGC Group		88-0704446				Vorto Technologies, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-4682437				5F Tours, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		86-2425276				LoHi Asset Leasing Marketplace, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-0708518				5F Logistics, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-0847385				Bainbridge Brokerage Holdings, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-0847101				Bainbridge Brokerage, LLC	DE	NIA	Bainbridge Brokerage Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-0729576				5F Transportation, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-0630459				5F Leasing, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-3422149				ALM Maintenance, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		86-3276000				Truck Fuel Finance, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		85-4142584				Vorto Operations Holdings, Inc.	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		85-4188478				Vorto Operations, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		92-0695607				Brianna Way SPE 1007142, LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-3059826				Freigh Trax LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-3064690				Vorto Operations International, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-3088473				Vorto Operations Mexico Holdings, LLC	DE	NIA	Vorto Operations International, LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Vorto Operations Mexico, S. de R.L. de C.V.	MEX	NIA	Vorto Operations Mexico Holdings, LLC	Ownership	99.500	David Dominik		
4736	GGC Group		81-3180396				NSRE Saybrus Holdings, LLC	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Re/Imagine LLC	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Global Credit GP LLC	DE	NIA	Nassau NGC Holdings LLC	Ownership	100.000	David Dominik		
4736	GGC Group		98-1466405				AIC Credit Opportunities Partners Master Fund II, LP	CYM	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group						AIC Credit Opportunities Partners Fund II GP, L.P.	DE	NIA	Nassau NGC Holdings LLC	Ownership	100.000	David Dominik		
4736	GGC Group						NAIC Investments Holdings Ltd	CYM	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group		98-1034941				AIC Company Limited	CYM	NIA	NAIC Investments Holdings Ltd	Ownership	100.000	David Dominik		
4736	GGC Group						AIC Investments (LHR) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik		
4736	GGC Group						AIC Investments (Cayman) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik		
4736	GGC Group						AIC Investments (STN) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik		
4736	GGC Group						AIC Investments (STN-RI) Ltd.	CYM	NIA	AIC Investments (STN) Ltd.	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Distribution Holdings II LLC	DE	DS	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group		93-3100114				NPC Diversified Income GP LLC	DE	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group		33-2261968				NPC Diversified Income Rating Passthrough Feeder Fund LP	DE	NIA	NPC Diversified Income GP LLC	Contract		David Dominik		
4736	GGC Group		93-3088091				NPC Diversified Income Fund LP	DE	NIA	NPC Diversified Income GP LLC	Contract		David Dominik		

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
4736	GGC Group		98-1747916				NPC Diversified Income Master Fund LP	CYM	NIA	NPC Diversified Income GP LLC	Contract		David Dominik		
4736	GGC Group		98-1748165				NPC Diversified Income Offshore Fund LP	CYM	NIA	NPC Diversified Income GP LLC	Contract		David Dominik		
4736	GGC Group		88-1727043				ClosingBot Title Holdings, LLC	DE	NIA	ITC Holdings, Inc.	Ownership	49.000	David Dominik		14
4736	GGC Group		87-4588972				ClosingBot Title, LLC	DE	NIA	ClosingBot Title Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		92-1916660				Diamond Title Agency LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	51.000	David Dominik		15
4736	GGC Group		88-2678783				Excel Escrow Services	CA	NIA	ITC Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group		93-1509493				AZ Partners Title Agency LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	40.000	David Dominik		16
4736	GGC Group		93-2578609				Cal Prime Title Company	CA	NIA	ITC Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group		88-4252199				Lynhuber Drive SPE 1016012, LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik		
4736	GGC Group		98-1584733				Nassau NGC Holdings LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Employee Co-Invest Fund II LLC	DE	NIA	The Nassau Companies		51.000	David Dominik		17
4736	GGC Group		81-3302407				NGC Loan Fund LP	DE	NIA	Nassau Global Credit GP LLC	Contract		David Dominik		
4736	GGC Group						NGC Enhanced Loan Master Fund LP	CYM	NIA	Nassau Global Credit GP LLC	Contract		David Dominik		
4736	GGC Group						NGC Enhanced Loan Offshore Fund LP	CYM	NIA	Nassau Global Credit GP LLC	Contract		David Dominik		
4736	GGC Group		46-4397929				NGC Enhanced Loan Fund LP	DE	NIA	Nassau Global Credit GP LLC	Contract		David Dominik		
4736	GGC Group						AIC Credit Opportunities Partners Fund II UGP, LLC	DE	NIA	Nassau NGC Holding LLC	Ownership	100.000	David Dominik		
4736	GGC Group						AIC COP Investments LLC	CYM	NIA	AIC Credit Opportunities Partners Master Fund II, LP	Contract		David Dominik		
4736	GGC Group						AIC COP Facility 2 LLC	DE	NIA	AIC Credit Opportunities Partners Master Fund II, LP	Contract		David Dominik		
4736	GGC Group		98-1467700				AIC Credit Opportunities Partners Fund II (Offshore), L.P.	CYM	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik		
4736	GGC Group		83-3057270				AIC Credit Opportunities Partners Fund II, LP.	DE	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik		
4736	GGC Group		84-3489721				AIC Credit Opportunities Partners Fund II-A, LP.	DE	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik		
4736	GGC Group		98-1467916				AIC Credit Opportunities Partners Mini-Masters Fund II (Offshore), L.P.	CYM	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik		
4736	GGC Group						NPC Tactical Opportunities Fund LP	DE	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group		93-3064288				BSL Corporate Credit Opportunities 1 LP	DE	NIA	Nasau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group						Nassau Life Insurance Company ABS A-I	DE	NIA	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Life Insurance Company ABS B-I	DE	NIA	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Life and Annuity Company ABS C-I	DE	DS	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Life and Annuity Company ABS D-I	DE	DS	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group		93-2875588				Desert Valley Title LLC	NV	NIA	ITC Holdings, Inc.	Ownership	51.000	David Dominik		
4736	GGC Group		93-3699456				National Title Agency LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	51.000	David Dominik		18
4736	GGC Group		93-4196946				NPC Credit Opportunities Fund GP, LLC	DE	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group		93-4180444				NPC Credit Opportunities Onshore Fund, LP	DE	NIA	NPC Credit Opportunities Fund GP, LLC	Contract		David Dominik		
4736	GGC Group		98-1759587				NPC Credit Opportunities Onshore Fund, LP	CYM	NIA	NPC Credit Opportunities Fund GP, LLC	Contract		David Dominik		
4736	GGC Group		98-1759572				NPC Credit Opportunities Master Fund, LP	CYM	NIA	NPC Credit Opportunities Fund GP, LLC	Contract		David Dominik		
4736	GGC Group	17538	93-3731107				JVN Insurance Company	AZ	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		99-1187718				Nassau NPC Holdings LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group		99-1585358				Silver Springs Title of Nevada, LLC	NV	NIA	ITC Holdings, Inc.	Ownership	51.000	David Dominik		
4736	GGC Group		99-0501278				Alliance Title Agency AZ, LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group		99-0577725				Diamond Title Agency AZ, LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group		93-2408254				5F Managed Transportation, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		93-3062759				Red Rocks Brokerage Holdings, LLC	DE	NIA	5F Managed Transportation LLC	Ownership	100.000	David Dominik		
4736	GGC Group		61-2108710				Red Rocks Brokerage, LLC	DE	NIA	Red Rocks Brokerage Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		93-2618532				Black Tide Shipping, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
4736	GGC Group		87-3194014				Nassau BPC Holdings LLC	DE	NIA	Nassau Asset Management LLC	Contract		David Dominik		19
4736	GGC Group						NGC Investments (NW) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik		
4736	GGC Group						NGC Investments (NW RI) Ltd.	CYM	NIA	NGC Investments (NW) Ltd.	Ownership	100.000	David Dominik		
4736	GGC Group		99-3983500				NCA Realty Fund II LP	DE	NIA	NCA Realty Partners GP LLC	Contract		David Dominik		
4736	GGC Group		27-1273851				Universal Title Partners, LLC	TX	NIA	WFG National Title Company of Texas, LLC	Ownership	100.000	David Dominik		
4736	GGC Group						6506 Hergotz LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik		
4736	GGC Group		33-2934672				Bainbridge Brokerage Canada Holdings, Inc.	DE	NIA	5F Managed Transportation, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		79-786 0962				Bainbridge Brokerage Canada, Inc.	CAN	NIA	Bainbridge Brokerage Canada Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group		33-2387038				Vorto Operations Canada Holdings, Inc.	DE	NIA	Vorto Operations International, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		79-786 0566				Vorto Operations Canada, Inc.	CAN	NIA	Vorto Operations Canada Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group		33-3567568				Metro United Escrow, LLC	OR	NIA	ITC Holdings, Inc.	Contract	20.000	David Dominik		
4736	GGC Group		33-3604138				Metro United Title and Escrow, LLC	WA	NIA	ITC Holdings, Inc.	Contract	40.000	David Dominik		
4736	GGC Group		33-3956676				156W Co-Invest LP	DE	NIA	NCA Realty Partners GP LLC	Contract		David Dominik		
4736	GGC Group						Golub Capital NFG Lending Funding I, L.P.	DE	NIA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group						Golub Capital NFG Lending Master Fund, LLC	DE	NIA	Golub Capital NFG Lending Funding I, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		39-2115535				NGC Opportunities GP LLC	DE	NIA	Nassau NGC Holdings LLC	Ownership	100.000	David Dominik		
4736	GGC Group		98-1876091				NGC Opportunities Master Fund LP	CYM	NIA	NGC Opportunities GP LLC	Contract		David Dominik		
4736	GGC Group		98-1876071				NGC Opportunities Offshore Fund LP	CYM	NIA	NGC Opportunities GP LLC	Contract		David Dominik		
4736	GGC Group		39-3271621				NGC Opportunities Onshore Fund LP	DE	NIA	NGC Opportunities GP LLC	Contract		David Dominik		
4736	GGC Group						Golub Capital NFG Lending Funding II, L.P.	DE	NIA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group						Golub Capital NFG Lending Master Fund II, LLC	DE	NIA	Golub Capital NFG Lending Funding II, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group						Fortress Lending Fund IV (NFG) Rated Note Company LLC	DE	NIA	Nassau Life and Annuity Company	Ownership	50.000	David Dominik		
4736	GGC Group						Fortress Lending Fund IV (NFG) LP	DE	NIA	Fortress Lending Fund IV (NFG) Rated Note Company LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Fortress Lending Fund IV (NFG) Rated Note Company LLC	DE	NIA	Nassau Life Insurance Company	Ownership	50.000	David Dominik		
4736	GGC Group						Fortress Lending Fund IV (NFG) LP	DE	NIA	Fortress Lending Fund IV (NFG) Rated Note Company LLC	Ownership	100.000	David Dominik		
4736	GGC Group		39-3627398				Metro United Title and Escrow of Arizona, LLC	AZ	NIA	ITC Holdings, Inc.	Contract	40.000	David Dominik		

Asterisk	Explanation
1	The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P (#98-0572954); (iv) GGCOF Third Party Co-
2	Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.
3	Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.
4	WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.
5	Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.
6	WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.
7	GGC Fund III represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.
8	Percentage represents the aggregate ownership among the GGC Fund III entities.
9	Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.
10	PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.
11	Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC
12	NGC Management (UK) Ltd owns 1%

Asterisk	Explanation
13	GGC Fund III represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P., GGCOF Executive Co-Invest, L.P., and GGCOF IRA Co-Invest L.P.
14	ClosingBot, LLC owns the remaining 51% of ClosingBot Title Holdings, LLC.
15	Olakino, LLC owns the remaining 49% of Diamond Title Agency LLC.
16	Alliance Partners, LLC owns the remaining 60% of AZ Partners Title Agency LLC.
17	Current employees of The Nassau Companies of New York and its affiliates own 49%.
18	Intrastate Title Holdings, LLC owns the remaining 49%.
19	Equity interests are owned by Nassau Asset Management LLC (11.92%), Nassau Life Insurance Company (22.02%), Nassau Life and Annuity Company (22.02%), and PHL Variable Insurance Company (44.04%).

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Medicare Part D Coverage Supplement [Document Identifier 365]

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	657,172,493	493,304,886
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	105,520,750	170,165,252
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	
4.	Accrual of discount	957,464	1,028,596
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	(260,986)	
7.	Deduct amounts received on disposals	21,907,915	5,901,921
8.	Deduct amortization of premium and mortgage interest points and commitment fees	560,212	1,424,319
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	
10.	Deduct current year's other than temporary impairment recognized	0	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	740,921,595	657,172,493
12.	Total valuation allowance	(3,231,009)	(2,812,491)
13.	Subtotal (Line 11 plus Line 12)	737,690,586	654,360,002
14.	Deduct total nonadmitted amounts	0	
15.	Statement value at end of current period (Line 13 minus Line 14)	737,690,586	654,360,002

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	547,193,695	279,764,698
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	229,494,697	186,512,600
	2.2 Additional investment made after acquisition	347,291,726	119,783,770
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	(294,734)	8,054,401
5.	Unrealized valuation increase/(decrease)	20,801,665	34,219,017
6.	Total gain (loss) on disposals	452,212	(1,614,426)
7.	Deduct amounts received on disposals	31,047,298	70,225,659
8.	Deduct amortization of premium, depreciation and proportional amortization	10,748,815	6,065,330
9.	Total foreign exchange change in book/adjusted carrying value	2,515,766	(1,827,919)
10.	Deduct current year's other than temporary impairment recognized	592,550	1,407,456
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,105,066,364	547,193,695
12.	Deduct total nonadmitted amounts	755,307	755,553
13.	Statement value at end of current period (Line 11 minus Line 12)	1,104,311,057	546,438,142

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,663,398,920	2,822,142,490
2.	Cost of bonds and stocks acquired	1,438,016,473	1,459,864,272
3.	Accrual of discount	3,861,672	10,459,371
4.	Unrealized valuation increase/(decrease)	3,394,150	2,718,724
5.	Total gain (loss) on disposals	(14,793,894)	7,801,503
6.	Deduct consideration for bonds and stocks disposed of	981,368,628	627,235,609
7.	Deduct amortization of premium	7,498,429	9,906,368
8.	Total foreign exchange change in book/adjusted carrying value	1,197,566	(281,920)
9.	Deduct current year's other than temporary impairment recognized	221,216	2,163,543
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,105,986,614	3,663,398,920
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	4,105,986,614	3,663,398,920

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	811,589,505	107,565,438	30,203,820	5,614,540	776,168,626	811,589,505	894,565,663	753,037,416
2.	NAIC 2 (a)	1,021,126,251	187,539,580	59,906,682	(5,367,617)	980,675,375	1,021,126,251	1,143,391,531	916,112,375
3.	NAIC 3 (a)	137,459,916	1,823,457	15,797,887	172,557	137,978,168	137,459,916	123,658,043	119,301,500
4.	NAIC 4 (a)	18,792,489	0	213,237	6,601	18,865,407	18,792,489	18,585,852	15,187,042
5.	NAIC 5 (a)	0	0	0	0	0	0	0	0
6.	NAIC 6 (a)	130,568	0	0	0	130,568	130,568	130,568	126,403
7.	Total ICO	1,989,098,728	296,928,475	106,121,626	426,081	1,913,818,144	1,989,098,728	2,180,331,657	1,803,764,736
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	1,356,642,424	135,182,460	143,391,936	(1,744,458)	1,342,289,647	1,356,642,424	1,346,688,490	1,272,652,935
9.	NAIC 2	355,309,731	88,561,333	17,054,610	(3,262,943)	319,765,340	355,309,731	423,553,511	276,270,100
10.	NAIC 3	71,860,808	17,303,532	1,368,089	5,506,864	62,560,312	71,860,808	93,303,114	76,172,203
11.	NAIC 4	47,371,223	6,855,018	17,778	(4,269,042)	35,933,004	47,371,223	49,939,420	37,160,508
12.	NAIC 5	0	0	2,000,856	2,000,856	0	0	0	882,683
13.	NAIC 6	382,847	1,229,217	463,260	81,360	395,541	382,847	1,230,165	0
14.	Total ABS	1,831,567,033	249,131,560	164,296,530	(1,687,363)	1,760,943,844	1,831,567,033	1,914,714,700	1,663,138,429
	PREFERRED STOCK								
15.	NAIC 1	3,000,000	0	0	0	3,000,000	3,000,000	3,000,000	3,000,000
16.	NAIC 2	37,431	5,000,000	0	55,825	37,431	37,431	5,093,256	37,431
17.	NAIC 3	0	0	0	0	0	0	0	0
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	0	0	0	0	0	0	0	0
20.	NAIC 6	0	0	0	0	0	0	0	0
21.	Total Preferred Stock	3,037,431	5,000,000	0	55,825	3,037,431	3,037,431	8,093,256	3,037,431
22.	Total ICO, ABS & Preferred Stock	3,823,703,191	551,060,035	270,418,156	(1,205,457)	3,677,799,419	3,823,703,191	4,103,139,613	3,469,940,596

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of short-term investments acquired		
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

NONE

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	102,277,504
2.	Cost Paid/(Consideration Received) on additions	67,775,181
3.	Unrealized Valuation increase/(decrease)	23,491,245
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	13,771,426
6.	Considerations received/(paid) on terminations	58,920,745
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	148,394,611
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	148,394,611

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	148,394,622	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		148,394,622
4.	Part D, Section 1, Column 6	263,579,841	
5.	Part D, Section 1, Column 7	(115,185,225)	
6.	Total (Line 3 minus Line 4 minus Line 5)		6

		Fair Value Check	
7.	Part A, Section 1, Column 16	132,316,531	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		132,316,531
10.	Part D, Section 1, Column 9	263,579,841	
11.	Part D, Section 1, Column 10	(137,529,652)	
12	Total (Line 9 minus Line 10 minus Line 11)		6,266,342

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	5,238,926	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	5,820,117	
16.	Total (Line 13 plus Line 14 minus Line 15)		(581,192)

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,322,296	3,915,886
2.	Cost of cash equivalents acquired	122,512	241,705,303
3.	Accrual of discount	0	225,659
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	1,135,379	240,524,552
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,309,429	5,322,296
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,309,429	5,322,296

SCHEDULE A - PART 2

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

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

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
10270	Sumter	SC		07/17/2025	6.399	5,527,500	0	16,900,000
10271	Kissimmee	FL		07/10/2025	6.309	2,211,000	0	7,500,000
10272	Cincinnati	OH		07/17/2025	6.569	5,908,500	0	18,600,000
10273	Sparks Glencoe	MD		07/17/2025	6.790	6,565,000	0	24,600,000
10274	Poughkeepsie	NY		08/21/2025	6.402	5,778,750	0	22,600,000
10275	Mount Pleasant	SC		08/11/2025	6.392	7,185,750	0	27,000,000
10276	Boynton Beach	FL		09/16/2025	6.094	4,221,000	0	13,100,000
NSRE10269	Kerrville	TX		07/17/2025	6.997	12,927,000	0	36,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other						50,324,500	0	166,700,000
0899999. Total Mortgages in good standing						50,324,500	0	166,700,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						50,324,500	0	166,700,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10220	US		01/17/2023	08/05/2025	6,873,889	34,369	(1,224)	0	0	33,144	0	6,907,033	6,873,758	0	(33,275)	(33,275)	
0199999. Mortgages closed by repayment					6,873,889	34,369	(1,224)	0	0	33,144	0	6,907,033	6,873,758	0	(33,275)	(33,275)	
10149	Ventura	CA		05/29/2020	46,146	0	(202)	0	0	(202)	0	45,944	45,944	0	0	0	
NSRE10152	Carlsbad	CA		06/04/2020	76,124	0	(89)	0	0	(89)	0	76,035	76,035	0	0	0	
10151	Cincinnati	OH		07/16/2020	63,276	0	(192)	0	0	(192)	0	63,084	63,084	0	0	0	
10153	Pearland	TX		07/30/2020	25,259	0	(51)	0	0	(51)	0	25,209	25,209	0	0	0	
10168	Phoenixville	PA		02/24/2021	20,968	0	(69)	0	0	(69)	0	20,900	20,900	0	0	0	
10166	Panama City	FL		02/25/2021	53,522	0	(212)	0	0	(212)	0	53,310	53,310	0	0	0	
10170	Milwaukee	WI		03/04/2021	106,558	0	(429)	0	0	(429)	0	106,129	106,129	0	0	0	
10173	Milwaukee	WI		03/04/2021	52,543	0	(225)	0	0	(225)	0	52,317	52,317	0	0	0	
10171	Milwaukee	WI		03/04/2021	61,049	0	(262)	0	0	(262)	0	60,788	60,788	0	0	0	
10181	Columbia	SC		07/01/2021	108,775	0	0	0	0	0	0	108,775	108,775	0	0	0	
10179	Salt Lake City	UT		06/02/2021	74,427	0	0	0	0	0	0	74,427	74,427	0	0	0	
10183	Orange	CA		07/29/2021	26,720	0	0	0	0	0	0	26,720	26,720	0	0	0	
10185	Seattle	WA		08/27/2021	36,764	0	0	0	0	0	0	36,764	36,764	0	0	0	
10200	Aberdeen Proving Grounds	MD		02/03/2022	21,244	0	0	0	0	0	0	21,244	21,244	0	0	0	
10199	Aberdeen Proving Grounds	MD		02/03/2022	23,300	0	0	0	0	0	0	23,300	23,300	0	0	0	

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
NSRE10202	Navarre	FL		01/27/2022		44,583	0	0	0	0	0	0	44,583	44,583	0	0	0
10203	Livonia	MI		03/16/2022		26,605	0	0	0	0	0	0	26,605	26,605	0	0	0
10204	Oshkosh	WI		04/06/2022		24,865	0	0	0	0	0	0	24,865	24,865	0	0	0
10206	El cajon	CA		05/11/2022		53,520	0	0	0	0	0	0	53,520	53,520	0	0	0
10207	Littleton	CO		04/20/2022		49,492	0	0	0	0	0	0	49,492	49,492	0	0	0
10209	Clearwater	FL		05/04/2022		33,814	0	0	0	0	0	0	33,814	33,814	0	0	0
10215	Hanahan	SC		06/09/2022		22,947	0	0	0	0	0	0	22,947	22,947	0	0	0
10218	Milwaukee	WI		07/27/2022		44,639	0	0	0	0	0	0	44,639	44,639	0	0	0
10222	Victoria	TX		03/29/2023		19,814	97	(531)	0	0	(434)	0	19,380	19,380	0	0	0
10224	Chicago	IL		05/05/2023		38,695	164	(164)	0	0	0	0	38,695	38,695	0	0	0
10226	Phoenix	AZ		05/16/2023		26,878	135	(1)	0	0	135	0	27,013	27,013	0	0	0
10229	Milwaukee	WI		06/13/2023		118,256	0	0	0	0	0	0	118,256	118,256	0	0	0
10232	Madison	WI		08/10/2023		66,827	0	0	0	0	0	0	66,827	66,827	0	0	0
10233	St. Cloud	FL		09/07/2023		11,596	0	0	0	0	0	0	11,596	11,596	0	0	0
10235	Fort Myers	FL		09/07/2023		12,455	0	0	0	0	0	0	12,455	12,455	0	0	0
10242	Various	PA		12/19/2023		44,747	0	0	0	0	0	0	44,747	44,747	0	0	0
10243	Various	PA		12/19/2023		42,617	0	0	0	0	0	0	42,617	42,617	0	0	0
10239	Scottsdale	AZ		12/20/2023		22,365	0	0	0	0	0	0	22,365	22,365	0	0	0
10240	Scottsdale	AZ		12/20/2023		15,324	0	0	0	0	0	0	15,324	15,324	0	0	0
10241	Seattle	WA		11/01/2023		115,764	0	12,803	0	0	12,803	0	128,567	128,567	0	0	0
10245	Mobile	AL		03/27/2024		53,633	0	(175)	0	0	(175)	0	53,457	53,457	0	0	0
10247	Campbell	CA		05/20/2024		33,213	0	0	0	0	0	0	33,213	33,213	0	0	0
10249	Tarzana	CA		09/10/2024		43,349	0	0	0	0	0	0	43,349	43,349	0	0	0
NSRE10251	Columbus	OH		07/24/2024		10,913	0	0	0	0	0	0	10,913	10,913	0	0	0
10252	Denver	CO		08/30/2024		35,724	0	0	0	0	0	0	35,724	35,724	0	0	0
10253	Denver	CO		09/30/2024		56,347	0	0	0	0	0	0	56,347	56,347	0	0	0
10256	Mesa	AZ		10/17/2024		19,293	0	0	0	0	0	0	19,293	19,293	0	0	0
10257	Pleasant Grove	UT		11/27/2024		31,687	0	0	0	0	0	0	31,687	31,687	0	0	0
10258	Madison	WI		12/13/2024		47,544	0	0	0	0	0	0	47,544	47,544	0	0	0
10260	Gilbert	AZ		12/20/2024		30,605	0	0	0	0	0	0	30,605	30,605	0	0	0
10261	Arden	NC		02/19/2025		0	0	(219)	0	0	(219)	0	85,214	85,214	0	0	0
10264	Menifee	CA		02/27/2025		0	0	(195)	0	0	(195)	0	19,473	19,473	0	0	0
10266	Laguna Hills	GA		05/07/2025		0	0	(84)	0	0	(84)	0	16,739	16,739	0	0	0
NSRE10269	Kerrville	TX		07/17/2025		0	0	0	0	0	0	0	113,500	0	0	(113,500)	(113,500)
10270	Sumter	SC		07/17/2025		0	0	(25)	0	0	(25)	0	5,070	5,070	0	0	0
10273	Sparks Glencoe	MD		07/17/2025		0	0	0	0	0	0	0	32,500	0	0	(32,500)	(32,500)
10272	Cincinnati	OH		07/17/2025		0	0	0	0	0	0	0	29,250	0	0	(29,250)	(29,250)
0299999. Mortgages with partial repayments						1,994,788	396	9,679	0	0	10,075	0	2,307,132	2,131,882	0	(175,250)	(175,250)
0599999 - Totals						8,868,677	34,765	8,455	0	0	43,220	0	9,214,166	9,005,640	0	(208,525)	(208,525)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
631920-10-5	NASSAU LIFE AND ANNUITY COMPANY ABS D-I LLC		US	Nassau Life and Annuity Company ABS D-I	2.C	12/01/2023		0	51,113,192	0	0	100.000
631919-10-7	NASSAU LIFE AND ANNUITY COMPANY ABS C-I LLC		US	Nassau Life and Annuity Company ABS C-I	2.B	02/12/2025		0	31,142,068	0	0	100.000
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated								0	82,255,260	0	0	XXX
	STERLING INVESTMENT PARTNERS IV LP		DE	Sterling Investment Partners Management		02/01/2022	1	0	1,510,177	0	2,108,767	1.126
	WINDROSE HEALTH INVESTORS VI LP		DE	WindRose Health Investors VI GP LP		03/09/2022	1	0	202,006	0	2,214,446	0.661
	CIVC GP SIB CF, LP		DE	CIVC SIB CF, LP		05/03/2023	5	0	11,271	0	987,855	1.642
	AEP GALAXY LP		DE	Angeles Equity GP II, LLC		07/14/2023	5	0	304,048	0	104,142	8.811
	Jet Parts (Vance Street)		DE	Jet Parts (Vance Street) Co-Invest		12/19/2023	5	0	11,197	0	426,562	5.581
	Fortress Lending Fund IV LP		DE	Fortress Investment Group		03/21/2024		0	2,000,000	0	16,103,565	4.847
	Sandton Capital Solutions Onshore VI		DE	Sandton Capital Partners		08/26/2024	1	0	800,000	0	3,183,459	2.584
	Vance Street Capital IV, LP		US	Vance Street Capital		10/10/2024	1	0	969,139	0	6,001,779	1.760
	Architect Capital Opportunities Fund II LP		DE	Architect Capital		12/01/2024	1	0	675,969	0	8,209,015	11.111
	Alphi Capital I LP		CAN	Alphi Capital		01/23/2025	1	0	667,679	0	7,660,204	12.970
	Post Road Special Opportunity Fund III LP		DE	Post Road SOF GP III LLC		03/03/2025	10	0	55,302	0	1,745,677	1.750
	Springcoast Partners I LP		DE	Springcoast Partners I GP		03/28/2025	1	0	366,589	0	2,179,314	4.300
	Soryn IP Fund II LP		DE	Soryn IP Capital		06/06/2025	1	0	311,811	0	3,853,000	7.463
	Niobrara Merlin Co-Investment Fund Vehicle LP		US	Niobrara Capital		09/22/2025		5,800,000	0	0	0	3.412
	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP		DE	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP		12/29/2021	1		62,086		584,689	4.074
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								5,800,000	7,947,274	0	55,362,474	XXX
	NPC Credit Opportunities Onshore Fund LP		DE	NPC Credit Opportunities Fund GP		02/29/2024		0	1,227,314	0	25,427,587	74.664
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated								0	1,227,314	0	25,427,587	XXX
	NCA REALTY FUND I LP		DE	NCA Realty Partners		12/14/2021	10	0	1,426,416	0	2,110,290	20.000
	NCA Realty Fund II LP		DE	NCA Realty Investors		08/20/2024	10	0	325,000	0	6,461,529	50.000
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated								0	1,751,416	0	8,571,819	XXX
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	07/11/2025		4,001,350	0	0	0	0.000
2799999. Surplus Notes - Unaffiliated								4,001,350	0	0	0	XXX
34959*-AE-0	FLF RNF I - Sub Note - ABS		US	FLF RNF I - Sub Note - ABS	6.	07/28/2025		3,576,506	0	0	0	0.000
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated								3,576,506	0	0	0	XXX
	Golub Capital NFG Lending Fund II LP		US	Golub Capital LLC		09/29/2025		1,700,000	0	0	38,300,000	100.000
	Audax Mezzanine Business V, LP		US	Audax Mezzanine Business V, LP		06/01/2022		0	107,182	0	631,641	0.809
	PineBridge Private Credit III		DE	PineBridge Private Credit III		12/21/2023		0	244,131	0	1,246,559	0.399
	Balance Point Capital Partners VI		DE	Balance Point Capital Partners		08/23/2024		0	453,167	0	12,294,825	3.390
	PGIM Senior Loan Opportunities II LP		DE	PGIM Senior Loan Opportunities II LP		12/01/2024		0	210,000	0	1,423,964	2.131
	HPS SET Fund LP		DE	HPS Partners		01/27/2025		0	461,226	0	2,038,941	3.614
	Golub Capital NFG Lending Fund I LP		DE	Golub Capital LLC		01/27/2025		0	2,050,000	0	31,115,000	100.000
	Carlyle Infrastructure Credit Fund II LP		DE	CICF II General Partner LP		02/04/2025		0	(7,894)	0	1,788,990	2.282
	HPC GPFS Equity Holdings LP		DE	HPC GPFS Equity? Holdings LLC		02/10/2025		0	189,462	0	1,530,646	3.021
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated								1,700,000	3,707,274	0	90,370,566	XXX
PRV003-79-8	FIO Insurance Feeder II Equity - ABS		US	FIO Insurance Feeder II Equity - ABS	5.B	11/06/2024		737,154	0	0	0	0.000
5499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated								737,154	0	0	0	XXX
6899999. Total - Unaffiliated								15,815,010	93,909,808	0	145,733,040	XXX
6999999. Total - Affiliated								0	2,978,730	0	33,999,406	XXX
7099999 - Totals								15,815,010	96,888,538	0	179,732,446	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	BALANCE POINT LLC		DE	Balance Point LLC	10/14/2021	07/14/2025	151,182	0	0	0	0	0	0	151,182	151,182	0	0	0	0
	CASTLELAKE INCOME OPPORTUNITIES II LP		US	Castlelake, L.P.	12/27/2021	09/30/2025	655,515	0	0	0	0	0	0	655,515	655,515	0	0	0	0
	Fortress Lending Fund IV LP		DE	Fortress Investment Group	03/21/2024	07/23/2025	57,002	0	0	0	0	0	0	57,002	57,002	0	0	0	0
	Post Road Special Opportunity Fund III LP		DE	Post Road SOF GP III LLC	03/03/2025	08/11/2025	0	0	0	0	0	0	0	244,062	244,062	0	0	0	0
	Pantheon Salus Senior Credit Secondaries III LP		DE	Pantheon Private Debt GP LLC	04/15/2025	07/30/2025	0	0	0	0	0	0	0	3,395	3,395	0	0	0	0
	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP		DE	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP	12/29/2021	08/12/2025	34,673					0		34,673	34,673				0
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							898,372	0	0	0	0	0	0	1,145,829	1,145,829	0	0	0	0
	Golden Gate Capital Fund VII		DE	Golden Gate Capital	09/30/2024	09/30/2025	2,109,471	0	0	0	0	0	0	2,109,471	2,109,471	0	0	0	0
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated							2,109,471	0	0	0	0	0	0	2,109,471	2,109,471	0	0	0	0
	Audax Mezzanine Business V, LP		US	Audax Mezzanine Business V, LP	06/01/2022	08/20/2025	77,155	0	0	0	0	0	0	77,155	77,155	0	0	0	0
	PineBridge Private Credit III		DE	PineBridge Private Credit III	12/21/2023	09/11/2025	113,238	0	0	0	0	0	0	113,238	113,238	0	0	0	0
	PGIM Senior Loan Opportunities II LP		DE	PGIM Senior Loan Opportunities II LP	12/01/2024	09/22/2025	901,474	0	0	0	0	0	0	901,474	901,474	0	0	0	0
	HPS SET Fund LP		DE	HPS Partners	01/27/2025	08/29/2025	0	0	0	0	0	0	0	30,282	30,282	0	0	0	0
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated							1,091,867	0	0	0	0	0	0	1,122,149	1,122,149	0	0	0	0
87289B-AH-7	TCPCLO-188-SUB - CDO		DE	Adjustment	10/16/2018	04/01/2025	19,418	(19,418)	0	0	0	(19,418)	0	0	0	0	0	0	0
WH0010-05-6	Nassau Euro CLO V WH - ABS		GBR	Nassau Euro CLO V WH - ABS	12/04/2024	03/31/2025	0	0	(37,759)	0	0	(37,759)	(10,205)	(37,759)	0	37,759	0	37,759	0
5499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated							19,418	(19,418)	(37,759)	0	0	(57,177)	(10,205)	(37,759)	0	37,759	0	37,759	0
6899999. Total - Unaffiliated							2,009,657	(19,418)	(37,759)	0	0	(57,177)	(10,205)	2,230,219	2,267,978	37,759	0	37,759	0
6999999. Total - Affiliated							2,109,471	0	0	0	0	0	0	2,109,471	2,109,471	0	0	0	0
7099999 - Totals							4,119,128	(19,418)	(37,759)	0	0	(57,177)	(10,205)	4,339,690	4,377,449	37,759	0	37,759	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00206R-ND-0	AT&T INC	09/18/2025	CITIGROUP GLOBAL MARKETS INC.		6,976,690	7,000,000	0	2.B FE
00287Y-DA-4	ABBVIE INC	09/19/2025	CITIGROUP GLOBAL MARKETS INC.		4,733,850	5,000,000	65,340	1.G FE
023608-AR-3	AMEREN CORP	07/03/2025	JP MORGAN SECS INC., - FIXED INCOME		1,505,865	1,500,000	26,875	2.B FE
025816-DW-6	AMERICAN EXPRESS CO	08/01/2025	JP MORGAN SECS INC., - FIXED INCOME		1,121,076	1,100,000	1,292	1.F FE
025816-DZ-9	AMERICAN EXPRESS CO	09/12/2025	HSBC SECURITIES INC.		1,544,015	1,475,000	10,034	1.F FE
025816-EH-8	AMERICAN EXPRESS CO	07/30/2025	MORGAN STANLEY CO		3,399,254	3,275,000	49,492	1.F FE
031162-BZ-2	AMGEN INC	09/19/2025	GOLDMAN		5,239,920	6,000,000	103,400	2.A FE
031162-DT-4	AMGEN INC	07/23/2025	CITIGROUP GLOBAL MARKETS INC.		4,805,050	5,000,000	111,431	2.A FE
032654-BC-8	ANALOG DEVICES INC	08/01/2025	Bank of America Securities		3,848,254	4,000,000	70,976	1.G FE
034863-BC-3	ANGLO AMERICAN CAPITAL PLC	09/16/2025	Bank of America Securities		6,185,410	7,000,000	924	2.A FE
034863-BF-6	ANGLO AMERICAN CAPITAL PLC	07/29/2025	Bank of America Securities		4,963,900	5,000,000	95,833	2.B FE
03765H-AC-5	APOLLO MANAGEMENT HOLDINGS LP	07/30/2025	MUFG SECURITIES AMERICAS INC.		5,846,565	6,500,000	103,333	1.F FE
049560-BB-0	ATMOS ENERGY CORP	07/03/2025	MORGAN STANLEY CO		1,432,132	1,575,000	4,813	1.G FE
055451-BM-9	BHP BILLITON FINANCE (USA) LTD	09/02/2025	Bank of America Securities		2,855,076	2,875,000	0	1.F FE
06406R-CJ-4	BANK OF NEW YORK MELLON CORP	08/01/2025	JP Morgan Securities Inc.		1,129,282	1,100,000	8,771	1.D FE
08079K-AA-2	BELROSE FUNDING TRUST II	07/30/2025	GOLDMAN		3,065,400	3,000,000	40,186	2.A FE
099724-AH-9	BORGWARNER INC	07/29/2025	GOLDMAN		4,135,050	5,000,000	82,031	2.A FE
110122-EB-0	BRISTOL-MYERS SQUIBB CO	07/03/2025	Bank of America Securities		1,341,300	1,250,000	11,285	1.F FE
110122-EK-0	BRISTOL-MYERS SQUIBB CO	08/04/2025	TRADEWEB DIRECT LLC		730,823	750,000	18,731	1.F FE
112586-AB-8	BROOKFIELD ASSET MANAGEMENT LTD	09/04/2025	WELLS FARGO SECURITIES		1,294,974	1,295,000	0	1.F FE
114259-AU-8	BROOKLYN UNION GAS CO	08/07/2025	GOLDMAN		4,792,980	6,000,000	115,166	2.A FE
12527G-AE-3	CF INDUSTRIES INC	09/16/2025	Bank of America Securities		4,882,250	5,000,000	1,493	2.B FE
12780@-AC-3	CHPE LLC Due 2040	08/25/2025	Not Available		10,000,000	10,000,000	0	2.B Z
12803R-AM-6	CAIXABANK SA	07/03/2025	BNP PARIBAS SECURITIES BOND		2,120,349	2,100,000	1,302	2.A FE
136375-BL-5	CANADIAN NATIONAL RAILWAY CO	07/03/2025	PERSHING LLC		1,318,296	1,200,000	32,500	1.F FE
17275R-BU-5	CISCO SYSTEMS INC	07/30/2025	Bank of America Securities		3,453,991	3,575,000	76,368	1.E FE
24703T-AJ-5	DELL INTERNATIONAL LLC	07/03/2025	Bank of America Securities		1,023,562	850,000	32,895	2.B FE
251526-CY-3	DEUTSCHE BANK AG (NEW YORK BRANCH)	07/03/2025	JP MORGAN SECS INC., - FIXED INCOME		2,144,840	2,150,000	37,431	2.A FE
25179M-BG-7	DEVON ENERGY CORP	07/03/2025	BARCLAYS CAPITAL INC FIXED INC		3,538,725	3,625,000	58,644	2.B FE
25179M-BH-5	DEVON ENERGY CORP	07/30/2025	PERSHING LLC		4,482,000	5,000,000	108,611	2.B FE
26441C-BF-1	DUKE ENERGY CORP	09/16/2025	DAIWA SECURITIES AMERICA INC.		1,818,885	2,241,000	24,053	2.B FE
26867L-AR-1	EMD FINANCE LLC	09/12/2025	JP MORGAN SECS INC., - FIXED INCOME		4,366,953	4,325,000	18,021	1.G FE
283677-G#-3	El Paso Electric due 7/30/2055	07/14/2025	Not Provided		3,000,000	3,000,000	0	2.B Z
28370T-AF-6	KINDER MORGAN ENERGY PARTNERS LP	07/02/2025	DAIWA SECURITIES AMERICA INC.		2,176,600	2,500,000	20,236	2.B FE
29278G-BJ-6	ENEL FINANCE INTERNATIONAL NV	09/23/2025	JP MORGAN SECS INC., - FIXED INCOME		5,919,780	6,000,000	0	2.A FE
30302*-AB-8	Foundation Infrastructure Note B	09/30/2025	Not Provided		269,523	269,523	0	3.C PL
35137L-AK-1	FOX CORP	09/02/2025	JP MORGAN SECS INC., - FIXED INCOME		1,874,600	2,000,000	11,772	2.B FE
369550-BR-8	GENERAL DYNAMICS CORP	09/10/2025	JP MORGAN SECS INC., - FIXED INCOME		2,003,450	1,950,000	6,971	1.F FE
375558-CA-9	GILEAD SCIENCES INC	08/01/2025	SUSQUEHANNA FINANCIAL GROUP LLP		741,908	750,000	12,603	1.G FE
38141G-B8-6	GOLDMAN SACHS GROUP INC	07/23/2025	GOLDMAN		4,891,900	5,000,000	50,203	2.A FE
38141G-GM-0	GOLDMAN SACHS GROUP INC	09/25/2025	Bank of America Securities		5,470,000	5,000,000	47,743	2.A FE
404280-FB-0	HSBC HOLDINGS PLC	09/02/2025	HSBC SECURITIES INC.		3,045,000	3,045,000	0	2.A FE
45262B-AL-7	IMPERIAL BRANDS FINANCE PLC	07/30/2025	MORGAN STANLEY CO		3,037,170	3,000,000	15,406	2.B FE
460146-CQ-4	INTERNATIONAL PAPER CO	09/02/2025	WELLS FARGO SECURITIES		2,841,510	3,500,000	7,700	2.B FE
46520N-AA-1	FIO Insurance Feeder II LLC Class A	09/24/2025	Direct		2,211,463	2,211,463	0	2.B PL
46520N-AB-9	FIO Insurance Feeder II LLC Class B	09/24/2025	Direct		737,154	737,154	0	3.C PL
47032@-BG-5	James Campbell due 2035	08/05/2025	Not Provided		1,500,000	1,500,000	0	2.B Z
48203R-AD-6	JUNIPER NETWORKS INC	07/02/2025	PERSHING LLC		4,982,150	5,000,000	89,250	2.B FE
50247V-AB-5	LYB INTERNATIONAL FINANCE BV	09/02/2025	BARCLAYS CAPITAL INC FIXED INC		2,632,080	3,000,000	21,000	2.B FE
532457-DE-5	ELI LILLY AND CO	09/10/2025	WELLS FARGO SECURITIES		2,578,858	2,525,000	7,217	1.E FE
539830-BN-8	LOCKHEED MARTIN CORP	07/11/2025	Various		3,863,900	5,000,000	67,599	1.F FE
539830-CB-3	LOCKHEED MARTIN CORP	08/01/2025	Various		1,990,648	2,125,000	45,536	1.F FE
539830-CD-9	LOCKHEED MARTIN CORP	07/03/2025	MORGAN STANLEY CO		223,720	225,000	4,260	1.F FE
55261F-AV-6	M&T BANK CORP	07/03/2025	BARCLAYS CAPITAL INC FIXED INC		3,857,950	3,875,000	99,118	2.A FE
571748-CC-4	MARSH & MCLENNAN COMPANIES INC	07/03/2025	Bank of America Securities		1,495,965	1,500,000	23,333	1.G FE
60687Y-DB-2	MIZUHO FINANCIAL GROUP INC	07/03/2025	BARCLAYS CAPITAL INC FIXED INC		2,726,141	2,625,000	419	1.G FE
60687Y-DM-8	MIZUHO FINANCIAL GROUP INC	09/10/2025	BARCLAYS CAPITAL INC FIXED INC		1,263,575	1,225,000	11,411	1.G FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
619456-AE-3	MOSAIC CO	07/22/2025	Various		5,710,560	6,000,000	63,750	2.B FE
682680-AV-5	ONEOK INC	08/06/2025	Bank of America Securities		6,148,660	7,000,000	22,244	2.B FE
690742-AG-6	OWENS CORNING	07/02/2025	GOLDMAN		2,714,674	3,339,000	67,003	2.A FE
693475-BS-3	PNC FINANCIAL SERVICES GROUP INC	07/03/2025	MORGAN STANLEY CO		1,424,912	1,350,000	30,957	1.G FE
693475-CC-7	PNC FINANCIAL SERVICES GROUP INC	09/10/2025	CITADEL SECURITIES LLC		1,283,396	1,225,000	7,968	1.G FE
713448-FZ-6	PEPSICO INC	08/01/2025	MORGAN STANLEY CO		728,730	750,000	1,859	1.E FE
717081-EU-3	PFIZER INC	09/15/2025	MORGAN STANLEY CO		3,748,273	4,175,000	452	1.F FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP	08/07/2025	GOLDMAN		2,893,229	3,360,000	79,119	2.B FE
74460W-AH-0	PUBLIC STORAGE OPERATING CO	07/30/2025	RBC CAPITAL MARKETS		2,268,391	2,376,000	63,558	1.F FE
749983-AE-2	RWE FINANCE US LLC	09/24/2025	Various		4,923,044	5,000,000	5,712	2.B FE
754730-AJ-8	RAYMOND JAMES FINANCIAL INC	09/24/2025	JP MORGAN SECS INC., - FIXED INCOME		1,337,526	1,350,000	2,573	1.G FE
756109-CT-9	REALTY INCOME CORP	09/10/2025	BBVA SECURITIES INC		2,585,221	2,525,000	54,279	1.G FE
760759-BM-1	REPUBLIC SERVICES INC	09/10/2025	WELLS FARGO SECURITIES		2,578,084	2,475,000	59,128	1.G FE
761713-BB-1	REYNOLDS AMERICAN INC	07/29/2025	JP MORGAN SECS INC., - FIXED INCOME		4,378,545	4,500,000	120,656	2.A FE
76720A-AV-8	RIO TINTO FINANCE (USA) PLC	07/03/2025	JEFFERIES & COMPANY, INC.		1,278,494	1,275,000	23,012	1.F FE
78017T-AB-9	ROYAL CARIBBEAN CRUISES LTD	09/22/2025	MORGAN STANLEY CO		1,872,225	1,875,000	0	2.C FE
79466L-AL-8	SALESFORCE INC	08/01/2025	Bank of America Securities		835,562	1,300,000	1,990	1.E FE
808513-CH-6	CHARLES SCHWAB CORP	07/03/2025	Bank of America Securities		1,484,808	1,375,000	31,170	1.F FE
82890B-AD-1	JR SIMPLOT COMPANY DUE 2040	09/22/2025	Not Available		4,250,000	4,250,000	0	2.B Z
842587-CW-5	SOUTHERN CO	07/03/2025	BARCLAYS CAPITAL INC FIXED INC		1,694,193	1,850,000	1,310	2.A FE
8426EP-AB-4	SOUTHERN COMPANY GAS CAPITAL CORP	07/02/2025	MORGAN STANLEY CO		853,290	1,110,000	11,205	2.A FE
857477-CX-9	STATE STREET CORP	08/01/2025	Various		4,282,833	4,250,000	93,421	1.D FE
86562M-DP-2	SUMITOMO MITSUI FINANCIAL GROUP INC	07/03/2025	PERSHING LLC		3,140,616	3,050,000	83,818	1.G FE
86562M-EA-4	SUMITOMO MITSUI FINANCIAL GROUP INC	09/10/2025	BNP PARIBAS SECURITIES BOND		2,572,600	2,500,000	22,951	1.G FE
871829-BN-6	SYSCO CORP	07/30/2025	BARCLAYS CAPITAL INC FIXED INC		6,499,920	6,000,000	132,000	2.B FE
87264A-AZ-8	T-MOBILE USA INC	09/17/2025	DAIWA SECURITIES AMERICA INC.		5,164,200	6,000,000	114,750	2.A FE
87264A-BN-4	T-MOBILE USA INC	07/23/2025	GOLDMAN		3,928,980	6,000,000	87,450	2.B FE
89116C-QJ-9	TORONTO-DOMINION BANK	07/03/2025	RBS SECURITIES INC. / EQUITIES		2,828,757	2,825,000	47,247	1.G FE
89566E-AD-0	TRI-STATE GENERATION AND TRANSMISSION AS	09/02/2025	JP MORGAN SECS INC., - FIXED INCOME		5,102,350	5,000,000	65,000	2.A FE
911312-CK-0	UNITED PARCEL SERVICE INC	07/30/2025	Various		3,776,843	3,700,000	41,237	1.F FE
91159H-JR-2	US BANCORP	07/30/2025	BNY/SUNTRUST CAPITAL MARKETS		3,392,081	3,275,000	4,132	1.F FE
91529Y-AJ-5	UNUM GROUP	07/30/2025	Bank of America Securities		2,920,140	3,000,000	79,542	2.B FE
927804-GU-2	VIRGINIA ELECTRIC AND POWER CO	07/03/2025	US BANCORP INVESTMENTS INC.		1,432,194	1,450,000	27,763	1.G FE
94106L-CE-7	WASTE MANAGEMENT INC	09/10/2025	Various		3,490,067	3,425,000	78,306	1.G FE
949746-RF-0	WELLS FARGO & CO	08/07/2025	GOLDMAN		1,967,660	2,000,000	7,163	2.B FE
94974B-GT-1	WELLS FARGO & CO	09/17/2025	JPMORGAN VPR FTP		6,004,320	7,000,000	80,422	2.B FE
95041A-AG-3	WELLTOWER OP LLC	09/10/2025	BONY/TORONTO DOMINION SECURITI		2,590,701	2,525,000	26,600	1.G FE
961214-EF-6	WESTPAC BANKING CORP	07/03/2025	BARCLAYS CAPITAL INC FIXED INC		1,495,471	1,550,000	28,844	1.G FE
L5011#-AA-7	Impala Terminals due 2029	07/16/2025	Not Provided		1,250,000	1,250,000	0	2.B PL
L5011#-AB-5	Impala Terminals due 2030	07/16/2025	Not Provided		3,750,000	3,750,000	0	2.B PL
PRV002-87-3	Audax MZ V Rated Feeder - 8% Note	07/31/2025	Direct		964,638	964,638	0	2.B PL
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					296,977,946	311,298,778	3,521,601	XXX
05762#-AA-1	JSI TL Balance Point Capital Partners IV	06/30/2025	Various		(8,978)	(8,978)	0	3.B PL
05762@-AA-3	JSI TL Balance Point Capital Partners VI	06/30/2025	Unmatched Counter Party		2	2	0	3.B PL
96292@-AA-1	CraneTech TL Balance Point Capital Partn	07/01/2025	Unknown		(40,494)	(40,494)	0	3.C PL
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					(49,470)	(49,470)	0	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					296,928,475	311,249,308	3,521,601	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					296,928,475	311,249,308	3,521,601	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					296,928,475	311,249,308	3,521,601	XXX
313398-M8-9	FHR 2332G ZL - CMO/RMBS	09/01/2025	Direct		414	414	0	1.A
3136BX-LH-5	FNR 2025-70 LB - CMO/RMBS	09/17/2025	GOLDMAN		6,872,305	7,000,000	20,417	1.A
3137HL-LT-7	FHR 5543 HY - CMO/RMBS	08/06/2025	BARCLAYS CAPITAL INC FIXED INC		4,043,176	4,300,000	5,972	1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					10,915,895	11,300,414	26,389	XXX
02150G-AX-6	CWALT 2007-11T1 A21 - CMO/RMBS	09/01/2025	Direct		80	80	0	1.A FM
16160U-AG-0	CHASE 259 A5 - RMBS	08/07/2025	JP MORGAN SECS INC., - FIXED INCOME		3,792,811	3,750,000	16,250	1.A FE
16162U-AG-8	CHASE 258 A5 - RMBS	07/14/2025	JP MORGAN SECS INC., - FIXED INCOME		2,106,482	2,125,000	10,271	1.A FE
161935-AG-6	CHASE 255 A5 - RMBS	07/02/2025	WELLS FARGO SECURITIES		5,010,938	5,000,000	1,667	1.A FE
29476Q-AB-2	EQV ABS ISSUER I LLC - ABS	07/02/2025	Unknown		1,000,000	1,000,000	0	1.G PL
36164S-AA-2	GCM GROSVENOR CREDIT SECONDARIES STRUCTU	09/22/2025	Direct		4,738,500	4,738,500	0	1.D Z
46593N-AJ-4	JPMMT 252 A5A - RMBS	07/14/2025	JP MORGAN SECS INC., - FIXED INCOME		5,537,969	5,750,000	12,299	1.A FE
74389D-AK-3	PFMT 2025-2 A10 - RMBS	08/05/2025	Amherst Pierpont Securities		9,734,375	10,000,000	10,694	1.A FE
81749M-AH-0	SEMT 254 A8 - RMBS	07/30/2025	GOLDMAN		8,278,262	8,500,000	38,958	1.A FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					40,199,417	40,863,580	90,139	XXX
266895-AE-1	DURST 25151 C - CMBS	07/31/2025	WELLS FARGO SECURITIES		10,000,000	10,000,000	30,092	1.G FE
30227T-AC-4	ESA 25ESH B - CMBS	09/26/2025	JP MORGAN SECS INC., - FIXED INCOME		5,400,000	5,400,000	0	1.D Z
62957F-AC-3	NY 25299P B - CMBS	04/11/2025	WELLS FARGO SECURITIES		0	0	285	1.D FE
69382V-AC-8	PENN COMMERCIAL MORTGAGE TRUST 2025-P11	07/15/2025	CITIGROUP GLOBAL MARKETS INC.		4,999,821	5,000,000	25,519	1.D FE
69382V-AE-4	PENN COMMERCIAL MORTGAGE TRUST 2025-P11	07/15/2025	CITIGROUP GLOBAL MARKETS INC.		4,999,909	5,000,000	28,021	1.G FE
85781A-AA-1	STDIO 25RLGH A - CMBS	08/14/2025	WELLS FARGO SECURITIES		9,975,000	10,000,000	41,309	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					35,374,730	35,400,000	125,226	XXX
00177G-BJ-9	AMMC 25RR D2R - CDO	09/10/2025	Various		4,000,000	4,000,000	0	2.B Z
020529-AA-1	ALP A - ABS	09/23/2025	Direct		3,000,000	3,000,000	0	1.G FE
020529-AB-9	ALP B - ABS	09/23/2025	Direct		2,400,000	2,400,000	0	2.C FE
020529-AC-7	ALP C - ABS	09/23/2025	Direct		600,000	600,000	0	3.B Z
054974-AY-6	BBAM 3R C2R - CDO	09/24/2025	RBC CAPITAL MARKETS		4,000,000	4,000,000	0	2.B Z
05556B-AJ-1	BBAM 5 C - CDO	07/22/2025	Nomura		4,000,000	4,000,000	0	1.F FE
06759J-BG-2	BABSN 191R2 D2R - CDO	09/29/2025	Citigroup Inc.		5,000,000	5,000,000	0	2.B Z
24460X-AU-4	DPATH 212R CR - CDO	07/28/2025	GREENSLEDGE CAPITAL MARKETS		8,150,000	8,150,000	0	1.F FE
29003U-AS-8	ELMW9 IX D2R - CDO	09/22/2025	Barclays Capital		3,526,250	3,500,000	50,247	2.C FE
442921-AL-6	HLM 2318R FR - CDO	07/01/2025	RBC CAPITAL MARKETS		1,912,500	2,250,000	0	4.B Z
629464-AA-6	Dryden CLO CXIV Warehouse Class A - ABS	09/03/2025	Direct		793,250	793,250	0	2.B Z
631710-AA-8	NCC 2017-II E - CDO	07/15/2025	Direct		0	20,446	0	6. FE
63943V-AL-3	NAVS 4 D2 - CDO	09/26/2025	MORGAN STANLEY CO		4,000,000	4,000,000	0	2.B Z
64755B-AA-6	NMRF II A - CDO	09/18/2025	Wells Fargo		1,200,000	1,200,000	0	1.D FE
64755B-AD-0	NMRF II B - CDO	09/18/2025	Wells Fargo		240,000	240,000	0	1.G FE
69356A-BE-1	PPMC 4RR D2R - CDO	09/11/2025	Various		5,250,000	5,250,000	0	2.B Z
75884Y-AP-3	REG20 20R D2R - CDO	09/23/2025	NOMURA SECURITIES/FIXED INCOME		5,040,000	5,000,000	79,407	2.B Z
77342R-AG-0	ROCKT 252 C - CDO	07/17/2025	DEUTSCHE BANK		1,000,000	1,000,000	0	1.D Z
85574A-AL-8	STWD 25SIF6 D - CDO	09/08/2025	JEFFERIES GROUP LLC		6,000,000	6,000,000	0	2.C FE
89624C-DS-8	CAVU 2019-1 D2R - CDO	09/22/2025	Wells Fargo		5,513,750	5,500,000	81,894	2.C FE
BCC3LR-17-5	ANCHORAGE CAPITAL EUROPE CLO - CDO	05/28/2025	JEFFERIES GROUP LLC		(2,258,400)	(2,265,600)	0	3.B Z
BCC3M6-5V-3	ABS CORDA 35A E - CDO	05/30/2025	JEFFERIES GROUP LLC		(2,269,400)	(2,274,200)	0	3.B Z
BCC3MH-8M-6	HENLEY FUNDING LTD. - CDO	05/23/2025	BANK OF AMERICA CORPORATION		(1,136,400)	(1,128,000)	0	3.B Z
BCC3MH-ZM-6	MONUMENT CLO - CDO	05/29/2025	JP MORGAN		(1,591,940)	(1,580,880)	0	3.B Z
BCC3MN-4J-4	AURIUM CLO - CDO	06/04/2025	Natixis SA, New York Branch		(1,141,700)	(1,137,000)	0	Z
BCC3MR-DJ-5	SCULPTOR EUROPEAN CLO - CDO	06/25/2025	JP MORGAN		(1,600,000)	(1,600,000)	0	3.B Z
BCC3MZ-N2-3	ARCAN 2X E - CDO	06/27/2025	JEFFERIES GROUP LLC		(1,990,000)	(2,000,000)	0	3.B Z
BCC3NC-67-1	CIFCE 7A E - ABS	07/11/2025	Barclays Capital		2,000,000	2,000,000	0	3.B Z
G0418V-AJ-9	ANCHE 11 E - CDO	05/28/2025	JEFFERIES GROUP LLC		2,258,400	2,265,600	0	3.C FE
G0702V-AG-0	ACLO 14 E - CDO	06/04/2025	Natixis SA, New York Branch		1,141,700	1,137,000	0	3.C FE
G0R1YW-AR-5	ARCAN 2 E - CDO	06/27/2025	Jefferies		2,332,081	2,339,800	0	3.C FE
G2615D-AJ-6	CORDA 2 E - CDO	05/30/2025	JEFFERIES GROUP LLC		2,269,400	2,274,200	0	3.C FE
G4404R-AE-7	HNLY XIV E - CDO	05/23/2025	BANK OF AMERICA CORPORATION		1,136,400	1,128,000	0	3.C FE
G62187-AJ-1	MNMNT 3 E - CDO	05/29/2025	JP MORGAN		1,591,940	1,580,880	0	3.C FE
G793AG-AF-3	SCULE 13 E - CDO	06/25/2025	JP Morgan		1,865,440	1,857,280	0	3.C FE
WH0010-03-1	OCTAGON 72 LTD CLASS C WH - ABS	08/14/2025	Direct		400,000	400,000	0	3.C Z
WH0010-06-4	ARES WELLS MASTER WAREHOUSE LTD Series 2	08/14/2025	Direct		2,000,000	2,000,000	0	2.B Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
WH0010-07-2	ARES WELLS MASTER WAREHOUSE LTD Series 2	08/14/2025	Direct		1,000,000	1,000,000	0	2.B Z
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					71,633,271	71,900,776	211,548	XXX
4571A@-AD-6	HPC GPFS B-1	08/26/2025	Direct		203,199	203,199	0	2.B Z
4571A@-AA-2	HPC GPFS A-1	08/26/2025	Direct		406,398	406,398	0	1.D Z
38176@-AA-4	Golub Capital NFG Lending Fund I, L.P. C	09/30/2025	GOLUB CAPITAL		15,489,830	15,489,830	0	2.C PL
38176@-AB-2	Golub Capital NFG Lending Fund I, L.P. C	09/30/2025	GOLUB CAPITAL		3,277,329	3,277,329	0	3.C PL
38176@-AC-0	Golub Capital NFG Lending Fund I, L.P. C	09/30/2025	GOLUB CAPITAL		1,133,670	1,133,670	0	4.A PL
40492@-AA-7	HPS SET Senior Notes	08/13/2025	Direct		540,492	540,492	0	2.B Z
40492@-AB-5	HPS SET Junior Note	08/13/2025	Direct		270,246	270,246	0	2.B Z
40492@-AC-3	HPS SET Subordinated Note	08/13/2025	Direct		270,246	270,246	0	4.B Z
72305*-AA-9	PineBridge III, A SOFR 3.25 - ABS	07/23/2025	PINEBRIDGE		433,633	433,633	0	2.B PL
72305*-AB-7	PINEBRIDGE PRIVATE CREDIT III PARALLEL R	07/23/2025	PINEBRIDGE		197,106	197,106	0	2.C FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					22,222,150	22,222,150	0	XXX
63001@-AA-3	NPC DIF SR CL AAA - ABS	05/15/2025	Direct		17,448	17,448	0	1.D Z
63001@-AB-1	NPC DIF SR CL AA - ABS	08/15/2025	Not Provided		12,356	12,356	0	1.D Z
63001@-AC-9	NPC DIF SR CL A - ABS	05/15/2025	Not Provided		117,113	117,113	0	1.D Z
63001@-AD-7	NPC DIF SR CL BBB - ABS	08/15/2025	Direct		577,195	577,195	0	2.B Z
63001@-AE-5	NPC DIF SR CL BB - ABS	08/15/2025	Direct		516,538	516,538	0	3.B Z
63001@-AF-2	NPC DIF SR CL B - ABS	08/15/2025	Direct		2,326,905	2,326,905	0	4.B Z
1129999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)					3,567,555	3,567,555	0	XXX
05763#-AA-0	BPCP VI A	08/12/2025	Various		1,403,377	362,534	0	2.B PL
05763#-AB-8	BPCP VI B	08/12/2025	Various		210,507	54,380	0	3.B PL
05763#-AC-6	BPCP VI C	08/12/2025	Various		50,854	36,253	0	4.B PL
445717-AA-9	HUNTER POINT CAPITAL STRUCTURED NOTES IS	07/17/2025	Direct		1,657,032	1,657,032	0	2.B PL
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					3,321,770	2,110,199	0	XXX
14662#-AA-0	CICF2 Class A Note - ABS	08/21/2025	CARLYLE GMS COMMODITY FUNDING 2014-1		347,369	347,369	0	2.B Z
020529-AA-1	Alp CFO 2025 A 7.092% 7/15/37 - ABS	07/31/2025	Direct		2,000,000	2,000,000	0	1.G FE
020529-AB-9	Alp CFO 2025 B 9.437% 7/15/37 - ABS	07/31/2025	Direct		1,600,000	1,600,000	0	2.C FE
020529-AC-7	ALP CFO 2025, L.P. - ABS	07/31/2025	Direct		400,000	400,000	0	3.B Z
29476Q-AC-0	EQV ABS ISSUER I LLC - ABS	07/02/2025	Unknown		4,000,000	4,000,000	0	2.B Z
29476Q-AD-8	EQV ABS ISSUER I LLC - ABS	07/02/2025	Unknown		2,500,000	2,500,000	0	3.B Z
34959*-AA-8	FLF RNF I - Class A - ABS	09/29/2025	Direct		10,849,782	10,849,781	0	1.D Z
34959*-AB-6	FLF RNF I - Class B - ABS	09/29/2025	Direct		3,926,588	3,926,588	0	2.B Z
34959*-AC-4	FLF RNF I - Class C - ABS	09/29/2025	Direct		3,099,938	3,099,938	0	3.B Z
34959*-AD-2	FLF RNF I - Class D - ABS	09/29/2025	Direct		1,722,188	1,722,188	0	4.B Z
476681-AE-1	JMIKE 251 A2 - ABS	07/17/2025	GUGGENHEIM		6,250,000	6,250,000	0	2.B FE
62997#-AA-9	Golub Capital NFG Lending Fund II, L.P.	09/19/2025	GOLUB CAPITAL		8,500,000	8,500,000	0	1.D Z
62997#-AB-7	Golub Capital NFG Lending Fund II, L.P.	09/19/2025	GOLUB CAPITAL		3,400,000	3,400,000	0	2.B Z
62997#-AC-5	Golub Capital NFG Lending Fund II, L.P.	09/19/2025	GOLUB CAPITAL		2,550,000	2,550,000	0	3.B Z
62997#-AD-3	Golub Capital NFG Lending Fund II, L.P.	09/19/2025	GOLUB CAPITAL		850,000	850,000	0	4.B Z
88651C-AG-5	TPDC 252 A2 - ABS	04/01/2025	Not Provided		(19,792,668)	(20,000,000)	0	1.G FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					32,203,195	31,995,863	0	XXX
63001@-AF-2	NPC DIF SR CL B - ABS	05/15/2025	Direct		(1,411,345)	(1,411,345)		4.B Z
63001@-AH-8	NPC DIF SR CL NR - ABS	08/15/2025	Direct		1,229,217	1,229,217		6. *
1549999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Affiliated)					(182,128)	(182,128)	0	XXX
15201E-AL-8	CNSQ 2025-4 A2 - ABS	08/14/2025	TORONTO DOMINION SECURITIES (USA) INC		4,209,356	4,500,000	0	1.G FE
23292F-AB-1	LMDC 221 A2 - ABS	06/15/2025	GUGGENHEIM SECURITIES LLC		0	0	0	2.B FE
80587F-AA-7	SCLGX 2025-1 A2 - ABS	07/08/2025	DEUTSCHE BANK SECURITIES, INC.		5,873,681	6,000,000	0	1.G FE
88651C-AG-5	TPDC 252 A2 - ABS	04/01/2025	Not Provided		19,792,668	20,000,000	0	1.G FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					29,875,706	30,500,000	0	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					245,746,133	246,292,982	453,302	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					3,385,427	3,385,427	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					249,131,560	249,678,409	453,302	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					249,131,560	249,678,409	453,302	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					546,060,035	560,927,717	3,974,903	XXX
064058-AR-1	BANK OF NEW YORK MELLON CORP	09/03/2025	Bank of America Securities	5,000,000.000	5,000,000	0	0	2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					5,000,000	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3					5,000,000	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					5,000,000	XXX	0	XXX
ABB994-9Q-1	FEDERAL HOME LOAN BANK CAPITAL STOCK	09/09/2025	Direct	2,000.000	200,000		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					200,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					200,000	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					200,000	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks					5,200,000	XXX	0	XXX
6009999999 - Totals					551,260,035	XXX	3,974,903	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..26923*-AA-7	National Oceanic & Atmospheric Admin.	09/15/2025	Paydown		21,279	21,279	21,279	21,279	0	0	0	0	0	21,279	0	0	0	597	11/15/2030	1.B PL
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					21,279	21,279	21,279	21,279	0	0	0	0	0	21,279	0	0	0	597	XXX	XXX
..16882L-AA-0	CHILE ELECTRICITY LUX MPC II SARL	09/16/2025	Bank of America Securities		4,020,478	3,910,020	3,919,400	3,919,269	0	(473)	0	(473)	0	3,918,796	0	101,682	101,682	195,755	10/20/2035	1.G FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					4,020,478	3,910,020	3,919,400	3,919,269	0	(473)	0	(473)	0	3,918,796	0	101,682	101,682	195,755	XXX	XXX
..49602*-AA-7	County of Kings (Hanford, CA) CTL Cert 4	09/15/2025	Paydown		27,163	27,163	27,408	27,391	0	(228)	0	(228)	0	27,163	0	0	0	812	05/15/2048	1.F
..650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV	08/05/2025	Call @ 100.00		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	7,009	09/01/2035	1.E FE
..92778*-AA-5	Virginia Commonwealth University Health	09/15/2025	Paydown		11,658	11,658	11,658	11,656	0	0	0	0	0	11,658	0	0	0	234	09/15/2049	1.A
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					203,820	203,821	204,066	204,047	0	(228)	0	(228)	0	203,820	0	0	0	8,055	XXX	XXX
..00287Y-DV-8	ABBVIE INC	09/16/2025	US BANCORP INVESTMENTS INC.		4,062,080	4,000,000	3,766,320	0	0	3,027	0	3,027	0	3,769,347	0	292,733	292,733	108,189	03/15/2044	1.G FE
..031162-DT-4	AMGEN INC	09/16/2025	BNP PARIBAS SECURITIES BOND		5,061,650	5,000,000	4,805,050	0	0	764	0	764	0	4,805,814	0	255,836	255,836	153,021	03/02/2053	2.A FE
..034863-BF-6	ANGLO AMERICAN CAPITAL PLC	09/16/2025	Bank of America Securities		5,227,300	5,000,000	4,963,900	0	0	440	0	440	0	4,964,340	0	262,960	262,960	135,000	04/05/2054	2.B FE
..05523U-AL-4	BAE SYSTEMS HOLDINGS INC	09/16/2025	Bank of America Securities		3,070,935	3,275,000	2,871,913	0	0	4,815	0	4,815	0	2,876,728	0	194,206	194,206	69,139	10/07/2044	1.G FE
..09857L-AR-9	BOOKING HOLDINGS INC	08/19/2025	Call @ 101.31		1,392,958	1,375,000	1,410,063	1,400,087	0	(2,889)	0	(2,889)	0	1,397,199	0	(4,241)	(4,241)	54,585	04/13/2030	1.G FE
..11135F-CD-1	BROADCOM INC	06/30/2025	Adjustment		1,575,520	1,600,000	1,596,688	1,596,769	0	148	0	148	0	1,596,917	0	(21,397)	(21,397)	57,387	10/15/2034	2.A FE
..120568-BF-6	BUNGE FINANCE LTD CORP	06/30/2025	Adjustment		1,595,369	1,650,000	1,577,087	0	0	2,162	0	2,162	0	1,579,249	0	16,120	16,120	60,528	09/17/2034	2.A FE
..12527G-AD-5	CF INDUSTRIES INC	09/16/2025	MORGAN STANLEY CO		5,563,500	6,000,000	5,313,390	2,778,420	0	9,659	0	9,659	0	5,324,849	0	238,651	238,651	235,950	06/01/2043	2.B FE
..127387-AP-3	CADENCE DESIGN SYSTEMS INC	06/30/2025	Adjustment		1,576,096	1,600,000	1,546,096	0	0	1,607	0	1,607	0	1,547,703	0	28,393	28,393	60,787	09/10/2034	1.G FE
..12762@-AA-9	Volkswagen 6.294% due 3-15-2044 Lease-ba	09/15/2025	Paydown		55,629	55,630	55,630	55,630	0	0	0	0	0	55,629	0	0	0	2,556	01/15/2044	2.A
..13607H-6M-9	CANADIAN IMPERIAL BANK OF COMMERCE	08/04/2025	Maturity @ 100.00		750,000	750,000	737,228	746,871	0	3,129	0	3,129	0	750,000	0	0	0	29,588	08/04/2025	1.F FE
..14313#-AA-7	CARLYLE INFRASTRUCTURE CREDIT FUND LP No	06/12/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(3,937)	08/25/2033	2.B PL
..161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC	07/23/2025	Maturity @ 100.00		1,020,000	1,020,000	1,001,263	1,014,982	0	5,973	0	5,973	0	1,020,000	0	0	0	64,295	07/23/2025	2.C FE
..24582@-AA-2	Delaware Basin Residue, LLC	09/30/2025	Paydown		109,166	109,166	109,166	109,166	0	0	0	0	0	109,166	0	0	0	3,257	09/30/2036	2.B PL
..24582@-AB-0	Delaware Basin Residue, LLC	09/30/2025	Paydown		61,464	61,464	61,464	61,464	0	0	0	0	0	61,464	0	0	0	3,769	05/31/2034	2.B PL
..26441C-BJ-3	DUKE ENERGY CORP	09/15/2025	Maturity @ 100.00		1,000,000	1,000,000	912,210	998,676	0	28,280	0	28,280	0	1,000,000	0	0	0	9,000	09/15/2025	2.B FE
..29364G-AM-5	ENTERGY CORP	09/15/2025	Maturity @ 100.00		1,000,000	1,000,000	903,590	998,541	0	31,151	0	31,151	0	1,000,000	0	0	0	9,000	09/15/2025	2.B FE
..29449W-AA-5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	07/07/2025	Maturity @ 100.00		475,000	475,000	474,131	474,908	0	92	0	92	0	475,000	0	0	0	6,650	07/07/2025	1.E FE
..30288*-AG-5	FLNG 12/31/39	06/30/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	571	12/31/2039	2.B FE
..31620M-BV-7	FIDELITY NATIONAL INFORMATION SERVICES I	07/15/2025	Maturity @ 100.00		1,000,000	1,000,000	983,360	996,048	0	4,442	0	4,442	0	1,000,000	0	0	0	45,000	07/15/2025	2.B FE
..36260#-AA-3	GSRP Portfolio II LLC	09/30/2025	Paydown		13,442	13,442	13,442	13,442	0	0	0	0	0	13,442	0	0	0	313	06/29/2046	2.C PL
..38141G-B8-6	GOLDMAN SACHS GROUP INC	09/16/2025	Bank of America Securities		5,127,950	5,000,000	4,891,900	0	0	672	0	672	0	4,892,572	0	235,378	235,378	91,139	11/19/2045	1.F FE
..48262#-AA-6	Veyron/KDP III 4.43% due 3/31/2037	09/15/2025	Paydown		16,809	16,809	16,809	16,809	0	0	0	0	0	16,809	0	0	0	497	03/31/2037	2.B
..50077L-AD-8	KRAFT HEINZ FOODS CO	08/18/2025	Bank of America Securities		1,037,537	1,050,000	1,001,753	1,027,643	0	9,804	0	9,804	0	1,037,448	0	89	89	22,575	06/01/2026	2.B FE
..539830-BN-8	LOCKHEED MARTIN CORP	09/16/2025	MORGAN STANLEY CO		4,112,350	5,000,000	3,863,900	0	0	3,414	0	3,414	0	3,867,314	0	245,036	245,036	103,386	09/15/2052	1.F FE
..548661-EQ-6	LOWE'S COMPANIES INC	06/30/2025	DEUTSCHE BANK SECURITIES, INC.		0	0	0	0	0	0	0	0	0	0	0	0	0	39,913	07/01/2033	2.A FE
..65473P-AK-1	NISOURCE INC	08/15/2025	Maturity @ 100.00		1,000,000	1,000,000	911,070	973,591	0	26,409	0	26,409	0	1,000,000	0	0	0	9,500	08/15/2025	2.B FE
..65535H-AR-0	NOMURA HOLDINGS INC	07/16/2025	Maturity @ 100.00		525,000	525,000	525,000	525,000	0	0	0	0	0	525,000	0	0	0	9,718	07/16/2025	2.A FE
..67103B-AA-8	OFS CAPITAL CORP	07/23/2025	Various		2,270,091	2,270,000	2,245,166	2,265,784	0	1,669	0	1,669	0	2,267,453	0	2,638	2,638	55,602	02/10/2026	2.B PL
..69437#-AA-2	PGIM Senior Loan Opportunities II Class	09/22/2025	Call @ 100.00		5,053,125	5,053,125	5,053,125	5,053,125	0	0	0	0	0	5,053,125	0	0	0	237,777	07/07/2031	2.C PL
..69437#-AB-0	PGIM Senior Loan Opportunities II Class	09/22/2025	Call @ 100.00		1,010,625	1,010,625	1,010,625	1,010,625	0	0	0	0	0	1,010,625	0	0	0	54,452	07/07/2031	3.B PL
..74742@-AA-4	Sun Holdings--QSR Pool 3 Lease-Backed Pa	09/15/2025	Paydown		31,636	31,636	31,952	31,933	0	(297)	0	(297)	0	31,636	0	0	0	921	08/15/2051	1.D PL
..75968N-AG-6	RENAISSANCERE HOLDINGS LTD	09/16/2025	MORGAN STANLEY CO		3,214,853	3,050,000	3,040,027	0	0	682	0	682	0	3,040,708	0	174,144	174,144	99,261	04/01/2035	1.G FE
..776743-AM-8	ROPER TECHNOLOGIES INC	09/15/2025	Maturity @ 100.00		1,000,000	1,000,000	911,330	998,663	0	28,585	0	28,585	0	1,000,000	0	0	0	10,000	09/15/2025	2.B FE
..833794-AD-2	SODEXO INC	09/16/2025	Bank of America Securities		3,432,715	3,250,000	3,243,500	0	0	476	0	476	0	3,243,976	0	188,739	188,739	57,597	08/15/2035	2.A FE
..86765B-AS-8	ENERGY TRANSFER LP	09/17/2025	Call @ 100.00		1,050,000	1,050,000	1,051,250	1,050,523	0	(581)	0	(581)	0	1,050,000	0	0	0	50,501	12/01/2025	2.B FE
..871829-BN-6	SYSCO CORP	09/16/2025	GOLDMAN		6,756,720	6,000,000	6,499,920	0	0	(719)	0	(719)	0	6,499,201	0	257,519	257,519	182,600	04/01/2050	2.B FE
..87264A-BN-4	T-MOBILE USA INC	09/16/2025	MORGAN STANLEY CO		4,156,680	6,000,000	3,928,980	0	0	5,388	0	5,388	0	3,934,368	0	222,312	222,312	116,600	02/15/2051	2.B FE
..89255#-AA-9	TRADEMARK ROYALTY 2018-1. VANDERBILT UNI	09/01/2025	Paydown		2,345	2,345	2,345	2,345	0	0	0	0	0	2,345	0	0	0	78	07/01/2048	1.F PL
..91159H-JB-7	US BANCORP	09/16/2025	GOLDMAN		4,340,500	5,000,000	4,120,950	2,091,552	0	62,023	0	62,023	0	4,198,200	0	142,300	142,300	108,635	11/03/2036	1.G FE
..922966-AA-4	VENTURE GLOBAL PLAQUEMINES LNG LLC	09/16/2025	Bank of America Securities		3,859,289	3,485,000	3,525,000	0	0	(1,568)	0	(1,568)	0	3,523,432	0	335,857	335,857	106,002	05/01/2033	3.B FE
..949746-RF-0	WELLS FARGO & CO	09/16/2025	JP MORGAN SECS INC., - FIXED INCOME		7,060,620	7,000,000	6,858,910	0	0	2,333	0	2,333	0	6,861,243	0	199,377	199,377	207,733	01/15/2044	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..969457-CP-3	WILLIAMS COMPANIES INC	06/30/2025	Adjustment		1,588,533	1,550,000	1,570,119	0	0	(314)	0	(314)	0	1,569,805	0	18,728	18,728	41,471	03/15/2035	2.B FE
..98978V-AU-7	ZOETIS INC	08/28/2025	Unknown		1,000,970	1,000,000	1,010,200	1,003,602	0	(3,012)	0	(3,012)	0	1,000,590	0	380	380	27,000	11/14/2025	2.A FE
..D2736#-AS-8	FRITZ DRAXLMAIER GMBH & CO KG	07/25/2025	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	92,600	07/25/2025	2.C PL
..PRV002-87-3	Audax MZ V Rated Feeder - 8% Note	08/20/2025	Call @ 100.00		278,414	278,414	278,414	278,414	0	0	0	0	0	278,414	0	0	0	13,975	12/18/2035	2.B PL
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					94,536,869	96,607,656	90,694,232	29,574,612	0	227,764	0	227,764	0	91,251,110	0	3,285,759	3,285,759	2,844,175	XXX	XXX
..127128-AA-0	SETZER PROPERTIES BLUEGRASS V, LLC SR SE	09/20/2025	Paydown		4,145	4,145	4,270	4,259	0	(114)	0	(114)	0	4,145	0	0	0	137	04/20/2064	1.E
..12719#-AA-1	VA-LANSING LEASE FINANCE TRUST A-1 3.376	09/15/2025	Paydown		20,932	20,932	20,932	20,932	0	0	0	0	0	20,932	0	0	0	523	08/15/2040	1.A
..12720#-AA-0	VA-GAYLORD LEASE FINANCE TRUST A-1 3.376	09/15/2025	Paydown		29,047	29,047	29,047	29,047	0	0	0	0	0	29,047	0	0	0	654	08/15/2035	1.A
..39949*-AA-0	TERRA HOSPITALITY 4.21 10-2047 - MBS	09/15/2025	Paydown		5,054	5,054	5,054	5,054	0	0	0	0	0	5,054	0	0	0	142	10/15/2047	1.E PL
..39951#-AA-1	SHIDLER BRITISH PETROLEUM HQ 4.58 02-205	09/15/2025	Paydown		2,265	2,265	2,265	2,265	0	0	0	0	0	2,265	0	0	0	69	02/15/2051	3.B PL
..40867#-AD-6	YUBA COUNTY CA (HAMPAC LLC) 4.25 08-2042	09/10/2025	Paydown		11,264	11,264	11,264	11,265	0	(1)	0	(1)	0	11,264	0	0	0	320	08/10/2042	1.D
..48262*-AA-0	VEYRON/KDP I PARTNERS, LLC 3.72 12-2034	09/15/2025	Paydown		19,758	19,758	19,758	19,758	0	0	0	0	0	19,758	0	0	0	490	12/31/2034	2.B
..55646#-AA-8	MADERA COUNTY CA - MBS	09/15/2025	Paydown		6,981	6,981	7,051	7,035	0	(54)	0	(54)	0	6,981	0	0	0	213	10/15/2044	1.D
..750731-AA-9	AUTUMN WIND HQ, LLC - RAIDERS FOOTBALL C	09/10/2025	Paydown		18,622	18,624	18,624	18,624	0	(2)	0	(2)	0	18,622	0	0	0	465	02/10/2049	2.A
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					118,068	118,070	118,264	118,238	0	(170)	0	(170)	0	118,068	0	0	0	3,014	XXX	XXX
..05762#-AA-1	JSI TL Balance Point Capital Partners IV	09/30/2025	Paydown		19,887	19,887	19,655	13,059	0	199	0	199	0	19,887	0	0	0	1,572	04/19/2029	3.B PL
..05762#-AB-9	SPS TL Balance Point Capital Partners IV	09/30/2025	Paydown		38,176	38,176	37,794	37,823	0	353	0	353	0	38,176	0	0	0	2,657	08/16/2029	4.A PL
..05762#-AC-7	Duende TL Balance Point Capital Partners	09/30/2025	Paydown		32,975	32,975	32,646	32,672	0	303	0	303	0	32,975	0	0	0	2,369	08/08/2029	3.C PL
..05762#-AD-5	BenefitHub TL Balance Point Capital Part	09/30/2025	Paydown		33,588	33,588	33,084	33,127	0	461	0	461	0	33,588	0	0	0	2,854	03/08/2029	3.C PL
..05762#-AE-3	Supreme TL Balance Point Capital Partner	09/30/2025	Paydown		14,288	14,288	14,288	9,525	0	0	0	0	0	14,288	0	0	0	2,887	04/21/2028	3.B Z
..05762*-AA-5	JSI TL Balance Point Capital Partners V	09/30/2025	Paydown		27,227	27,227	26,909	17,878	0	273	0	273	0	27,227	0	0	0	1,868	04/19/2029	3.B PL
..05762*-AB-3	SPS TL Balance Point Capital Partners V	09/30/2025	Paydown		175,061	175,061	173,311	173,443	0	1,618	0	1,618	0	175,061	0	0	0	7,874	08/16/2029	4.A PL
..05762*-AC-1	Duende TL Balance Point Capital Partners	09/30/2025	Paydown		67,655	67,655	66,979	67,033	0	622	0	622	0	67,655	0	0	0	4,860	08/08/2029	3.C PL
..05762*-AD-9	BenefitHub TL Balance Point Capital Part	09/30/2025	Paydown		78,997	78,997	77,812	77,912	0	1,085	0	1,085	0	78,997	0	0	0	6,479	03/08/2029	3.C PL
..05762@-AA-3	JSI TL Balance Point Capital Partners VI	09/30/2025	Paydown		41,757	20,881	20,638	13,712	0	21,085	0	21,085	0	41,757	0	0	0	1,495	04/19/2029	3.B PL
..05762@-AB-1	Duende TL Balance Point Capital Partners	09/30/2025	Paydown		51,874	51,874	51,356	51,398	0	477	0	477	0	51,874	0	0	0	3,726	08/08/2029	3.C PL
..05762@-AC-9	Supreme TL Balance Point Capital Partner	09/30/2025	Paydown		24,462	24,462	24,721	16,308	0	(259)	0	(259)	0	24,462	0	0	0	4,943	04/21/2028	3.B Z
..12620S-AB-9	CPV Fairview - TLB	06/30/2025	Call @ 100.00		62,338	62,338	62,026	62,042	0	22	0	22	0	62,064	0	273	273	2,340	08/08/2031	3.C FE
..46123U-AP-3	Invenergy TLB	07/16/2025	MUFG Securities		0	0	0	0	0	4	0	4	0	4	0	(4)	(4)	74	05/06/2032	3.B FE
..46123U-AQ-1	Invenergy TLC	07/16/2025	MUFG Securities		0	0	0	0	0	0	0	0	0	0	0	0	0	5	05/06/2032	3.B FE
..50550E-AC-2	Lackawanna Energy Center TLB2	08/05/2025	Call @ 100.00		8,165,096	8,165,096	7,920,143	7,977,405	0	24,351	0	24,351	0	8,001,634	0	163,462	163,462	65,288	07/31/2029	3.C FE
..50550E-AD-0	Lackawanna Energy Center LLC TLC	08/05/2025	Call @ 100.00		1,793,325	1,793,325	1,739,525	1,752,100	0	5,326	0	5,326	0	1,757,426	0	35,899	35,899	73,387	07/31/2029	3.C FE
..87136@-AA-0	Sylmar TL Balance Point Capital Partners	09/30/2025	Paydown		111,146	111,146	111,146	0	0	0	0	0	0	111,146	0	0	0	5,282	08/31/2027	3.B Z
..96292@-AA-1	CraneTech TL Balance Point Capital Partn	09/30/2025	Paydown		70,331	70,331	69,621	69,709	0	622	0	622	0	70,331	0	0	0	6,194	06/23/2027	3.C PL
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					10,808,183	10,787,307	10,481,654	10,405,146	0	56,542	0	56,542	0	10,608,552	0	199,631	199,631	196,156	XXX	XXX
..12555G-AC-2	CIFC 195 SUB - CDO	07/31/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	344	10/15/2032	6. FE
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	344	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					109,708,698	111,648,152	105,438,895	44,242,591	0	283,436	0	283,436	0	106,121,626	0	3,587,072	3,587,072	3,248,096	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					109,708,698	111,648,152	105,438,895	44,242,591	0	283,436	0	283,436	0	106,121,626	0	3,587,072	3,587,072	3,248,096	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					109,708,698	111,648,152	105,438,895	44,242,591	0	283,436	0	283,436	0	106,121,626	0	3,587,072	3,587,072	3,248,096	XXX	XXX
..36179W-NF-1	G2 MA7590 - RMBS	09/01/2025	Paydown		755,305	755,305	690,278	690,237	0	65,068	0	65,068	0	755,305	0	0	0	15,153	09/20/2051	1.A
..36179W-QB-7	G2 MA7650 - RMBS	09/01/2025	Paydown		753,542	753,542	688,667	688,565	0	64,977	0	64,977	0	753,542	0	0	0	14,990	10/20/2051	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,508,847	1,508,847	1,378,944	1,378,802	0	130,044	0	130,044	0	1,508,847	0	0	0	30,144	XXX	XXX
..3132DP-M9-6	FH SD2184 - RMBS	09/01/2025	Paydown		69,440	69,440	70,264	70,231	0	(791)	0	(791)	0	69,440	0	0	0	2,765	01/01/2053	1.A
..3132DW-NY-5	FH SD8507 - RMBS	09/01/2025	Paydown		115,993	115,993	116,528	0	0	(535)	0	(535)	0	115,993	0	0	0	4,087	02/01/2055	1.A
..3132GR-6V-8	FH QB6884 - RMBS	09/01/2025	Paydown		14,441	14,441	14,856	14,759	0	(318)	0	(318)	0	14,441	0	0	0	329	03/01/2042	1.A
..313398-M8-9	FHR 2332G ZL - CMO/RMBS	09/02/2025	Paydown		4,093	4,302	3,995	4,155	0	(63)	0	(63)	0	4,093	0	0	0	208	07/15/2031	1.A
..31400R-KR-3	FN CB5703 - RMBS	09/01/2025	Paydown		128,347	128,347	132,198	131,757	0	(3,409)	0	(3,409)	0	128,347	0	0	0	5,277	02/01/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31400S-HP-9	FN CB6537 - RMBS	09/01/2025	Paydown		104,583	104,583	108,043	107,743	0	(3,161)	0	(3,161)	0	104,583	0	0	0	4,230	06/01/2053	1.A
31400S-P5-4	FN CB6743 - RMBS	09/01/2025	Paydown		190,685	190,685	189,613	189,615	0	1,071	0	1,071	0	190,685	0	0	0	7,343	07/01/2053	1.A
31400S-T4-3	FN CB6870 - RMBS	06/30/2025	Various		(187)	0	0	0	0	1,002	0	1,002	0	1,002	0	(1,188)	(1,188)	41,732	08/01/2053	1.A
31418E-S6-8	FN MA5040 - RMBS	09/01/2025	Paydown		28,775	28,775	28,973	28,979	0	(205)	0	(205)	0	28,775	0	0	0	1,139	06/01/2053	1.A
31423S-6C-7	FH RJ2666 - RMBS	09/01/2025	Paydown		69,495	69,495	68,553	0	0	942	0	942	0	69,495	0	0	0	2,424	10/01/2054	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					725,665	726,061	733,022	547,239	0	(5,467)	0	(5,467)	0	726,853	0	(1,188)	(1,188)	69,534	XXX	XXX
02150G-AX-6	CWALT 2007-11T1 A21 - CMO/RMBS	08/01/2025	Paydown		17	17	7	0	0	10	0	10	0	17	0	0	0	0	05/26/2037	1.A FM
02150X-AA-9	CWALT 2007-HY8C A1 - RMBS	09/25/2025	Paydown		7,761	7,761	7,048	7,424	0	337	0	337	0	7,761	0	0	0	235	09/25/2037	1.A FM
10567M-AA-3	BRAVO 23NQM8 A1 - RMBS	09/01/2025	Paydown		112,734	112,734	114,842	115,121	0	(2,387)	0	(2,387)	0	112,734	0	0	0	4,896	10/25/2063	1.A FE
12668B-ZM-8	CWALT 2006-13T1 A11 - CMO/RMBS	08/01/2025	Paydown		323	309	244	150	206	(32)	0	173	0	323	0	0	0	13	05/25/2036	1.A FM
29476Q-AB-2	EQV ABS ISSUER I LLC - ABS	09/15/2025	Paydown		35,196	35,196	35,196	0	0	0	0	0	0	35,196	0	0	0	291	12/15/2040	1.G PL
39538R-AB-5	GPMF 2005-AR1 A2 - CMO/RMBS	09/25/2025	Paydown		5,514	5,514	4,811	4,950	0	564	0	564	0	5,514	0	0	0	199	06/25/2045	1.A FM
40446A-AA-3	HTAP 251 A - RMBS	09/01/2025	Paydown		23,897	36,392	35,687	0	0	(11,790)	0	(11,790)	0	23,897	0	0	0	882	11/25/2042	2.B FE
45254N-PU-5	IMM 2005-5 A1 - RMBS	09/25/2025	Paydown		9,993	9,993	8,956	10,045	0	(52)	0	(52)	0	9,993	0	0	0	341	08/27/2035	1.G FM
45661E-AV-6	INDX 2006-AR4 A1A - RMBS	09/25/2025	Paydown		27,757	27,757	24,184	27,198	0	559	0	559	0	27,757	0	0	0	780	05/25/2046	1.A FM
46657W-AD-0	JPMMT 244 A4 - RMBS	09/01/2025	Paydown		127,213	127,213	127,213	127,213	0	0	0	0	0	127,213	0	0	0	5,240	10/26/2054	1.A
55286V-AB-6	MFRA 24NQM1 A2 - CMO/RMBS	09/01/2025	Paydown		275,406	275,406	277,465	277,465	0	(2,059)	0	(2,059)	0	275,406	0	0	0	12,758	03/25/2069	1.C FE
576429-AA-2	MARM 2007-2 A1 - RMBS	09/25/2025	Paydown		2,418	2,418	2,163	2,426	0	(8)	0	(8)	0	2,418	0	0	0	75	03/25/2047	1.A FM
61775J-AF-0	MSRM 232 A4 - RMBS	09/01/2025	Paydown		254,225	254,225	254,622	0	0	(400)	0	(400)	0	254,225	0	0	0	10,371	06/25/2053	1.A
61775U-AA-6	MSRM 24NQM1 A1 - RMBS	09/01/2025	Paydown		153,832	153,832	153,832	153,835	0	(3)	0	(3)	0	153,832	0	0	0	6,096	12/26/2068	1.A
67119D-AB-4	OBXT 24NQM9 A2 - CMO/RMBS	09/01/2025	Paydown		571,914	571,914	571,913	571,926	0	(11)	0	(11)	0	571,914	0	0	0	23,599	01/25/2064	1.A
75023D-AZ-9	RADIAN MORTGAGE CAPITAL TRUST 2024-J1 -	09/01/2025	Paydown		288,676	288,676	289,849	289,849	0	(1,172)	0	(1,172)	0	288,676	0	0	0	10,666	11/25/2054	1.A
81743E-AA-9	SEMT 251 A1 - RMBS	09/01/2025	Paydown		179,680	179,680	178,557	0	0	1,123	0	1,123	0	179,680	0	0	0	6,308	02/25/2055	1.A FE
86364J-AD-9	SARM 2007-9 2A1 - CMO/RMBS	09/01/2025	Paydown		161,936	162,499	103,948	0	0	57,988	0	57,988	0	161,936	0	0	0	3,062	10/25/2037	1.A FM
89175M-AA-1	TPMT 2018-3 A1 - RMBS	09/01/2025	Paydown		26,827	26,827	26,882	26,790	0	37	0	37	0	26,827	0	0	0	670	05/28/2058	1.A
89183E-AA-9	TPMT 24CES3 A1 - RMBS	07/01/2025	Paydown		33,461	33,461	33,461	33,461	0	0	0	0	0	33,461	0	0	0	1,228	05/27/2064	1.A
92539U-AA-8	VERUS 2024-2 A1 - RMBS	09/01/2025	Paydown		176,063	176,063	176,503	176,494	0	(431)	0	(431)	0	176,063	0	0	0	7,044	02/25/2069	1.A
92540N-AB-9	VERUS 2024-INV2 A2 - RMBS	09/01/2025	Paydown		119,507	119,507	119,506	119,549	0	(42)	0	(42)	0	119,507	0	0	0	4,418	08/26/2069	1.A
94984D-AD-6	WFMBS 2006-AR13 A4 - CMO/RMBS	09/01/2025	Paydown		191	277	196	265	208	(282)	0	(75)	0	191	0	0	0	13	09/25/2036	1.A FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					2,594,542	2,607,670	2,547,085	1,944,161	413	41,947	0	42,360	0	2,594,542	0	0	0	99,186	XXX	XXX
10806D-AJ-5	BRDGE 24SFR1 E1 - CMBS	05/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,792)	08/20/2040	2.B FE
10806D-AL-0	BRDGE 24SFR1 E2 - CMBS	05/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,292)	08/20/2040	2.C FE
12510H-BA-7	CAUTO 243 A2 - ABS	06/15/2025	Paydown		(7,812)	(7,812)	(7,540)	(7,540)	0	(272)	0	(272)	0	(7,812)	0	0	0	(147)	10/15/2054	1.E FE
41757C-AC-6	HARVEST COMMERCIAL CAPITAL LOAN TRUST 20	07/01/2025	Paydown		6,535	6,535	6,609	0	0	(74)	0	(74)	0	6,535	0	0	0	147	06/25/2057	1.F FE
46649W-AG-4	JPMCC 25BHR5 D - CMBS	08/15/2025	Paydown		300,000	300,000	299,250	0	0	750	0	750	0	300,000	0	0	0	9,269	03/15/2040	1.G FE
50177B-AA-5	LBA 2024-BOLT A - CMBS	08/01/2025	BARCLAYS CAPITAL INC FIXED INC		10,012,500	10,000,000	9,974,769	9,939,194	0	31,666	0	31,666	0	9,970,860	0	41,640	41,640	381,556	06/15/2039	1.A
55287F-AA-2	MCR 2024-HF1 A - CMBS	07/29/2025	JP MORGAN SECS INC., - FIXED INCOME		6,510,156	6,500,000	6,483,750	6,483,814	0	3,671	0	3,671	0	6,487,486	0	22,670	22,670	250,930	12/16/2041	1.A FE
65254B-AB-7	NWSB 2022-1 B - ABS	09/25/2025	Paydown		289,817	289,817	289,817	289,817	0	0	0	0	0	289,817	0	0	0	6,892	10/25/2049	2.C FE
78489C-AB-5	SWCH 25DATA B - CMBS	07/28/2025	CITIGROUP GLOBAL MARKETS INC.		9,931,250	10,000,000	9,975,000	0	0	5,006	0	5,006	0	9,980,006	0	(48,756)	(48,756)	275,637	02/15/2042	1.D FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					27,042,446	27,088,540	27,021,654	16,705,285	0	40,748	0	40,748	0	27,026,891	0	15,555	15,555	920,201	XXX	XXX
00085U-AS-0	ABPCI IV CR - CDO	07/16/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	265,240	10/27/2033	1.F FE
00085U-AU-5	ABPCI IV DR - CDO	07/16/2025	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	124,221	03/27/2034	2.C FE
00178L-AD-1	AMMC 21 C - CDO	09/05/2025	JPMORGAN CHASE BANK/RBS SECURITIES		873,243	872,900	873,555	870,514	0	(185)	0	(185)	0	870,329	0	2,914	2,914	50,548	11/04/2030	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
04942C-AJ-5	ATCLO 14 C - CDO	09/05/2025	JPMORGAN CHASE BANK/RBS SECURITIES		2,097,012	2,088,000	2,088,000	2,088,000	0	0	0	0	0	2,088,000	0	9,012	9,012	140,922	07/20/2032	1.D FE
055540-AA-9	BCMM 232 A1 - CDO	09/05/2025	JPMORGAN CHASE BANK/RBS SECURITIES		12,518,750	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	18,750	18,750	769,673	10/22/2035	1.A FE
05555Y-AE-3	BCMM 251 B - CDO	09/05/2025	JPMORGAN CHASE BANK/RBS SECURITIES		3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	31,286	07/17/2037	1.C FE
05555Y-AG-8	BCMM 251 C - CDO	09/05/2025	JPMORGAN CHASE BANK/RBS SECURITIES		3,008,961	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	8,961	8,961	34,127	07/17/2037	1.F FE
068751-AU-0	BARHN I CR - CDO	09/08/2025	JPMORGAN CHASE BANK/RBS SECURITIES		5,059,958	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	59,958	59,958	150,948	01/20/2038	1.F FE
09628V-AS-3	BLUEM 2016-3 CR - CDO	09/05/2025	JPMORGAN CHASE BANK/RBS SECURITIES		1,404,696	1,400,000	1,377,600	1,460,331	0	(16,011)	0	(16,011)	0	1,444,319	0	(39,624)	(39,624)	79,010	11/15/2030	1.F FE
108928-AC-6	BWCAP 231 A1A - CDO	09/05/2025	JPMORGAN CHASE BANK/RBS SECURITIES		6,981,235	6,980,000	6,980,000	6,980,000	0	0	0	0	0	6,980,000	0	1,235	1,235	454,144	10/15/2035	1.A FE
10949W-AE-2	BWCAP 2021-2 C1 - CDO	09/05/2025	JPMORGAN CHASE BANK/RBS SECURITIES		2,995,155	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(4,845)	(4,845)	183,589	11/15/2030	1.F FE
10949W-AL-6	BWCAP 2021-2 C2 - CDO	09/26/2025	Call @ 100.00		5,000,000	5,000,000	4,998,628	4,999,793	0	360	0	360	0	4,999,879	0	121	121	183,825	11/15/2030	1.F FE
12554X-AQ-5	CIFC 2019-V CR - CDO	08/29/2025	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	70,233	01/16/2035	2.C FE
14315G-AU-9	CGMS 2020-2 CR - CDO	09/04/2025	Call @ 100.00		500,000	500,000	497,500	495,344	0	(1,033)	0	(1,033)	0	494,311	0	5,689	5,689	34,370	01/25/2035	2.C FE
14318G-AC-6	CGMS 232 A2 - CDO	07/28/2025	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	152,259	07/21/2036	1.A FE
14318G-AE-2	CGMS 232 B - CDO	07/18/2025	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	107,617	07/21/2036	1.C FE
30191E-AA-3	FDF 5 A - CDO	07/25/2025	Paydown		389,737	389,737	389,737	389,737	0	0	0	0	0	389,737	0	0	0	15,473	01/25/2038	1.A FE
31722Q-AN-4	FILPK 1 SN3 - CDO	09/05/2025	Various		3,532,000	4,000,000	3,917,178	3,303,370	0	138,112	0	138,112	0	3,441,483	0	90,517	90,517	0	07/15/2030	1.A FE
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS	07/20/2025	Paydown		61,285	61,285	61,285	61,285	0	0	0	0	0	61,285	0	0	0	(94,766)	10/19/2029	1.F FE
39055V-AD-5	GRTLK V C - CDO	09/05/2025	JPMORGAN CHASE BANK/RBS SECURITIES		6,526,384	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	26,384	26,384	447,290	04/15/2033	1.F FE
40436X-AJ-6	HLM 143 CR - CDO	09/05/2025	JPMORGAN CHASE BANK/RBS SECURITIES		2,013,072	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	13,072	13,072	149,013	07/18/2029	1.E FE
46091R-AC-7	INVCO 2023-3 B - CDO	07/16/2025	Paydown		2,350,000	2,350,000	2,350,000	2,350,000	0	0	0	0	0	2,350,000	0	0	0	125,743	07/15/2036	1.C FE
58406C-AG-6	APEXC 7 B - CDO	08/29/2025	Call @ 100.00		1,725,000	1,725,000	1,645,219	1,644,131	0	341	0	341	0	1,644,472	0	80,528	80,528	112,702	10/20/2034	1.F FE
631709-AE-2	NCC 2017-II D - CDO	09/10/2025	Call @ 100.00		1,000,000	1,000,000	950,600	1,033,430	0	(14,511)	0	(14,511)	0	1,018,919	0	(18,919)	(18,919)	82,552	01/15/2030	2.C FE
631710-AA-8	NCC 2017-II E - CDO	09/10/2025	Paydown		463,260	463,260	456,251	463,260	0	0	0	0	0	463,260	0	0	0	0	01/15/2030	6. FE
63172W-AE-9	NCC 192 BN - CDO	08/22/2025	Call @ 100.00		2,962,964	2,962,964	2,962,964	2,962,964	0	0	0	0	0	2,962,964	0	0	0	181,910	10/15/2032	1.A FE
63172W-AJ-8	NCC 192 D - CDO	08/22/2025	Call @ 100.00		2,666,667	2,666,667	2,666,667	2,666,667	0	0	0	0	0	2,666,667	0	0	0	210,714	10/15/2032	2.C FE
63173L-AA-0	NCC 192 E - CDO	08/22/2025	Various		2,010,783	2,010,783	1,930,783	2,034,764	0	(33,908)	0	(33,908)	0	2,000,856	0	9,926	9,926	212,619	10/15/2032	5.A FE
647550-AJ-1	NMC 3 D - CDO	08/12/2025	Call @ 100.00		250,000	250,000	234,688	235,083	0	(410)	0	(410)	0	234,672	0	15,328	15,328	16,556	10/20/2034	2.C FE
67098W-AU-5	OAKC 7 DR - CDO	07/03/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	264,721	02/24/2037	2.C FE
74970T-AA-5	RIN 5 A - CDO	08/22/2025	Call @ 100.00		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	423,626	01/16/2035	1.A FE
76676J-AA-9	RIN 6 A1 - CDO	07/14/2025	Paydown		15,000,000	15,000,000	14,850,000	14,759,116	0	240,884	0	240,884	0	15,000,000	0	0	0	759,578	07/16/2035	1.A FE
87289B-AB-0	TCPCLO-188-A2 - CDO	09/28/2025	Paydown		70,334	70,334	70,334	70,096	0	239	0	239	0	70,334	0	0	0	9,659	02/28/2030	1.A FE
87289B-AD-6	TCPCLO-188-B - CDO	09/28/2025	Paydown		151,515	151,515	151,515	150,499	0	1,017	0	1,017	0	151,515	0	0	0	12,844	02/28/2030	1.B FE
87289B-AE-4	TCPCLO-188-C - CDO	09/28/2025	Paydown		126,262	126,262	126,263	125,176	0	1,087	0	1,087	0	126,262	0	0	0	11,182	02/28/2030	1.B FE
87289B-AF-1	TCPCLO-188-D - CDO	09/28/2025	Paydown		138,889	138,889	138,889	137,507	0	1,382	0	1,382	0	138,889	0	0	0	14,933	02/28/2030	1.C FE
87289B-AG-9	TCPCLO-188-E - CDO	09/28/2025	Paydown		63,131	63,131	63,131	62,449	0	682	0	682	0	63,131	0	0	0	7,506	02/28/2030	1.D FE
89532U-AJ-2	TREST V C - CDO	04/21/2025	Various		0	0	0	0	0	(4,708)	0	(4,708)	0	(4,708)	0	4,708	4,708	0	10/20/2034	1.F FE
91825N-AE-1	VCRRL 4 A3 - CDO	07/20/2025	Paydown		54,562	54,562	54,562	0	0	0	0	0	0	54,562	0	0	0	1,530	04/20/2035	1.F FE
92332L-AE-9	VENTR 36 C - CDO	09/05/2025	JPMORGAN CHASE BANK/RBS SECURITIES		1,003,155	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	3,155	3,155	67,492	04/20/2032	1.C FE
92558F-AG-4	VIBR VIII C - CDO	07/02/2025	Paydown		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	15,908	01/20/2031	2.C FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					111,798,010	112,125,289	111,635,347	100,143,513	0	313,337	0	313,337	0	111,511,140	0	286,871	286,871	5,880,797	XXX	XXX
12530M-AE-5	SORT 2021-1 A1 - ABS	09/15/2025	Paydown		6,539	6,539	5,950	6,137	0	402	0	402	0	6,539	0	0	0	71	03/15/2061	1.E FE
12530M-AL-9	SORT 221 A1 - ABS	09/15/2025	Paydown		22,599	22,599	22,597	22,604	0	(4)	0	(4)	0	22,599	0	0	0	506	08/15/2062	1.E FE
152314-EL-0	CXHE 2002-A AF6 - RMBS	09/01/2025	Paydown		61	61	60	60	0	0	0	0	0	61	0	0	0	3	01/25/2032	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..19425M-AD-0	CASL 2023-B C - ABS	09/25/2025	Paydown		19,403	19,403	20,276	0	0	(873)	0	(873)	0	19,403	0	0	0	743	06/25/2054	1.F FE
..19425M-AF-5	CASL 2023-B E - ABS	09/25/2025	Paydown		53,607	53,607	55,437	0	0	(1,830)	0	(1,830)	0	53,607	0	0	0	2,651	06/25/2054	2.B FE
..289338-AC-9	MDCP 203 B - ABS	09/20/2025	Paydown		298,587	298,587	298,579	298,587	0	0	0	0	0	298,587	0	0	0	3,155	08/20/2029	2.C FE
..29281L-AA-0	ENFIN 241 A - ABS	09/20/2025	Paydown		297,406	297,406	309,283	309,237	0	(11,832)	0	(11,832)	0	297,406	0	0	0	13,274	02/20/2055	1.G FE
..29281L-AB-8	ENFIN 241 B - ABS	09/20/2025	Paydown		121,834	121,834	120,780	120,550	0	1,284	0	1,284	0	121,834	0	0	0	6,902	02/20/2055	2.C FE
..29977F-AA-2	EVBRT 24A A - ABS	09/20/2025	Paydown		101,040	101,040	100,151	100,158	0	882	0	882	0	101,040	0	0	0	4,327	06/22/2054	1.G FE
..29977F-AB-0	EVBRT 24A B - ABS	09/20/2025	Paydown		101,040	101,040	100,949	100,941	0	99	0	99	0	101,040	0	0	0	5,471	06/22/2054	2.C FE
..35041L-AB-6	FFIN 2021-1 B - ABS	09/15/2025	Paydown		153,350	153,350	141,849	141,840	0	11,510	0	11,510	0	153,350	0	0	0	1,911	05/15/2041	1.C FE
..40390P-AB-4	High River Resources, LLC - Class B - AB	09/20/2025	Paydown		0	118,332	117,114	117,338	0	(117,338)	0	(117,338)	0	0	0	0	0	0	12/20/2036	4.A PL
..61945W-AB-5	MSAIC 2023-2 B - ABS	09/20/2025	Paydown		163,355	163,355	160,962	161,003	0	2,351	0	2,351	0	163,355	0	0	0	7,484	09/22/2053	2.C FE
..69145B-AC-0	OXFIN 2022-1 B - ABS	09/15/2025	Paydown		214,874	214,874	214,874	214,874	0	0	0	0	0	214,874	0	0	0	2,642	02/15/2030	2.B FE
..69410T-AA-3	CPACE 2023-1 A - ABS	09/10/2025	Paydown		802,351	428,364	768,608	651,997	0	150,354	0	150,354	0	802,351	0	0	0	(198,027)	02/10/2062	1.A FE
..72305*-AA-9	PineBridge III, A SOFR 3.25 - ABS	09/11/2025	Call @ 100.00		346,355	346,355	346,355	346,355	0	0	0	0	0	346,355	0	0	0	16,896	08/31/2032	2.B PL
..72305*-AB-7	PINEBRIDGE PRIVATE CREDIT III PARALLEL R	09/11/2025	Call @ 100.00		157,435	157,435	157,435	157,435	0	0	0	0	0	157,435	0	0	0	9,210	08/31/2032	2.C FE
..76112B-GF-1	RAMP 2004-RS12 M24 - RMBS	09/25/2025	Paydown		25,362	25,362	24,982	25,607	0	(245)	0	(245)	0	25,362	0	0	0	814	12/25/2034	1.A FM
..83611M-BV-9	SVHE 2004-WMC1 M1 - RMBS	09/25/2025	Paydown		3,790	3,790	3,297	3,518	0	273	0	273	0	3,790	0	0	0	79	01/25/2035	1.A FM
..86745X-AA-4	SNVA 231 A - ABS	07/31/2025	Paydown		75,980	75,980	72,175	72,235	0	3,745	0	3,745	0	75,980	0	0	0	3,077	04/30/2058	1.G FE
..86745X-AB-2	SNVA 231 B - ABS	07/31/2025	Paydown		4,627	4,627	4,089	4,209	0	418	0	418	0	4,627	0	0	0	255	04/30/2058	2.B FE
..86745Y-AC-8	SNVA 2023-B C - ABS	09/20/2025	Paydown		105,427	105,427	100,014	99,783	0	5,644	0	5,644	0	105,427	0	0	0	4,245	08/22/2050	2.B FE
..88089J-AA-5	TERRA_PP 221 A1 - ABS	09/20/2025	Paydown		165,906	165,906	165,906	165,906	0	0	0	0	0	165,906	0	0	0	10,283	12/20/2042	1.G FE
..89183E-AA-9	TPMT 24CES3 A1 - RMBS	09/01/2025	Paydown		83,645	83,645	83,643	83,646	0	(1)	0	(1)	0	83,645	0	0	0	3,732	05/27/2064	1.A
..WH0010-00-7	CIFC Palace Royale Warehouse IV - Class	08/21/2025	Adjustment		675,000	675,000	675,000	0	0	0	0	0	0	675,000	0	0	0	42,063	08/15/2026	3.B Z
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					3,999,572	3,743,917	4,070,364	3,204,019	0	44,839	0	44,839	0	3,999,572	0	0	0	(58,235)	XXX	XXX
..63001@-AA-3	NPC DIF SR CL AAA - ABS	08/15/2025	Call @ 100.00		1,105,772	1,105,772	1,105,772	0	0	0	0	0	0	1,105,772	0	0	0	14,832	02/07/2055	1.D Z
..63001@-AB-1	NPC DIF SR CL AA - ABS	05/15/2025	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	12,158	02/07/2055	1.D Z
..63001@-AC-9	NPC DIF SR CL A - ABS	08/15/2025	Call @ 100.00		2,003,745	2,003,745	2,003,745	0	0	0	0	0	0	2,003,745	0	0	0	178,466	02/07/2055	1.D Z
..63001@-AD-7	NPC DIF SR CL BBB - ABS	08/15/2025	Call @ 100.00		23,869	23,869	23,869	0	0	0	0	0	0	23,869	0	0	0	35,577	02/07/2055	2.B Z
..63001@-AE-5	NPC DIF SR CL BB - ABS	08/15/2025	Call @ 100.00		15,371	15,371	15,371	0	0	0	0	0	0	15,371	0	0	0	12,665	02/07/2055	3.B Z
..63001@-AF-2	NPC DIF SR CL B - ABS	08/15/2025	Adjustment		3,178	3,178	3,178	0	0	0	0	0	0	3,178	0	0	0	0	02/07/2055	4.B Z
1129999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)					3,151,935	3,151,935	3,151,935	0	0	0	0	0	0	3,151,935	0	0	0	253,698	XXX	XXX
..05763#-AA-0	BPCP VI A	03/01/2025	Reclassification		1,040,843	0	0	1,040,843	0	0	0	0	0	1,040,843	0	0	0	0	12/31/2031	2.B PL
..05763#-AB-8	BPCP VI B	03/01/2025	Reclassification		156,127	0	0	156,127	0	0	0	0	0	156,127	0	0	0	0	12/31/2031	3.B PL
..05763#-AC-6	BPCP VI C	03/01/2025	Reclassification		14,601	0	0	14,601	0	0	0	0	0	14,601	0	0	0	0	12/31/2031	4.B PL
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					1,211,571	0	0	1,211,571	0	0	0	0	0	1,211,571	0	0	0	0	XXX	XXX
..000380-AA-6	AASET 242 A - ABS	09/16/2025	Paydown		64,535	64,535	64,534	64,534	0	1	0	1	0	64,535	0	0	0	2,546	09/16/2049	1.F FE
..00166N-AA-7	ALTDE 251 A - ABS	09/15/2025	Paydown		16,277	16,277	16,276	0	0	1	0	1	0	16,277	0	0	0	424	08/15/2050	1.F FE
..00255J-AA-8	AASET 241 A1 - ABS	09/16/2025	Paydown		14,141	14,141	14,238	14,222	0	(81)	0	(81)	0	14,141	0	0	0	590	05/17/2049	1.G FE
..12510H-AQ-3	CAUTO 2022-1 A2 - ABS	09/15/2025	Paydown		8,750	8,750	8,749	8,748	0	2	0	2	0	8,750	0	0	0	108	03/15/2052	1.E FE
..12510H-BA-7	CAUTO 243 A2 - ABS	09/15/2025	Paydown		15,625	15,625	15,081	15,081	0	544	0	544	0	15,625	0	0	0	383	10/15/2054	1.E FE
..37556T-AA-4	GHOST 251 A - ABS	09/15/2025	Paydown		25,903	25,903	25,902	0	0	1	0	1	0	25,903	0	0	0	688	03/15/2050	1.F FE
..78450T-AA-5	SLAM 251 A - ABS	09/15/2025	Paydown		50,183	50,183	50,182	0	0	1	0	1	0	50,183	0	0	0	563	05/16/2050	1.F FE
..83100A-AA-0	SLAM 241 A - ABS	09/15/2025	Paydown		47,349	47,349	47,347	47,354	0	(5)	0	(5)	0	47,349	0	0	0	1,688	09/15/2049	1.F FE
..85573L-AB-7	STARR 2019-1 B - ABS	09/15/2025	Paydown		77,156	77,156	77,154	77,124	0	33	0	33	0	77,156	0	0	0	1,836	03/15/2044	2.B FE
..86212X-AB-6	STR 2019-1 A2 - ABS	09/20/2025	Paydown		731	731	731	731	0	0	0	0	0	731	0	0	0	18	11/22/2049	1.A FE
..88035K-AA-7	TENET 241 A1 - ABS	09/20/2025	Paydown		346	346	346	346	0	0	0	0	0	346	0	0	0	12	10/20/2054	1.C FE
..89656G-AC-8	TRL 241 A - ABS	09/19/2025	Paydown		25,827	25,827	26,384	26,382	0	(555)	0	(555)	0	25,827	0	0	0	994	05/19/2054	1.C FE
..92873R-AB-7	VFIN 2024-1 B - ABS	09/15/2025	Paydown		45,764	45,764	47,424	0	0	(1,661)	0	(1,661)	0	45,764	0	0	0	1,194	06/15/2037	1.F FE
..97063Q-AA-0	WESTF 2017-A A - ABS	09/15/2025	Paydown		57,991	57,690	54,295	55,259	0	2,732	0	2,732	0	57,991	0	0	0	(13,988)	08/15/2042	2.B FE
..97064E-AC-2	WESTF 2018-A B - ABS	08/15/2025	Paydown		346,675	346,674	346,678	346,674	0	0	0	0	0	346,675	0	0	0	(2,524)	09/15/2043	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..989790-AA-1	ZIPLY 241 A2 - ABS	08/25/2025	Call @ 100.00		2,000,000	2,000,000	2,032,500	2,029,177	0	(4,050)	0	(4,050)	0	2,025,127	0	(25,127)	(25,127)	161,808	04/20/2054	1.G FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					2,797,252	2,796,950	2,827,822	2,685,632	0	(3,038)	0	(3,038)	0	2,822,379	0	(25,127)	(25,127)	156,339	XXX	XXX
. 000000-00-0	CICF2 Class A Note - ABS	08/21/2025	Direct		16,933	16,933	16,933	0	0	0	0	0	0	16,933	0	0	0	1,098	12/22/2035	2.B Z
..20633K-AA-6	TUNES 2022-1 A2 - ABS	07/21/2025	Paydown		8,000,000	8,000,000	7,811,576	7,890,002	0	118,977	0	118,977	0	8,000,000	0	0	0	390,000	01/23/2073	1.F FE
..233046-AQ-4	DNKN 2021-1 A22 - ABS	08/20/2025	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	(26,639)	11/20/2051	2.B FE
..255123-AB-7	DEC 8 A2 - ABS	09/30/2025	Paydown		6,000	6,000	6,000	6,000	0	0	0	0	0	6,000	0	0	0	358	05/31/2044	2.A FE
..255126-AE-4	DEC 10 B - ABS	09/28/2025	Paydown		119,751	119,751	119,751	0	0	0	0	0	0	119,751	0	0	0	6,326	02/28/2045	3.C FE
..25512@-AA-4	Diversified ABS Phase IV LLC - ABS	09/28/2025	Paydown		113,336	113,336	113,336	113,336	0	0	0	0	0	113,336	0	0	0	3,894	03/02/2037	2.B FE
..29476Q-AC-0	EQV ABS ISSUER I LLC - ABS	09/15/2025	Paydown		5,482	5,482	5,482	0	0	0	0	0	0	5,482	0	0	0	41	12/15/2040	2.B Z
..29476Q-AD-8	EQV ABS ISSUER I LLC - ABS	09/15/2025	Paydown		103,393	103,393	103,393	0	0	0	0	0	0	103,393	0	0	0	1,577	12/15/2040	3.B Z
..34417R-AC-0	FOCUS 232 A2 - ABS	07/30/2025	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	515	10/30/2053	2.B FE
..380241-AA-7	GDRD 2022-1 A2 - ABS	07/30/2025	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	772	10/30/2052	2.C FE
..40390P-AB-4	High River Resources, LLC - Class B - AB	08/20/2025	Paydown		0	254,717	252,095	252,577	0	(252,577)	0	(252,577)	0	0	0	0	0	(102)	12/20/2036	4.A PL
..55282G-AB-3	ME 241 A2 - ABS	07/30/2025	Paydown		75,742	75,742	76,345	0	0	(602)	0	(602)	0	75,742	0	0	0	3,068	04/30/2054	2.C FE
..74166Y-AA-8	PROSE 2019-1 A2 - ABS	05/30/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	3,571	07/30/2049	2.B FE
..74628A-AB-0	PWABS-251-A2 - ABS	09/05/2025	Paydown		5,729	5,729	5,729	0	0	0	0	0	0	5,729	0	0	0	148	04/05/2040	2.B PL
..74628A-AC-8	PWABS-251-B - ABS	09/05/2025	Paydown		55,970	55,970	55,970	0	0	0	0	0	0	55,970	0	0	0	2,280	04/05/2040	3.B Z
..75101#-AE-6	Raisa Funding I, LLC Class C - ABS	09/15/2025	Paydown		242,477	242,477	241,467	241,478	0	1,000	0	1,000	0	242,477	0	0	0	7,909	08/15/2037	3.C PL
..76912*-AA-5	Riverside Energy Michigan ABS I 05-2037	09/10/2025	Paydown		407,775	407,775	407,665	407,679	0	96	0	96	0	407,775	0	0	0	12,420	05/10/2037	2.B PL
..817743-AG-2	SPRO 221 A2 - ABS	07/25/2025	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	(33,183)	01/25/2052	2.C FE
..864300-AC-2	SUBWAY 2024-1 A22 - ABS	07/30/2025	Paydown		10,625	10,625	10,625	10,625	0	0	0	0	0	10,625	0	0	0	333	07/30/2054	2.B FE
..864300-AJ-7	SUBWAY 243 A22 - ABS	07/30/2025	Paydown		21,250	21,250	21,250	21,250	0	0	0	0	0	21,250	0	0	0	887	07/30/2054	2.B FE
..88089J-AA-5	Terra ABS I- A1 - ABS	07/20/2025	Paydown		(344,630)	(344,630)	(344,630)	(344,630)	0	0	0	0	0	(344,630)	0	0	0	(12,609)	12/20/2042	1.G FE
..WH0010-05-6	Nassau Euro CLO V WH - ABS	01/01/2025	Reclassification		0	0	0	(10,205)	0	0	0	0	10,205	0	0	0	0	0	12/04/2026	6. *
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					8,888,584	9,143,301	8,951,737	8,636,862	0	(133,106)	0	(133,106)	10,205	8,888,584	0	0	0	362,662	XXX	XXX
..47987E-AB-3	JONAH_PP 2022-1 A2 - ABS	09/12/2025	Paydown		201,029	201,029	197,137	198,046	0	2,983	0	2,983	0	201,029	0	0	0	10,423	12/10/2037	2.A FE
..88089J-AA-5	TERRA_PP 221 A1 - ABS	08/20/2025	Paydown		653,188	653,188	653,188	653,188	0	0	0	0	0	653,188	0	0	0	27,347	12/20/2042	1.G FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					854,217	854,217	850,325	851,234	0	2,983	0	2,983	0	854,217	0	0	0	37,771	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					161,420,705	160,594,791	160,016,300	137,308,318	413	432,287	0	432,700	10,205	161,144,596	0	276,109	276,109	7,498,398	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					3,151,935	3,151,935	3,151,935	0	0	0	0	0	0	3,151,935	0	0	0	253,698	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					164,572,640	163,746,726	163,168,235	137,308,318	413	432,287	0	432,700	10,205	164,296,531	0	276,109	276,109	7,752,096	XXX	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					164,572,640	163,746,726	163,168,235	137,308,318	413	432,287	0	432,700	10,205	164,296,531	0	276,109	276,109	7,752,096	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					274,281,338	275,394,879	268,607,130	181,550,909	413	715,723	0	716,137	10,205	270,418,157	0	3,863,182	3,863,182	11,000,192	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
..ABB994-9Q-1	FEDERAL HOME LOAN BANK CAPITAL STOCK	09/17/2025	Direct	1,215.000	121,500		121,500	121,500	0	0	0	0	0	121,500	0	0	0	10,034		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					121,500	XXX	121,500	121,500	0	0	0	0	0	121,500	0	0	0	10,034	XXX	XXX
..63168#-10-2	Nassau Life Insurance Company of Kansas	09/30/2025	Direct		10,904,920			27,409,648				0		30,809,648		(19,904,727)	(19,904,727)			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					10,904,920	XXX	0	27,409,648	0	0	0	0	0	30,809,648	0	(19,904,727)	(19,904,727)	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4					11,026,420	XXX	121,500	27,531,148	0	0	0	0	0	30,931,148	0	(19,904,727)	(19,904,727)	10,034	XXX	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999999. Total - Common Stocks					11,026,420	XXX	121,500	27,531,148	0	0	0	0	0	30,931,148	0	(19,904,727)	(19,904,727)	10,034	XXX	XXX
5999999999. Total - Preferred and Common Stocks					11,026,420	XXX	121,500	27,531,148	0	0	0	0	0	30,931,148	0	(19,904,727)	(19,904,727)	10,034	XXX	XXX
6009999999 - Totals					285,307,758	XXX	268,728,630	209,082,057	413	715,723	0	716,137	10,205	301,349,304	0	(16,041,546)	(16,041,546)	11,010,226	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1575920475-SGIXSMPA IDX Call Option @ 463 10/01/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/09/2023	10/01/2025	803	372,099	463	19,086		0	24		24	(22,242)	0	0	0			
1693864517-SGIXSMPA IDX Call Option @ 622 10/01/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/07/2024	10/01/2025	223	138,502	622	4,512		0	0		0	(1,070)	0	0	0			
17125501-SPX IDX Call Option @ 5729 10/01/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/07/2024	10/01/2025	2,307	13,215,451	5,729	1,112,067		0	2,213,812		2,213,812	1,001,104	0	0	0			
17125502-NDX IDX Call Option @ 19920 10/01/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/07/2024	10/01/2025	32	629,269	19,920	67,127		0	150,400		150,400	69,471	0	0	0			
17128098-SPX IDX Call Option @ 6126 10/01/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/07/2024	10/01/2025	2,307	14,132,250	6,126	(558,164)		0	(1,297,054)		(1,297,054)	(683,199)	0	0	0			
SWD256434605-SPX IDX Call Option @ 5709 10/01/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/07/2024	10/01/2025	21	118,114	5,709	1,657		0	0		0	(1,120)	0	0	0			
1575920627-SGIXSMPA IDX Call Option @ 463 10/02/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/09/2023	10/02/2025	582	269,876	463	13,850		0	76		76	(18,481)	0	0	0			
1693864664-SGIXSMPA IDX Call Option @ 619 10/02/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/07/2024	10/02/2025	107	66,076	619	2,256		0	0		0	(555)	0	0	0			
99CV509P2-SPX IDX Call Option @ 4038 10/02/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/10/2022	10/02/2025	6	22,450	4,038	3,031		0	14,740		14,740	3,829	0	0	0			
SWD225339802-SPX IDX Call Option @ 4279 10/02/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/09/2023	10/02/2025	14	59,868	4,279	9,271		0	33,708		33,708	9,406	0	0	0			
SWD225339907-SPX IDX Call Option @ 4450 10/02/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/09/2023	10/02/2025	14	62,259	4,450	(7,649)		0	(31,318)		(31,318)	(9,223)	0	0	0			
SWD256434556-SPX IDX Call Option @ 5710 10/02/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/07/2024	10/02/2025	40	227,811	5,710	3,187		0	0		0	(1,960)	0	0	0			
SWD257035187-SPX IDX Call Option @ 5710 10/02/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/14/2024	10/02/2025	4	22,324	5,710	654		0	843		843	491	0	0	0			
1575920658-SGIXSMPA IDX Call Option @ 460 10/03/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/09/2023	10/03/2025	502	230,968	460	12,278		0	2,282		2,282	(17,614)	0	0	0			
1693864801-SGIXSMPA IDX Call Option @ 610 10/03/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/07/2024	10/03/2025	1,252	763,256	610	29,336		0	0		0	(8,042)	0	0	0			
17197578-SPX IDX Call Option @ 6212 10/03/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/14/2024	10/03/2025	37	227,986	6,212	(9,758)		0	(17,511)		(17,511)	(9,362)	0	0	0			
17197589-SPX IDX Call Option @ 5746 10/03/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/14/2024	10/03/2025	37	210,875	5,746	20,666		0	34,619		34,619	15,703	0	0	0			

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWD225339805-NDX IDX Call Option @ 14737 10/03/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/09/2023	10/03/2025	21	302,552	14,737	57,490		0	204,169		204,169	62,615	0	0	0			
SWD225339826-SPX IDX Call Option @ 4279 10/03/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/09/2023	10/03/2025	180	771,785	4,279	119,906		0	434,716		434,716	121,211	0	0	0			
SWD256434607-SPX IDX Call Option @ 5700 10/03/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/07/2024	10/03/2025	63	360,293	5,700	5,239		0	0		0	(3,466)	0	0	0			
1575920748-SGIXSMPA IDX Call Option @ 463 10/06/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/09/2023	10/06/2025	3,849	1,783,778	463	91,640		0	20,056		20,056	(127,024)	0	0	0			
1575920845-SGIXSMPA IDX Call Option @ 461 10/06/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/09/2023	10/06/2025	620	286,220	461	15,059		0	12,799		12,799	(15,912)	0	0	0			
1575920915-SGIXSMPA IDX Call Option @ 464 10/06/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/09/2023	10/06/2025	639	296,590	464	15,175		0	14,902		14,902	(13,328)	0	0	0			
1693864848-SGIXSMPA IDX Call Option @ 615 10/06/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/07/2024	10/06/2025	1,526	938,177	615	34,031		0	0		0	(9,157)	0	0	0			
1696483977-SGIXSMPA IDX Call Option @ 597 10/06/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/14/2024	10/06/2025	92	55,051	597	3,111		0	0		0	(791)	0	0	0			
1696484098-SGIXSMPA IDX Call Option @ 597 10/06/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/14/2024	10/06/2025	289	172,809	597	9,756		0	0		0	(2,484)	0	0	0			
17197577-NDX IDX Call Option @ 20035 10/06/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/14/2024	10/06/2025	0	7,413	20,035	876		0	1,722		1,722	797	0	0	0			
17197579-SPX IDX Call Option @ 5751 10/06/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/14/2024	10/06/2025	9	53,082	5,751	5,181		0	8,677		8,677	3,926	0	0	0			
SWD256434639-SPX IDX Call Option @ 5751 10/06/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/07/2024	10/06/2025	53	306,360	5,751	4,363		0	0		0	(2,002)	0	0	0			
SWD257035206-SPX IDX Call Option @ 5696 10/06/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/14/2024	10/06/2025	71	406,861	5,696	6,550		0	0		0	(4,630)	0	0	0			
SWD257035207-SPX IDX Call Option @ 5696 10/06/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/14/2024	10/06/2025	30	169,625	5,696	2,629		0	0		0	(1,698)	0	0	0			
SWD257035219-SPX IDX Call Option @ 5751 10/06/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/14/2024	10/06/2025	1	5,751	5,751	90		0	0		0	(36)	0	0	0			
1577748029-SGIXSMPA IDX Call Option @ 470 10/07/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2023	10/07/2025	1,927	905,462	470	45,334		0	38,993		38,993	(40,916)	0	0	0			
1696484219-SGIXSMPA IDX Call Option @ 597 10/07/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/14/2024	10/07/2025	405	242,035	597	13,668		0	0		0	(3,497)	0	0	0			
17197580-SPX IDX Call Option @ 5739 10/07/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/14/2024	10/07/2025	280	1,608,773	5,739	160,022		0	267,090		267,090	120,010	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
17272055-SPX IDX Call Option @ 6151 10/07/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/21/2024	10/07/2025	14	85,871	6,151	(3,970)		0	(7,553)		(7,553)	(3,945)	0	0	0			
17272056-SPX IDX Call Option @ 5696 10/07/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/21/2024	10/07/2025	6	33,891	5,696	3,463		0	5,926		5,926	2,614	0	0	0			
17272065-SPX IDX Call Option @ 5704 10/07/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/21/2024	10/07/2025	14	79,626	5,704	8,045		0	13,792		13,792	6,104	0	0	0			
SWD257035185-SPX IDX Call Option @ 5696 10/07/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/14/2024	10/07/2025	54	305,302	5,696	5,251		0	0		0	(4,231)	0	0	0			
1577748084-SGIXSMPA IDX Call Option @ 470 10/08/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2023	10/08/2025	304	142,959	470	7,162		0	5,022		5,022	(6,728)	0	0	0			
1696484277-SGIXSMPA IDX Call Option @ 604 10/08/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/14/2024	10/08/2025	136	81,995	604	4,301		0	0		0	(1,032)	0	0	0			
17197576-SPX IDX Call Option @ 6183 10/08/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/14/2024	10/08/2025	2,683	16,589,319	6,183	(765,103)		0	(1,368,767)		(1,368,767)	(719,059)	0	0	0			
17197585-SPX IDX Call Option @ 5760 10/08/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/14/2024	10/08/2025	2,683	15,455,184	5,760	1,493,196		0	2,500,985		2,500,985	1,132,202	0	0	0			
17197586-NDX IDX Call Option @ 20118 10/08/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/14/2024	10/08/2025	39	777,576	20,118	89,757		0	176,858		176,858	82,124	0	0	0			
SWD257035098-SPX IDX Call Option @ 5751 10/08/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/14/2024	10/08/2025	31	176,445	5,751	2,753		0	0		0	(2,170)	0	0	0			
1577748152-SGIXSMPA IDX Call Option @ 470 10/09/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2023	10/09/2025	16	7,620	470	382		0	100		100	(488)	0	0	0			
1577756976-SPX IDX Call Option @ 4345 10/09/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2023	10/09/2025	132	572,314	4,345	85,987		0	309,093		309,093	87,772	0	0	0			
1696484415-SGIXSMPA IDX Call Option @ 611 10/09/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/14/2024	10/09/2025	62	37,673	611	1,816		0	0		0	(408)	0	0	0			
SWD257035186-SPX IDX Call Option @ 5792 10/09/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/14/2024	10/09/2025	28	161,019	5,792	3,478		0	1,104		1,104	(1,534)	0	0	0			
107140879-SPX IDX Call Option @ 5780 10/10/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	10/21/2024	10/10/2025	1	7,514	5,780	98		0	0		0	(120)	0	0	0			
1577748188-SGIXSMPA IDX Call Option @ 474 10/10/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2023	10/10/2025	431	204,023	474	9,812		0	2,715		2,715	(13,281)	0	0	0			
1577756096-SPX IDX Call Option @ 4520 10/10/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2023	10/10/2025	74	334,682	4,520	(39,759)		0	(160,912)		(160,912)	(48,283)	0	0	0			
1577756446-SPX IDX Call Option @ 4340 10/10/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2023	10/10/2025	74	321,363	4,340	48,826		0	174,219		174,219	49,371	0	0	0			

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1577757044-NDX IDX Call Option @ 15217 10/10/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2023	10/10/2025	8	123,257	15,217	21,478		0	76,767		76,767	24,313	0	0	0			
1696484550-SGIXSMPA IDX Call Option @ 607 10/10/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/14/2024	10/10/2025	415	251,545	607	12,797		0	0		0	(3,019)	0	0	0			
SWD257035177-SPX IDX Call Option @ 5780 10/10/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/14/2024	10/10/2025	60	344,375	5,780	7,094		0	0		0	(5,322)	0	0	0			
107140882-SPX IDX Call Option @ 5815 10/13/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/21/2024	10/13/2025	5	28,843	5,815	738		0	0		0	(898)	0	0	0			
107140883-SPX IDX Call Option @ 5860 10/13/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/21/2024	10/13/2025	48	282,855	5,860	4,045		0	0		0	(5,750)	0	0	0			
107140886-SPX IDX Call Option @ 5860 10/13/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/21/2024	10/13/2025	36	213,006	5,860	4,431		0	0		0	(5,998)	0	0	0			
1577748236-SGIXSMPA IDX Call Option @ 474 10/13/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2023	10/13/2025	714	338,452	474	16,245		0	7,514		7,514	(18,696)	0	0	0			
1577748277-SGIXSMPA IDX Call Option @ 464 10/13/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2023	10/13/2025	2,311	1,072,342	464	57,361		0	40,637		40,637	(52,340)	0	0	0			
1577748321-SGIXSMPA IDX Call Option @ 467 10/13/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2023	10/13/2025	2,052	958,608	467	49,588		0	5,629		5,629	(58,095)	0	0	0			
1696484608-SGIXSMPA IDX Call Option @ 613 10/13/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/14/2024	10/13/2025	458	280,857	613	13,337		0	0		0	(3,003)	0	0	0			
1699209945-SGIXSMPA IDX Call Option @ 618 10/13/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/13/2025	286	176,891	618	7,944		0	0		0	(1,707)	0	0	0			
1699210035-SGIXSMPA IDX Call Option @ 618 10/13/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/13/2025	242	149,303	618	6,706		0	0		0	(1,442)	0	0	0			
90483385-SPX IDX Call Option @ 3907 10/13/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/17/2022	10/13/2025	11	41,221	3,907	6,680		0	29,395		29,395	7,342	0	0	0			
SWD227065837-NDX IDX Call Option @ 15129 10/13/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/30/2023	10/13/2025	0	3,480	15,129	490		0	2,201		2,201	692	0	0	0			
SWD257035208-SPX IDX Call Option @ 5815 10/13/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/14/2024	10/13/2025	83	483,636	5,815	10,108		0	0		0	(8,091)	0	0	0			
107140885-SPX IDX Call Option @ 5860 10/14/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/21/2024	10/14/2025	70	410,775	5,860	7,312		0	0		0	(9,883)	0	0	0			
1579810521-SGIXSMPA IDX Call Option @ 473 10/14/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/23/2023	10/14/2025	1,393	658,990	473	24,779		0	15,919		15,919	(34,668)	0	0	0			
1699210137-SGIXSMPA IDX Call Option @ 618 10/14/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/14/2025	241	148,660	618	6,687		0	0		0	(1,441)	0	0	0			

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107140884-SPX IDX Call Option @ 5815 10/15/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/21/2024	10/15/2025	59	345,019	5,815	6,831		0	0		0	(8,307)	0	0	0			
1579810653-SGIXSMPA IDX Call Option @ 473 10/15/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/23/2023	10/15/2025	1,955	924,883	473	34,831		0	18,662		18,662	(51,652)	0	0	0			
1699210168-SGIXSMPA IDX Call Option @ 619 10/15/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/15/2025	165	101,863	619	4,548		0	0		0	(980)	0	0	0			
17272054-SPX IDX Call Option @ 6267 10/15/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/21/2024	10/15/2025	3,084	19,328,637	6,267	(711,936)		0	(1,345,473)		(1,345,473)	(711,188)	0	0	0			
17272057-SPX IDX Call Option @ 5855 10/15/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/21/2024	10/15/2025	320	1,871,703	5,855	152,447		0	269,455		269,455	125,552	0	0	0			
17272061-SPX IDX Call Option @ 5843 10/15/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/21/2024	10/15/2025	3,084	18,021,211	5,843	1,495,603		0	2,635,729		2,635,729	1,222,084	0	0	0			
17272062-NDX IDX Call Option @ 20265 10/15/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/21/2024	10/15/2025	38	771,085	20,265	81,142		0	169,204		169,204	78,696	0	0	0			
5721423-SPX IDX Call Option @ 4590 10/15/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/23/2023	10/15/2025	33	149,810	4,590	(13,136)		0	(68,728)		(68,728)	(21,052)	0	0	0			
5721426-SPX IDX Call Option @ 4363 10/15/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/23/2023	10/15/2025	33	142,413	4,363	17,289		0	76,114		76,114	21,684	0	0	0			
107140878-SPX IDX Call Option @ 5842 10/16/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/21/2024	10/16/2025	46	268,053	5,842	4,396		0	0		0	(5,579)	0	0	0			
1579810748-SGIXSMPA IDX Call Option @ 473 10/16/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/23/2023	10/16/2025	2,370	1,121,211	473	42,291		0	8,768		8,768	(68,523)	0	0	0			
1699210250-SGIXSMPA IDX Call Option @ 622 10/16/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/16/2025	1,039	646,688	622	27,718		0	0		0	(5,789)	0	0	0			
1699210488-SGIXSMPA IDX Call Option @ 622 10/16/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/16/2025	48	30,047	622	2,391		0	0		0	(557)	0	0	0			
17360965-NDX IDX Call Option @ 20174 10/16/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/28/2024	10/16/2025	1	23,805	20,174	2,653		0	5,358		5,358	2,473	0	0	0			
49740063-SPX IDX Call Option @ 4358 10/16/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/23/2023	10/16/2025	269	1,174,321	4,358	144,010		0	629,932		629,932	179,104	0	0	0			
SWD196465910-SPX IDX Call Option @ 4028 10/16/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/24/2022	10/16/2025	19	77,087	4,028	12,712		0	51,056		51,056	13,177	0	0	0			
107140880-SPX IDX Call Option @ 5841 10/17/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/21/2024	10/17/2025	14	84,234	5,841	1,432		0	0		0	(1,938)	0	0	0			
1579810821-SGIXSMPA IDX Call Option @ 474 10/17/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/23/2023	10/17/2025	327	154,999	474	5,753		0	925		925	(9,301)	0	0	0			

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1581804276-SGIXSMPA IDX Call Option @ 474 10/17/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/30/2023	10/17/2025	5	2,154	474	79		0	13		13	(129)	0	0	0			
1699210358-SGIXSMPA IDX Call Option @ 622 10/17/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/17/2025	885	550,520	622	23,625		0	0		0	(4,951)	0	0	0			
7750115-NDX IDX Call Option @ 14910 10/17/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/23/2023	10/17/2025	18	261,379	14,910	42,031		0	171,718		171,718	53,052	0	0	0			
107140881-SPX IDX Call Option @ 5865 10/20/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/21/2024	10/20/2025	32	190,426	5,865	3,142		0	0		0	(4,488)	0	0	0			
1579810915-SGIXSMPA IDX Call Option @ 468 10/20/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/23/2023	10/20/2025	871	407,694	468	16,410		0	8,744		8,744	(24,351)	0	0	0			
1579810960-SGIXSMPA IDX Call Option @ 462 10/20/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/23/2023	10/20/2025	730	336,888	462	14,682		0	13,012		13,012	(19,166)	0	0	0			
1579811107-SGIXSMPA IDX Call Option @ 457 10/20/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/23/2023	10/20/2025	2,816	1,286,437	457	59,331		0	63,787		63,787	(71,594)	0	0	0			
1581804329-SGIXSMPA IDX Call Option @ 457 10/20/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/30/2023	10/20/2025	124	56,786	457	2,594		0	2,816		2,816	(3,160)	0	0	0			
1699210392-SGIXSMPA IDX Call Option @ 624 10/20/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/20/2025	689	429,552	624	18,152		0	0		0	(3,720)	0	0	0			
1701905353-SGIXSMPA IDX Call Option @ 617 10/20/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/28/2024	10/20/2025	237	146,139	617	5,396		0	0		0	(1,462)	0	0	0			
1701905460-SGIXSMPA IDX Call Option @ 617 10/20/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/28/2024	10/20/2025	456	281,390	617	10,400		0	0		0	(2,866)	0	0	0			
1701905916-SGIXSMPA IDX Call Option @ 624 10/20/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/28/2024	10/20/2025	58	36,016	624	1,212		0	0		0	(312)	0	0	0			
99CXZYD50-SPX IDX Call Option @ 5854 10/20/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/28/2024	10/20/2025	61	358,381	5,854	4,805		0	0		0	(5,040)	0	0	0			
99CXZYD68-SPX IDX Call Option @ 5854 10/20/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/28/2024	10/20/2025	45	263,136	5,854	3,344		0	0		0	(3,904)	0	0	0			
1701905502-SGIXSMPA IDX Call Option @ 617 10/21/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/28/2024	10/21/2025	167	103,290	617	3,827		0	0		0	(1,055)	0	0	0			
99CXZYD84-SPX IDX Call Option @ 5854 10/21/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/28/2024	10/21/2025	43	254,297	5,854	4,733		0	0		0	(5,446)	0	0	0			
1581803558-SGIXSMPA IDX Call Option @ 453 10/22/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/30/2023	10/22/2025	806	365,309	453	17,527		0	18,990		18,990	(18,883)	0	0	0			
1701905611-SGIXSMPA IDX Call Option @ 614 10/22/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/28/2024	10/22/2025	307	188,137	614	7,269		0	0		0	(2,061)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
17360962-SPX IDX Call Option @ 6218 10/22/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/28/2024	10/22/2025	2,560	15,916,372	6,218	(640,627)		0	(1,268,566)		(1,268,566)	(660,842)	0	0	0			
17360968-SPX IDX Call Option @ 5838 10/22/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/28/2024	10/22/2025	380	2,218,971	5,838	183,725		0	329,486		329,486	151,012	0	0	0			
17360973-SPX IDX Call Option @ 5831 10/22/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/28/2024	10/22/2025	2,560	14,927,896	5,831	1,248,648		0	2,235,214		2,235,214	1,021,728	0	0	0			
17360977-NDX IDX Call Option @ 20305 10/22/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/28/2024	10/22/2025	41	838,808	20,305	90,460		0	182,949		182,949	84,647	0	0	0			
17442472-NDX IDX Call Option @ 20384 10/22/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/04/2024	10/22/2025	0	8,357	20,384	778		0	1,784		1,784	830	0	0	0			
99CXZYDB7-SPX IDX Call Option @ 5851 10/22/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/28/2024	10/22/2025	56	326,146	5,851	5,648		0	0		0	(5,996)	0	0	0			
1581803676-SGIXSMPA IDX Call Option @ 453 10/23/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/30/2023	10/23/2025	668	302,396	453	14,520		0	14,370		14,370	(16,043)	0	0	0			
1701905638-SGIXSMPA IDX Call Option @ 614 10/23/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/28/2024	10/23/2025	340	209,168	614	8,043		0	0		0	(2,267)	0	0	0			
99CXZYD43-SPX IDX Call Option @ 5797 10/23/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/28/2024	10/23/2025	52	302,973	5,797	4,530		0	0		0	(4,082)	0	0	0			
99CY5FMT0-SPX IDX Call Option @ 5797 10/23/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/04/2024	10/23/2025	7	39,480	5,797	371		0	0		0	(447)	0	0	0			
SWD227065763-SPX IDX Call Option @ 4193 10/23/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/30/2023	10/23/2025	20	84,665	4,193	12,367		0	50,582		50,582	13,663	0	0	0			
SWD227065865-SPX IDX Call Option @ 4368 10/23/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/30/2023	10/23/2025	20	88,191	4,368	(9,362)		0	(47,065)		(47,065)	(13,387)	0	0	0			
SWD227065866-SPX IDX Call Option @ 4188 10/23/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/30/2023	10/23/2025	149	625,710	4,188	92,010		0	375,137		375,137	101,169	0	0	0			
1581803761-SGIXSMPA IDX Call Option @ 457 10/24/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/30/2023	10/24/2025	64	29,219	457	1,335		0	1,245		1,245	(1,689)	0	0	0			
1701905787-SGIXSMPA IDX Call Option @ 609 10/24/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/28/2024	10/24/2025	238	144,789	609	5,942		0	0		0	(1,760)	0	0	0			
17442474-SPX IDX Call Option @ 6245 10/24/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/04/2024	10/24/2025	44	272,224	6,245	(8,138)		0	(20,605)		(20,605)	(11,513)	0	0	0			
17442484-SPX IDX Call Option @ 5810 10/24/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/04/2024	10/24/2025	44	253,263	5,810	18,622		0	39,075		39,075	18,732	0	0	0			
99CXZYD76-SPX IDX Call Option @ 5810 10/24/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/28/2024	10/24/2025	53	306,993	5,810	5,014		0	0		0	(4,995)	0	0	0			

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1581803864-SGIXSMPA IDX Call Option @ 456 10/27/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/30/2023	10/27/2025	488	222,368	456	10,337		0	7,359		7,359	(15,034)	0	0	0			
1581803900-SGIXSMPA IDX Call Option @ 455 10/27/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/30/2023	10/27/2025	979	445,659	455	20,901		0	13,532		13,532	(29,215)	0	0	0			
1581803957-SGIXSMPA IDX Call Option @ 448 10/27/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/30/2023	10/27/2025	1,479	662,292	448	33,834		0	22,184		22,184	(43,811)	0	0	0			
1701905808-SGIXSMPA IDX Call Option @ 596 10/27/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/28/2024	10/27/2025	316	188,593	596	9,124		0	0		0	(3,016)	0	0	0			
1704651711-SGIXSMPA IDX Call Option @ 601 10/27/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/04/2024	10/27/2025	81	48,609	601	1,785		0	0		0	(703)	0	0	0			
1704651769-SGIXSMPA IDX Call Option @ 601 10/27/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/04/2024	10/27/2025	51	30,410	601	1,118		0	0		0	(435)	0	0	0			
1704652290-SGIXSMPA IDX Call Option @ 596 10/27/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/04/2024	10/27/2025	257	153,278	596	6,028		0	0		0	(2,451)	0	0	0			
17442475-SPX IDX Call Option @ 5808 10/27/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/04/2024	10/27/2025	1	3,020	5,808	224		0	469		469	224	0	0	0			
99CV50BC8-SPX IDX Call Option @ 4235 10/27/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/31/2022	10/27/2025	17	70,898	4,235	10,341		0	41,273		41,273	11,270	0	0	0			
99CXZYD92-SPX IDX Call Option @ 5808 10/27/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/28/2024	10/27/2025	61	356,386	5,808	6,685		0	1,575		1,575	(5,192)	0	0	0			
99CY5FML7-SPX IDX Call Option @ 5824 10/27/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/04/2024	10/27/2025	42	245,869	5,824	2,729		0	0		0	(3,372)	0	0	0			
99CY5FMN3-SPX IDX Call Option @ 5824 10/27/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/04/2024	10/27/2025	42	244,238	5,824	2,687		0	0		0	(3,323)	0	0	0			
SWD227065843-NDX IDX Call Option @ 14176 10/27/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/30/2023	10/27/2025	12	165,857	14,176	31,332		0	123,377		123,377	36,090	0	0	0			
1583717563-SGIXSMPA IDX Call Option @ 453 10/28/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/06/2023	10/28/2025	516	234,043	453	14,110		0	6,469		6,469	(15,447)	0	0	0			
1704651888-SGIXSMPA IDX Call Option @ 601 10/28/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/04/2024	10/28/2025	861	517,500	601	19,089		0	0		0	(7,371)	0	0	0			
17442476-SPX IDX Call Option @ 5804 10/28/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/04/2024	10/28/2025	362	2,102,002	5,804	157,314		0	328,576		328,576	156,454	0	0	0			
17638550-NDX IDX Call Option @ 20351 10/28/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	10/28/2025	0	1,018	20,351	111		0	220		220	102	0	0	0			
17638561-SPX IDX Call Option @ 5824 10/28/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	10/28/2025	0	1,106	5,824	101		0	169		169	81	0	0	0			

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99CY5FMR4-SPX IDX Call Option @ 5824 10/28/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/04/2024	10/28/2025	40	232,417	5,824	3,835		0	649		649	(3,555)	0	0	0			
1583717703-SGIXSMPA IDX Call Option @ 453 10/29/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/06/2023	10/29/2025	106	48,001	453	2,893		0	743		743	(3,169)	0	0	0			
1704651980-SGIXSMPA IDX Call Option @ 595 10/29/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/04/2024	10/29/2025	51	30,275	595	1,216		0	0		0	(478)	0	0	0			
17442471-SPX IDX Call Option @ 6169 10/29/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/04/2024	10/29/2025	2,185	13,481,880	6,169	(491,058)		0	(1,210,372)		(1,210,372)	(659,564)	0	0	0			
17442480-SPX IDX Call Option @ 5791 10/29/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/04/2024	10/29/2025	2,185	12,656,079	5,791	969,676		0	2,012,659		2,012,659	952,339	0	0	0			
17442481-NDX IDX Call Option @ 20183 10/29/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/04/2024	10/29/2025	26	520,510	20,183	52,662		0	118,027		118,027	53,787	0	0	0			
99CY5FMS2-SPX IDX Call Option @ 5833 10/29/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/04/2024	10/29/2025	36	212,610	5,833	2,360		0	0		0	(2,366)	0	0	0			
1583717836-SGIXSMPA IDX Call Option @ 453 10/30/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/06/2023	10/30/2025	880	398,947	453	24,034		0	7,133		7,133	(24,441)	0	0	0			
1704652033-SGIXSMPA IDX Call Option @ 596 10/30/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/04/2024	10/30/2025	390	232,534	596	9,277		0	0		0	(3,757)	0	0	0			
99CY5FMM5-SPX IDX Call Option @ 5814 10/30/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/04/2024	10/30/2025	46	267,080	5,814	3,125		0	0		0	(3,033)	0	0	0			
SWD227650472-SPX IDX Call Option @ 4249 10/30/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/06/2023	10/30/2025	236	1,002,575	4,249	157,575		0	578,759		578,759	158,539	0	0	0			
1583717974-SGIXSMPA IDX Call Option @ 458 10/31/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/06/2023	10/31/2025	753	345,034	458	19,823		0	3,854		3,854	(21,036)	0	0	0			
1704652139-SGIXSMPA IDX Call Option @ 589 10/31/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/04/2024	10/31/2025	545	321,016	589	13,897		0	0		0	(5,779)	0	0	0			
90857737-SPX IDX Call Option @ 4174 10/31/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	11/07/2022	10/31/2025	28	115,746	4,174	16,565		0	70,114		70,114	18,791	0	0	0			
99CY5FMP8-SPX IDX Call Option @ 5705 10/31/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/04/2024	10/31/2025	35	199,177	5,705	3,187		0	0		0	(2,584)	0	0	0			
SWD227650414-SPX IDX Call Option @ 4231 10/31/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/06/2023	10/31/2025	41	171,343	4,231	27,455		0	100,116		100,116	27,269	0	0	0			
SWD227650419-NDX IDX Call Option @ 14830 10/31/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/06/2023	10/31/2025	18	260,569	14,830	47,525		0	173,928		173,928	53,158	0	0	0			
SWD227650473-SPX IDX Call Option @ 4421 10/31/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/06/2023	10/31/2025	41	179,038	4,421	(22,386)		0	(92,451)		(92,451)	(26,640)	0	0	0			

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1583718099-SGIXSMPA IDX Call Option @ 460 11/03/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/06/2023	11/03/2025	2,890	1,329,920	460	74,812		0	10,747		10,747	(77,987)	0	0	0			
1583718180-SGIXSMPA IDX Call Option @ 469 11/03/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/06/2023	11/03/2025	5,387	2,528,108	469	128,489		0	18,648		18,648	(145,772)	0	0	0			
1583718300-SGIXSMPA IDX Call Option @ 475 11/03/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/06/2023	11/03/2025	1,201	570,939	475	27,091		0	6,117		6,117	(33,545)	0	0	0			
1704652240-SGIXSMPA IDX Call Option @ 586 11/03/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/04/2024	11/03/2025	636	372,486	586	16,921		0	0		0	(7,127)	0	0	0			
1707795300-SGIXSMPA IDX Call Option @ 587 11/03/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/11/2024	11/03/2025	694	406,874	587	27,112		0	0		0	(7,715)	0	0	0			
1707795451-SGIXSMPA IDX Call Option @ 587 11/03/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/11/2024	11/03/2025	245	143,964	587	9,576		0	0		0	(2,795)	0	0	0			
99CY5FMQ6-SPX IDX Call Option @ 5729 11/03/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/04/2024	11/03/2025	109	626,215	5,729	13,213		0	7,150		7,150	(5,047)	0	0	0			
SWD259632568-SPX IDX Call Option @ 5713 11/03/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/11/2024	11/03/2025	33	191,032	5,713	4,356		0	2,215		2,215	(93)	0	0	0			
SWD259632616-SPX IDX Call Option @ 5713 11/03/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/11/2024	11/03/2025	43	246,274	5,713	5,443		0	0		0	(2,858)	0	0	0			
1585500532-SGIXSMPA IDX Call Option @ 474 11/04/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/13/2023	11/04/2025	2,381	1,129,582	474	52,814		0	14,543		14,543	(65,626)	0	0	0			
1707795500-SGIXSMPA IDX Call Option @ 587 11/04/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/11/2024	11/04/2025	807	473,295	587	31,451		0	0		0	(9,360)	0	0	0			
SWD259632569-SPX IDX Call Option @ 5713 11/04/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/11/2024	11/04/2025	66	376,752	5,713	9,193		0	0		0	(4,408)	0	0	0			
1585500604-SGIXSMPA IDX Call Option @ 474 11/05/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/13/2023	11/05/2025	245	116,444	474	5,450		0	3,311		3,311	(6,351)	0	0	0			
1707795662-SGIXSMPA IDX Call Option @ 597 11/05/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/11/2024	11/05/2025	159	94,705	597	5,721		0	0		0	(1,560)	0	0	0			
17553546-SPX IDX Call Option @ 6294 11/05/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/11/2024	11/05/2025	2,851	17,945,245	6,294	(869,101)		0	(1,277,507)		(1,277,507)	(718,469)	0	0	0			
17553552-SPX IDX Call Option @ 5853 11/05/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/11/2024	11/05/2025	420	2,455,588	5,853	247,576		0	364,119		364,119	175,517	0	0	0			
17553556-SPX IDX Call Option @ 5855 11/05/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/11/2024	11/05/2025	2,851	16,695,336	5,855	1,677,704		0	2,468,032		2,468,032	1,190,853	0	0	0			
17553557-NDX IDX Call Option @ 20529 11/05/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/11/2024	11/05/2025	50	1,033,418	20,529	124,623		0	214,553		214,553	99,458	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWD228242775-SPX IDX Call Option @ 4588 11/05/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/13/2023	11/05/2025	33	151,592	4,588	(16,074)		0	(70,001)		(70,001)	(21,203)	0	0	0			
SWD228242807-SPX IDX Call Option @ 4370 11/05/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/13/2023	11/05/2025	33	144,369	4,370	20,914		0	77,189		77,189	21,861	0	0	0			
SWD259632617-SPX IDX Call Option @ 5783 11/05/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/11/2024	11/05/2025	21	123,404	5,783	2,554		0	0		0	(1,191)	0	0	0			
1585500652-SGIXSMPA IDX Call Option @ 474 11/06/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/13/2023	11/06/2025	2,945	1,396,973	474	65,427		0	49,972		49,972	(63,894)	0	0	0			
1707795822-SGIXSMPA IDX Call Option @ 617 11/06/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/11/2024	11/06/2025	243	150,102	617	7,278		0	0		0	(1,655)	0	0	0			
SWD259632592-SPX IDX Call Option @ 5929 11/06/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/11/2024	11/06/2025	39	228,920	5,929	4,533		0	0		0	(2,279)	0	0	0			
1585500653-SGIXSMPA IDX Call Option @ 473 11/07/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/13/2023	11/07/2025	455	215,114	473	10,256		0	8,280		8,280	(10,114)	0	0	0			
1707795874-SGIXSMPA IDX Call Option @ 614 11/07/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/11/2024	11/07/2025	533	327,076	614	16,462		0	0		0	(3,872)	0	0	0			
SWD228242783-NDX IDX Call Option @ 15238 11/07/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/13/2023	11/07/2025	10	152,990	15,238	27,517		0	95,429		95,429	29,931	0	0	0			
SWD259632633-SPX IDX Call Option @ 5973 11/07/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/11/2024	11/07/2025	25	149,268	5,973	3,045		0	0		0	(1,739)	0	0	0			
108091196-SGIXSMPA IDX Call Option @ 622 11/10/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/18/2024	11/10/2025	430	267,496	622	11,199		0	0		0	(2,799)	0	0	0			
108091198-SGIXSMPA IDX Call Option @ 622 11/10/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/18/2024	11/10/2025	248	154,122	622	6,443		0	0		0	(1,604)	0	0	0			
1585500728-SGIXSMPA IDX Call Option @ 472 11/10/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/13/2023	11/10/2025	7,728	3,647,493	472	176,123		0	122,840		122,840	(172,782)	0	0	0			
1585500761-SGIXSMPA IDX Call Option @ 469 11/10/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/13/2023	11/10/2025	6,136	2,876,635	469	144,022		0	69,829		69,829	(161,556)	0	0	0			
1585500762-SGIXSMPA IDX Call Option @ 473 11/10/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/13/2023	11/10/2025	1,619	766,393	473	36,420		0	17,953		17,953	(43,730)	0	0	0			
1707796014-SGIXSMPA IDX Call Option @ 620 11/10/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/11/2024	11/10/2025	598	371,077	620	17,366		0	0		0	(3,880)	0	0	0			
99CYKLTK2-SPX IDX Call Option @ 6001 11/10/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/18/2024	11/10/2025	32	194,684	6,001	2,889		0	0		0	(2,734)	0	0	0			
99CYKLTZ9-SPX IDX Call Option @ 6001 11/10/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/18/2024	11/10/2025	102	609,857	6,001	8,373		0	0		0	(7,795)	0	0	0			

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SWD197974493-SPX IDX Call Option @ 4346 11/10/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/14/2022	11/10/2025	2	9,952	4,346	1,418		0	5,410		5,410	1,519	0	0	0			
SWD228242755-SPX IDX Call Option @ 4388 11/10/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/13/2023	11/10/2025	202	885,788	4,388	126,178		0	468,299		468,299	133,125	0	0	0			
SWD259632619-SPX IDX Call Option @ 5996 11/10/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/11/2024	11/10/2025	63	374,961	5,996	7,387		0	0		0	(4,444)	0	0	0			
108091200-SGIXSMPA IDX Call Option @ 622 11/11/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/18/2024	11/11/2025	102	63,708	622	2,670		0	0		0	(677)	0	0	0			
1587435649-SGIXSMPA IDX Call Option @ 473 11/11/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/20/2023	11/11/2025	491	232,070	473	12,542		0	6,896		6,896	(11,853)	0	0	0			
17638551-SPX IDX Call Option @ 5976 11/11/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/18/2024	11/11/2025	409	2,441,587	5,976	179,620		0	308,767		308,767	155,171	0	0	0			
17638558-NDX IDX Call Option @ 20938 11/11/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/18/2024	11/11/2025	33	698,918	20,938	63,953		0	129,774		129,774	61,437	0	0	0			
99CYKLTP1-SPX IDX Call Option @ 6001 11/11/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/18/2024	11/11/2025	77	464,625	6,001	6,189		0	0		0	(5,728)	0	0	0			
108091201-SGIXSMPA IDX Call Option @ 621 11/12/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/18/2024	11/12/2025	422	262,304	621	11,230		0	0		0	(2,889)	0	0	0			
1587435699-SGIXSMPA IDX Call Option @ 473 11/12/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/20/2023	11/12/2025	765	361,559	473	19,545		0	9,836		9,836	(17,903)	0	0	0			
17638547-SPX IDX Call Option @ 6413 11/12/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/18/2024	11/12/2025	2,787	17,870,779	6,413	(557,015)		0	(986,874)		(986,874)	(569,371)	0	0	0			
17638557-SPX IDX Call Option @ 5964 11/12/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/18/2024	11/12/2025	2,787	16,619,738	5,964	1,250,609		0	2,142,756		2,142,756	1,070,747	0	0	0			
99CYKLTR7-SPX IDX Call Option @ 5984 11/12/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/18/2024	11/12/2025	71	421,931	5,984	7,443		0	0		0	(7,269)	0	0	0			
108091199-SGIXSMPA IDX Call Option @ 622 11/13/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/18/2024	11/13/2025	75	46,353	622	1,968		0	0		0	(503)	0	0	0			
142843489-SPX IDX Call Option @ 4494 11/13/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	11/20/2023	11/13/2025	171	767,643	4,494	109,376		0	378,728		378,728	110,983	0	0	0			
1587435730-SGIXSMPA IDX Call Option @ 473 11/13/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/20/2023	11/13/2025	760	359,049	473	19,408		0	3,637		3,637	(18,694)	0	0	0			
17723151-SPX IDX Call Option @ 6289 11/13/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/25/2024	11/13/2025	3	17,106	6,289	(799)		0	(1,265)		(1,265)	(707)	0	0	0			
17723165-SPX IDX Call Option @ 5961 11/13/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/25/2024	11/13/2025	3	16,215	5,961	1,360		0	2,101		2,101	1,048	0	0	0			

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99CYKLTV8-SPX IDX Call Option @ 5985 11/13/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/18/2024	11/13/2025	14	82,419	5,985	1,346		0	0		0	(1,295)	0	0	0			
1070898170-NDX IDX Call Option @ 15749 11/14/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	11/20/2023	11/14/2025	14	223,003	15,749	39,186		0	127,574		127,574	41,373	0	0	0			
108091202-SGIXSMPA IDX Call Option @ 617 11/14/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/18/2024	11/14/2025	234	144,624	617	6,557		0	0		0	(1,760)	0	0	0			
108690239-SGIXSMPA IDX Call Option @ 617 11/14/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/09/2024	11/14/2025	9	5,781	617	236		0	0		0	(70)	0	0	0			
1587435781-SGIXSMPA IDX Call Option @ 483 11/14/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/20/2023	11/14/2025	621	299,679	483	14,536		0	4,912		4,912	(15,203)	0	0	0			
99CYKLTH9-SPX IDX Call Option @ 5949 11/14/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/18/2024	11/14/2025	69	410,909	5,949	6,250		0	0		0	(5,277)	0	0	0			
108091205-SGIXSMPA IDX Call Option @ 616 11/17/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/18/2024	11/17/2025	450	276,775	616	12,767		0	0		0	(3,527)	0	0	0			
1587435828-SGIXSMPA IDX Call Option @ 482 11/17/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/20/2023	11/17/2025	2,728	1,316,146	482	64,011		0	20,185		20,185	(67,559)	0	0	0			
1587435832-SGIXSMPA IDX Call Option @ 483 11/17/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/20/2023	11/17/2025	1,734	837,014	483	40,642		0	7,473		7,473	(42,978)	0	0	0			
1587435880-SGIXSMPA IDX Call Option @ 483 11/17/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/20/2023	11/17/2025	2,328	1,125,453	483	54,196		0	9,037		9,037	(56,741)	0	0	0			
1713885749-SGIXSMPA IDX Call Option @ 618 11/17/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/25/2024	11/17/2025	153	94,732	618	5,330		0	0		0	(1,094)	0	0	0			
1713885795-SGIXSMPA IDX Call Option @ 618 11/17/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/25/2024	11/17/2025	328	202,362	618	11,377		0	0		0	(2,341)	0	0	0			
71362975-SPX IDX Call Option @ 4693 11/17/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	11/20/2023	11/17/2025	33	154,858	4,693	(16,745)		0	(66,716)		(66,716)	(20,758)	0	0	0			
71362980-SPX IDX Call Option @ 4495 11/17/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	11/20/2023	11/17/2025	33	148,341	4,495	21,098		0	73,181		73,181	21,419	0	0	0			
99CYKLTM8-SPX IDX Call Option @ 5871 11/17/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/18/2024	11/17/2025	91	534,168	5,871	9,449		0	0		0	(7,164)	0	0	0			
99CYPZHK9-SPX IDX Call Option @ 5894 11/17/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	11/17/2025	64	378,370	5,894	8,211		0	0		0	(5,860)	0	0	0			
99CYPZHM5-SPX IDX Call Option @ 5894 11/17/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	11/17/2025	30	176,632	5,894	3,709		0	0		0	(2,844)	0	0	0			
SWD198503117-SPX IDX Call Option @ 4324 11/17/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/21/2022	11/17/2025	7	28,282	4,324	3,880		0	15,612		15,612	4,346	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1588934026-SGIXSMPA IDX Call Option @ 484 11/18/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2023	11/18/2025	424	205,203	484	10,371		0	2,387		2,387	(10,701)	0	0	0			
1713884647-SGIXSMPA IDX Call Option @ 618 11/18/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/25/2024	11/18/2025	45	27,736	618	2,809		0	5		5	(622)	0	0	0			
1713885979-SGIXSMPA IDX Call Option @ 618 11/18/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/25/2024	11/18/2025	657	405,769	618	22,811		0	0		0	(4,641)	0	0	0			
17723156-SPX IDX Call Option @ 5921 11/18/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/25/2024	11/18/2025	346	2,050,382	5,921	184,211		0	282,793		282,793	138,261	0	0	0			
99CYPZHP8-SPX IDX Call Option @ 5894 11/18/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	11/18/2025	58	343,421	5,894	5,941		0	0		0	(4,880)	0	0	0			
1588936245-SGIXSMPA IDX Call Option @ 484 11/19/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2023	11/19/2025	3,233	1,564,669	484	79,139		0	22,673		22,673	(83,068)	0	0	0			
1713886153-SGIXSMPA IDX Call Option @ 616 11/19/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/25/2024	11/19/2025	116	71,123	616	4,090		0	0		0	(847)	0	0	0			
17723145-SPX IDX Call Option @ 6352 11/19/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/25/2024	11/19/2025	2,868	18,218,442	6,352	(761,325)		0	(1,202,493)		(1,202,493)	(681,800)	0	0	0			
17723160-SPX IDX Call Option @ 5921 11/19/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/25/2024	11/19/2025	2,868	16,982,193	5,921	1,528,573		0	2,347,586		2,347,586	1,146,432	0	0	0			
17723161-NDX IDX Call Option @ 20653 11/19/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/25/2024	11/19/2025	42	860,386	20,653	91,717		0	174,879		174,879	80,698	0	0	0			
18396842-SPX IDX Call Option @ 6316 11/19/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/27/2025	11/19/2025	7	45,352	6,316		(1,670)	0	(3,235)		(3,235)	(1,565)	0	0	0			
18396854-SPX IDX Call Option @ 5917 11/19/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/27/2025	11/19/2025	7	42,484	5,917	3,472		0	5,902		5,902	2,430	0	0	0			
99CYPZHQ6-SPX IDX Call Option @ 5917 11/19/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	11/19/2025	37	221,118	5,917	4,046		0	0		0	(3,141)	0	0	0			
1588938717-SGIXSMPA IDX Call Option @ 484 11/20/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2023	11/20/2025	770	372,867	484	18,868		0	5,602		5,602	(20,162)	0	0	0			
1713886213-SGIXSMPA IDX Call Option @ 617 11/20/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/25/2024	11/20/2025	69	42,718	617	2,420		0	0		0	(503)	0	0	0			
99CYPZHJ2-SPX IDX Call Option @ 5917 11/20/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	11/20/2025	24	143,076	5,917	2,676		0	0		0	(2,312)	0	0	0			
SWD229334217-SPX IDX Call Option @ 4558 11/20/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/27/2023	11/20/2025	227	1,033,734	4,558	138,120		0	489,086		489,086	145,727	0	0	0			
1588941085-SGIXSMPA IDX Call Option @ 485 11/21/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2023	11/21/2025	297	144,100	485	7,183		0	2,485		2,485	(7,671)	0	0	0			

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1713886394-SGIXSMPA IDX Call Option @ 626 11/21/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/25/2024	11/21/2025	868	543,396	626	27,905		0	0		0	(5,340)	0	0	0			
99CYPZHL7-SPX IDX Call Option @ 5949 11/21/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	11/21/2025	67	399,932	5,949	6,879		0	0		0	(5,771)	0	0	0			
1588941381-SGIXSMPA IDX Call Option @ 489 11/24/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2023	11/24/2025	823	402,799	489	19,275		0	7,010		7,010	(21,490)	0	0	0			
1588941865-SGIXSMPA IDX Call Option @ 491 11/24/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2023	11/24/2025	382	187,594	491	8,786		0	3,159		3,159	(9,852)	0	0	0			
1588942647-SGIXSMPA IDX Call Option @ 491 11/24/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2023	11/24/2025	954	468,523	491	21,942		0	5,371		5,371	(24,071)	0	0	0			
1590969285-SGIXSMPA IDX Call Option @ 489 11/24/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/04/2023	11/24/2025	849	415,183	489	23,173		0	7,226		7,226	(22,151)	0	0	0			
1629641214-SPX IDX Call Option @ 5987 11/24/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/02/2024	11/24/2025	57	340,262	5,987	6,499		0	368		368	(4,688)	0	0	0			
1713886436-SGIXSMPA IDX Call Option @ 633 11/24/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/25/2024	11/24/2025	412	260,705	633	12,554		0	0		0	(2,291)	0	0	0			
1716289216-SGIXSMPA IDX Call Option @ 637 11/24/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/02/2024	11/24/2025	77	49,336	637	2,243		0	0		0	(396)	0	0	0			
1716289333-SGIXSMPA IDX Call Option @ 637 11/24/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/02/2024	11/24/2025	330	210,566	637	9,574		0	0		0	(1,700)	0	0	0			
17783882-SPX IDX Call Option @ 6472 11/24/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/02/2024	11/24/2025	14	88,604	6,472	(3,238)		0	(4,453)		(4,453)	(2,598)	0	0	0			
17783894-SPX IDX Call Option @ 5969 11/24/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/02/2024	11/24/2025	14	81,720	5,969	7,459		0	10,656		10,656	5,282	0	0	0			
17874533-SPX IDX Call Option @ 6449 11/24/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/09/2024	11/24/2025	31	198,040	6,449	(7,806)		0	(10,586)		(10,586)	(6,149)	0	0	0			
17874544-SPX IDX Call Option @ 5983 11/24/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/09/2024	11/24/2025	31	183,743	5,983	16,760		0	23,501		23,501	11,710	0	0	0			
191873835-SPX IDX Call Option @ 5987 11/24/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/02/2024	11/24/2025	49	295,477	5,987	6,057		0	0		0	(4,530)	0	0	0			
99CYPZHN3-SPX IDX Call Option @ 5969 11/24/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	11/24/2025	113	674,595	5,969	10,861		0	0		0	(8,701)	0	0	0			
SWD198960071-SPX IDX Call Option @ 4347 11/24/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/28/2022	11/24/2025	3	13,605	4,347	1,859		0	7,414		7,414	2,072	0	0	0			
SWD229334155-SPX IDX Call Option @ 4555 11/24/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/27/2023	11/24/2025	38	174,717	4,555	23,524		0	82,956		82,956	24,647	0	0	0			

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SWD229334193-NDX IDX Call Option @ 15974 11/24/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/27/2023	11/24/2025	4	62,620	15,974	10,307		0	34,522		34,522	11,334	0	0	0			
SWD229334237-SPX IDX Call Option @ 4748 11/24/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/27/2023	11/24/2025	38	182,150	4,748	(18,538)		0	(75,598)		(75,598)	(23,849)	0	0	0			
1590968692-SGIXSMPA IDX Call Option @ 489 11/25/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/04/2023	11/25/2025	480	234,593	489	13,173		0	2,610		2,610	(12,488)	0	0	0			
1659372767-SPX IDX Call Option @ 5987 11/25/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/02/2024	11/25/2025	47	284,340	5,987	5,715		0	952		952	(3,590)	0	0	0			
1716289402-SGIXSMPA IDX Call Option @ 637 11/25/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/02/2024	11/25/2025	315	200,632	637	9,139		0	0		0	(1,630)	0	0	0			
17783885-SPX IDX Call Option @ 6013 11/25/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/02/2024	11/25/2025	209	1,258,188	6,013	107,894		0	154,601		154,601	77,821	0	0	0			
17783890-NDX IDX Call Option @ 20845 11/25/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/02/2024	11/25/2025	15	311,836	20,845	34,776		0	60,428		60,428	28,096	0	0	0			
1590968772-SGIXSMPA IDX Call Option @ 489 11/26/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/04/2023	11/26/2025	2,206	1,077,831	489	60,562		0	10,215		10,215	(52,847)	0	0	0			
1681188835-SPX IDX Call Option @ 6022 11/26/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/02/2024	11/26/2025	83	498,350	6,022	9,917		0	1,171		1,171	(5,855)	0	0	0			
1716289546-SGIXSMPA IDX Call Option @ 642 11/26/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/02/2024	11/26/2025	176	113,054	642	4,878		0	0		0	(838)	0	0	0			
17783880-SPX IDX Call Option @ 6428 11/26/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/02/2024	11/26/2025	1,636	10,515,458	6,428	(425,591)		0	(597,667)		(597,667)	(345,251)	0	0	0			
17783889-SPX IDX Call Option @ 6005 11/26/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/02/2024	11/26/2025	1,636	9,823,824	6,005	853,424		0	1,221,746		1,221,746	612,796	0	0	0			
SWD229973822-SPX IDX Call Option @ 4554 11/26/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/04/2023	11/26/2025	92	420,335	4,554	57,133		0	199,839		199,839	59,303	0	0	0			
SWD229973825-SPX IDX Call Option @ 4760 11/26/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/04/2023	11/26/2025	92	439,424	4,760	(43,973)		0	(180,954)		(180,954)	(57,238)	0	0	0			
1590968835-SGIXSMPA IDX Call Option @ 489 11/28/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/04/2023	11/28/2025	301	146,835	489	8,254		0	1,367		1,367	(6,999)	0	0	0			
1590968836-SGIXSMPA IDX Call Option @ 487 11/28/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/04/2023	11/28/2025	505	245,967	487	14,030		0	2,105		2,105	(11,999)	0	0	0			
1601288476-SPX IDX Call Option @ 6032 11/28/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/02/2024	11/28/2025	23	140,735	6,032	3,603		0	707		707	(1,654)	0	0	0			
1679035681-SPX IDX Call Option @ 5999 11/28/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/02/2024	11/28/2025	62	370,662	5,999	8,451		0	3,002		3,002	(3,323)	0	0	0			

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1716289593-SGIXSMPA IDX Call Option @ 6450 11/28/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/02/2024	11/28/2025	170	109,572	645	4,590		0	0		0	(769)	0	0	0			
1716289750-SGIXSMPA IDX Call Option @ 6450 11/28/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/02/2024	11/28/2025	407	262,637	645	10,941		0	0		0	(1,815)	0	0	0			
SWD229973436-NDX IDX Call Option @ 15976 11/28/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/04/2023	11/28/2025	4	63,103	15,976	9,774		0	34,818		34,818	11,415	0	0	0			
SWD229973844-SPX IDX Call Option @ 4567 11/28/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/04/2023	11/28/2025	166	756,533	4,567	101,020		0	356,586		356,586	106,160	0	0	0			
108690234-SGIXSMPA IDX Call Option @ 6360 12/01/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/09/2024	12/01/2025	160	101,422	636	3,253		0	0		0	(850)	0	0	0			
108690246-SGIXSMPA IDX Call Option @ 6360 12/01/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/09/2024	12/01/2025	161	102,420	636	3,275		0	0		0	(856)	0	0	0			
1590968905-SGIXSMPA IDX Call Option @ 4850 12/01/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/04/2023	12/01/2025	1,828	886,074	485	51,830		0	5,563		5,563	(41,692)	0	0	0			
1590968984-SGIXSMPA IDX Call Option @ 4940 12/01/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/04/2023	12/01/2025	1,097	541,284	494	28,896		0	1,454		1,454	(20,819)	0	0	0			
1590968985-SGIXSMPA IDX Call Option @ 5030 12/01/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/04/2023	12/01/2025	2,358	1,186,074	503	57,389		0	1,228		1,228	(39,392)	0	0	0			
1716289849-SGIXSMPA IDX Call Option @ 6450 12/01/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/02/2024	12/01/2025	253	163,331	645	6,836		0	0		0	(1,143)	0	0	0			
1750592789-SPX IDX Call Option @ 4573 12/01/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/18/2023	12/01/2025	2	8,871	4,573	1,383		0	4,168		4,168	1,242	0	0	0			
191872234-SPX IDX Call Option @ 6032 12/01/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/02/2024	12/01/2025	25	148,698	6,032	3,071		0	341		341	(1,516)	0	0	0			
99CV509T4-SPX IDX Call Option @ 4431 12/01/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/05/2022	12/01/2025	5	21,846	4,431	2,757		0	11,284		11,284	3,224	0	0	0			
SWD262536260-SPX IDX Call Option @ 6047 12/01/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/09/2024	12/01/2025	66	401,470	6,047	8,242		0	1,280		1,280	(2,219)	0	0	0			
SWD262536261-SPX IDX Call Option @ 6047 12/01/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/09/2024	12/01/2025	56	340,213	6,047	5,239		0	29		29	(2,067)	0	0	0			
108690245-SGIXSMPA IDX Call Option @ 6360 12/02/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/09/2024	12/02/2025	234	149,055	636	4,792		0	0		0	(1,256)	0	0	0			
1592987739-SGIXSMPA IDX Call Option @ 5040 12/02/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2023	12/02/2025	864	435,053	504	21,394		0	991		991	(16,179)	0	0	0			
17874534-SPX IDX Call Option @ 6069 12/02/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/09/2024	12/02/2025	312	1,896,368	6,069	154,222		0	217,156		217,156	111,015	0	0	0			

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SWD262536262-SPX IDX Call Option @ 6047 12/02/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/09/2024	12/02/2025	48	289,658	6,047	4,724		0	852		852	(1,175)	0	0	0			
108690242-SGIXSMPA IDX Call Option @ 630 12/03/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/09/2024	12/03/2025	5	3,460	630	122		0	0		0	(34)	0	0	0			
1592987820-SGIXSMPA IDX Call Option @ 504 12/03/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2023	12/03/2025	965	485,740	504	23,905		0	2,265		2,265	(20,260)	0	0	0			
17874532-SPX IDX Call Option @ 6521 12/03/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/09/2024	12/03/2025	2,332	15,210,243	6,521	(529,762)		0	(703,469)		(703,469)	(408,115)	0	0	0			
17874538-SPX IDX Call Option @ 6065 12/03/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/09/2024	12/03/2025	2,332	14,145,115	6,065	1,160,828		0	1,634,041		1,634,041	833,324	0	0	0			
17874539-NDX IDX Call Option @ 21367 12/03/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/09/2024	12/03/2025	34	718,556	21,367	76,192		0	120,495		120,495	57,306	0	0	0			
SWD230644372-SPX IDX Call Option @ 4858 12/03/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/11/2023	12/03/2025	85	414,283	4,858	(39,016)		0	(159,354)		(159,354)	(51,830)	0	0	0			
SWD230644377-SPX IDX Call Option @ 4572 12/03/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/11/2023	12/03/2025	85	389,871	4,572	54,923		0	183,443		183,443	54,586	0	0	0			
SWD262536238-SPX IDX Call Option @ 6050 12/03/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/09/2024	12/03/2025	31	188,635	6,050	2,598		0	0		0	(1,058)	0	0	0			
108690237-SGIXSMPA IDX Call Option @ 627 12/04/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/09/2024	12/04/2025	95	59,428	627	2,213		0	0		0	(632)	0	0	0			
1592987893-SGIXSMPA IDX Call Option @ 504 12/04/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2023	12/04/2025	293	147,539	504	7,265		0	809		809	(5,954)	0	0	0			
SWD230644374-SPX IDX Call Option @ 4584 12/04/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/11/2023	12/04/2025	194	887,819	4,584	123,938		0	414,450		414,450	123,729	0	0	0			
SWD262536224-SPX IDX Call Option @ 6086 12/04/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/09/2024	12/04/2025	17	103,349	6,086	1,542		0	0		0	(593)	0	0	0			
108690233-SGIXSMPA IDX Call Option @ 625 12/05/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/09/2024	12/05/2025	779	486,659	625	18,622		0	0		0	(5,407)	0	0	0			
1592987963-SGIXSMPA IDX Call Option @ 497 12/05/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2023	12/05/2025	319	158,592	497	8,346		0	2,166		2,166	(7,144)	0	0	0			
1718999627-SGIXSMPA IDX Call Option @ 625 12/05/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/09/2024	12/05/2025	3	1,919	625	146		0	1		1	(39)	0	0	0			
SWD230630300-NDX IDX Call Option @ 15864 12/05/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/11/2023	12/05/2025	12	186,718	15,864	33,450		0	105,223		105,223	34,135	0	0	0			
SWD262536239-SPX IDX Call Option @ 6075 12/05/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/09/2024	12/05/2025	24	144,466	6,075	2,018		0	0		0	(771)	0	0	0			

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108690243-SGIXSMPA IDX Call Option @ 621 12/08/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/09/2024	12/08/2025	424	263,145	621	10,736		0	0		0	(3,252)	0	0	0			
108864334-SPX IDX Call Option @ 6053 12/08/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/16/2024	12/08/2025	142	862,350	6,053	11,987		0	0		0	(10,040)	0	0	0			
108864336-SPX IDX Call Option @ 6053 12/08/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/16/2024	12/08/2025	123	742,140	6,053	13,210		0	0		0	(11,109)	0	0	0			
1494521171-SPX IDX Call Option @ 4331 12/08/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/12/2022	12/08/2025	12	52,492	4,331	7,554		0	28,987		28,987	8,033	0	0	0			
1592987981-SGIXSMPA IDX Call Option @ 499 12/08/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2023	12/08/2025	2,093	1,044,417	499	54,027		0	11,984		11,984	(46,408)	0	0	0			
1592988041-SGIXSMPA IDX Call Option @ 500 12/08/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2023	12/08/2025	785	392,460	500	20,153		0	4,698		4,698	(17,548)	0	0	0			
1592988103-SGIXSMPA IDX Call Option @ 499 12/08/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2023	12/08/2025	1,389	693,353	499	35,822		0	6,663		6,663	(30,127)	0	0	0			
1595434194-SGIXSMPA IDX Call Option @ 499 12/08/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/18/2023	12/08/2025	30	14,760	499	840		0	142		142	(641)	0	0	0			
1721728218-SGIXSMPA IDX Call Option @ 612 12/08/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/16/2024	12/08/2025	371	227,023	612	8,290		0	3		3	(3,139)	0	0	0			
1721728292-SGIXSMPA IDX Call Option @ 612 12/08/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/16/2024	12/08/2025	118	72,530	612	2,650		0	1		1	(1,005)	0	0	0			
318258968-NDX IDX Call Option @ 16085 12/08/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/18/2023	12/08/2025	1	11,581	16,085	2,133		0	6,284		6,284	2,068	0	0	0			
SWD262536240-SPX IDX Call Option @ 6090 12/08/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/09/2024	12/08/2025	49	298,789	6,090	6,304		0	0		0	(2,586)	0	0	0			
108864339-SPX IDX Call Option @ 6053 12/09/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/16/2024	12/09/2025	23	136,794	6,053	2,339		0	0		0	(2,016)	0	0	0			
1595433614-SGIXSMPA IDX Call Option @ 507 12/09/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/18/2023	12/09/2025	531	269,309	507	14,156		0	1,254		1,254	(10,749)	0	0	0			
1721727000-SGIXSMPA IDX Call Option @ 612 12/09/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/16/2024	12/09/2025	8	4,998	612	348		0	4		4	(127)	0	0	0			
1721728493-SGIXSMPA IDX Call Option @ 612 12/09/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/16/2024	12/09/2025	245	149,893	612	5,493		0	3		3	(2,091)	0	0	0			
SWD263295054-SPX IDX Call Option @ 6058 12/09/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/16/2024	12/09/2025	336	2,036,565	6,058	178,120		0	240,475		240,475	121,784	0	0	0			
SWD263295214-NDX IDX Call Option @ 21549 12/09/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/16/2024	12/09/2025	24	524,710	21,549	65,792		0	83,843		83,843	40,038	0	0	0			

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108864338-SPX IDX Call Option @ 6035 12/10/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/16/2024	12/10/2025	51	305,125	6,035	5,492		0	0		0	(4,949)	0	0	0			
1231689572-SPX IDX Call Option @ 4822 12/10/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/18/2023	12/10/2025	42	200,852	4,822	(22,874)		0	(79,481)		(79,481)	(25,486)	0	0	0			
1231689574-SPX IDX Call Option @ 4633 12/10/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/18/2023	12/10/2025	42	192,977	4,633	28,202		0	87,235		87,235	26,380	0	0	0			
1595433674-SGIXSMPA IDX Call Option @ 507 12/10/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/18/2023	12/10/2025	832	421,705	507	22,176		0	3,439		3,439	(18,865)	0	0	0			
1721728629-SGIXSMPA IDX Call Option @ 610 12/10/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/16/2024	12/10/2025	129	78,650	610	2,996		0	2		2	(1,156)	0	0	0			
SWD263294967-SPX IDX Call Option @ 6456 12/10/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/16/2024	12/10/2025	2,366	15,276,626	6,456	(664,542)		0	(867,199)		(867,199)	(503,765)	0	0	0			
SWD263295003-SPX IDX Call Option @ 6052 12/10/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/16/2024	12/10/2025	2,366	14,319,412	6,052	1,266,238		0	1,709,014		1,709,014	862,899	0	0	0			
108864340-SPX IDX Call Option @ 6084 12/11/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/16/2024	12/11/2025	8	47,457	6,084	622		0	0		0	(520)	0	0	0			
1595433752-SGIXSMPA IDX Call Option @ 507 12/11/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/18/2023	12/11/2025	413	209,413	507	11,016		0	2,116		2,116	(9,015)	0	0	0			
1721728698-SGIXSMPA IDX Call Option @ 603 12/11/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/16/2024	12/11/2025	221	133,143	603	5,562		0	11		11	(2,245)	0	0	0			
99CV50BJ3-SPX IDX Call Option @ 4315 12/11/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/19/2022	12/11/2025	2	8,543	4,315	976		0	4,770		4,770	1,315	0	0	0			
SWD265219180-SPX IDX Call Option @ 6430 12/11/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/13/2025	12/11/2025	27	175,671	6,430	(3,926)		0	(10,645)		(10,645)	(6,720)	0	0	0			
SWD265219225-SPX IDX Call Option @ 6048 12/11/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/13/2025	12/11/2025	27	165,233	6,048	9,178		0	19,861		19,861	10,683	0	0	0			
108864335-SPX IDX Call Option @ 6051 12/12/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/16/2024	12/12/2025	20	118,241	6,051	1,963		0	0		0	(1,764)	0	0	0			
1595433774-SGIXSMPA IDX Call Option @ 510 12/12/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/18/2023	12/12/2025	426	217,467	510	11,052		0	1,617		1,617	(8,998)	0	0	0			
1721728865-SGIXSMPA IDX Call Option @ 601 12/12/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/16/2024	12/12/2025	566	340,477	601	14,513		0	31		31	(5,905)	0	0	0			
318262768-SPX IDX Call Option @ 4702 12/12/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/18/2023	12/12/2025	229	1,076,663	4,702	145,231		0	464,325		464,325	143,287	0	0	0			
108864337-SPX IDX Call Option @ 6051 12/15/25	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/16/2024	12/15/2025	50	304,854	6,051	5,152		0	0		0	(4,656)	0	0	0			

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1595433825-SGIXSMPA IDX Call Option @ 524 12/15/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/18/2023	12/15/2025	2,336	1,223,410	524	54,192		0	1,564		1,564	(36,968)	0	0	0			
1595433871-SGIXSMPA IDX Call Option @ 519 12/15/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/18/2023	12/15/2025	1,903	987,806	519	45,954		0	3,194		3,194	(35,936)	0	0	0			
1595433909-SGIXSMPA IDX Call Option @ 514 12/15/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/18/2023	12/15/2025	761	391,246	514	19,181		0	1,330		1,330	(14,393)	0	0	0			
1598743010-SGIXSMPA IDX Call Option @ 524 12/15/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/02/2024	12/15/2025	384	200,922	524	9,438		0	257		257	(6,071)	0	0	0			
1721728916-SGIXSMPA IDX Call Option @ 598 12/15/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/16/2024	12/15/2025	264	157,585	598	7,036		0	19		19	(2,932)	0	0	0			
1724996439-SGIXSMPA IDX Call Option @ 590 12/15/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2024	12/15/2025	215	127,079	590	3,660		0	30		30	(2,686)	0	0	0			
1724996560-SGIXSMPA IDX Call Option @ 590 12/15/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2024	12/15/2025	129	76,357	590	2,201		0	18		18	(1,615)	0	0	0			
18048480-SPX IDX Call Option @ 6051 12/15/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/23/2024	12/15/2025	5	28,803	6,051	2,153		0	3,473		3,473	1,747	0	0	0			
18048482-SPX IDX Call Option @ 6293 12/15/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/23/2024	12/15/2025	5	29,955	6,293	(1,412)		0	(2,440)		(2,440)	(1,342)	0	0	0			
318324645-NDX IDX Call Option @ 16485 12/15/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/18/2023	12/15/2025	7	123,305	16,485	20,443		0	62,452		62,452	21,086	0	0	0			
99CZG9PY5-SPX IDX Call Option @ 6074 12/15/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/23/2024	12/15/2025	14	83,762	6,074	1,145		0	0		0	(824)	0	0	0			
99CZG9Q08-SPX IDX Call Option @ 6074 12/15/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/23/2024	12/15/2025	15	93,784	6,074	1,056		0	0		0	(712)	0	0	0			
SWD231950776-NDX IDX Call Option @ 16562 12/15/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/02/2024	12/15/2025	3	56,146	16,562	8,840		0	28,045		28,045	9,522	0	0	0			
1597264544-SGIXSMPA IDX Call Option @ 515 12/16/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/26/2023	12/16/2025	2,185	1,126,148	515	54,700		0	2,142		2,142	(37,441)	0	0	0			
1724996608-SGIXSMPA IDX Call Option @ 590 12/16/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2024	12/16/2025	330	194,941	590	5,641		0	46		46	(4,144)	0	0	0			
18048477-SPX IDX Call Option @ 6004 12/16/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/23/2024	12/16/2025	384	2,303,815	6,004	185,833		0	297,041		297,041	146,672	0	0	0			
99CZG9Q24-SPX IDX Call Option @ 6074 12/16/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/23/2024	12/16/2025	50	305,891	6,074	4,059		0	0		0	(2,925)	0	0	0			
1597264583-SGIXSMPA IDX Call Option @ 515 12/17/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/26/2023	12/17/2025	1,754	904,292	515	43,955		0	1,657		1,657	(29,569)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1724996733-SGIXSMPA IDX Call Option @ 584 12/17/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2024	12/17/2025	83	48,635	584	1,539		0	20		20	(1,146)	0	0	0			
18048481-SPX IDX Call Option @ 6399 12/17/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	12/23/2024	12/17/2025	2,406	15,394,504	6,399	(587,229)		0	(1,024,416)		(1,024,416)	(583,604)	0	0	0			
18048484-SPX IDX Call Option @ 5958 12/17/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	12/23/2024	12/17/2025	2,406	14,333,305	5,958	1,241,534		0	1,969,769		1,969,769	954,726	0	0	0			
18048487-NDX IDX Call Option @ 21688 12/17/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	12/23/2024	12/17/2025	24	528,970	21,688	53,988		0	81,860		81,860	39,115	0	0	0			
99CZG9040-SPX IDX Call Option @ 6051 12/17/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/23/2024	12/17/2025	42	256,304	6,051	3,527		0	0		0	(2,613)	0	0	0			
1597264611-SGIXSMPA IDX Call Option @ 515 12/18/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/26/2023	12/18/2025	213	109,740	515	5,338		0	324		324	(3,915)	0	0	0			
1724996836-SGIXSMPA IDX Call Option @ 553 12/18/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2024	12/18/2025	267	147,910	553	7,126		0	497		497	(5,426)	0	0	0			
99CZG9PZ2-SPX IDX Call Option @ 5872 12/18/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/23/2024	12/18/2025	82	483,925	5,872	9,891		0	0		0	(9,123)	0	0	0			
SWD231677169-SPX IDX Call Option @ 4952 12/18/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/26/2023	12/18/2025	37	185,196	4,952	(18,604)		0	(66,836)		(66,836)	(22,276)	0	0	0			
SWD231677222-SPX IDX Call Option @ 4745 12/18/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/26/2023	12/18/2025	37	177,472	4,745	24,011		0	74,409		74,409	23,222	0	0	0			
SWD231677224-SPX IDX Call Option @ 4766 12/18/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/26/2023	12/18/2025	145	691,700	4,766	91,590		0	285,705		285,705	89,753	0	0	0			
SWD231677324-NDX IDX Call Option @ 16745 12/18/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/26/2023	12/18/2025	11	180,678	16,745	29,558		0	87,403		87,403	30,026	0	0	0			
SWD264130051-NDX IDX Call Option @ 21118 12/18/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2024	12/18/2025	2	40,969	21,118	4,460		0	7,538		7,538	3,498	0	0	0			
1597264629-SGIXSMPA IDX Call Option @ 518 12/19/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/26/2023	12/19/2025	1,245	644,977	518	30,585		0	2,756		2,756	(24,702)	0	0	0			
1724996883-SGIXSMPA IDX Call Option @ 551 12/19/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2024	12/19/2025	1,488	819,432	551	40,928		0	3,250		3,250	(30,975)	0	0	0			
1726231372-SGIXSMPA IDX Call Option @ 551 12/19/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2024	12/19/2025	422	232,467	551	11,757		0	922		922	(8,787)	0	0	0			
99CZG9Q16-SPX IDX Call Option @ 5867 12/19/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/23/2024	12/19/2025	49	289,716	5,867	4,325		0	0		0	(3,835)	0	0	0			
SWD264130032-SPX IDX Call Option @ 5878 12/19/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2024	12/19/2025	11	65,888	5,878	5,832		0	10,042		10,042	4,713	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWD264130040-SPX IDX Call Option @ 6269 12/19/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2024	12/19/2025	106	661,475	6,269	(28,478)		0	(56,914)		(56,914)	(30,975)	0	0	0			
SWD264130078-SPX IDX Call Option @ 5888 12/19/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2024	12/19/2025	106	621,285	5,888	54,106		0	93,454		93,454	44,048	0	0	0			
1498924270-SPX IDX Call Option @ 4185 12/22/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/27/2022	12/22/2025	7	30,594	4,185	4,570		0	18,590		18,590	4,933	0	0	0			
1597264633-SGIXSMPA IDX Call Option @ 508 12/22/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/26/2023	12/22/2025	3,517	1,787,707	508	93,856		0	11,075		11,075	(74,353)	0	0	0			
1597264636-SGIXSMPA IDX Call Option @ 514 12/22/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/26/2023	12/22/2025	1,118	574,109	514	28,548		0	3,066		3,066	(23,201)	0	0	0			
1597264643-SGIXSMPA IDX Call Option @ 516 12/22/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/26/2023	12/22/2025	1,865	961,870	516	46,730		0	6,402		6,402	(40,615)	0	0	0			
1604391606-SGIXSMPA IDX Call Option @ 514 12/22/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/22/2024	12/22/2025	48	24,556	514	1,212		0	131		131	(992)	0	0	0			
1724996993-SGIXSMPA IDX Call Option @ 561 12/22/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2024	12/22/2025	519	291,550	561	12,783		0	635		635	(9,774)	0	0	0			
1726230982-SGIXSMPA IDX Call Option @ 561 12/22/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2024	12/22/2025	417	233,833	561	10,341		0	508		508	(7,836)	0	0	0			
1726230989-SGIXSMPA IDX Call Option @ 561 12/22/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2024	12/22/2025	111	62,132	561	2,748		0	134		134	(2,084)	0	0	0			
1726231433-SGIXSMPA IDX Call Option @ 561 12/22/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2024	12/22/2025	12	6,556	561	290		0	14		14	(220)	0	0	0			
99CZG9032-SPX IDX Call Option @ 5931 12/22/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/23/2024	12/22/2025	73	431,766	5,931	7,880		0	0		0	(6,845)	0	0	0			
99CZL4J43-SPX IDX Call Option @ 5974 12/22/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/30/2024	12/22/2025	51	304,020	5,974	3,314		0	0		0	(2,871)	0	0	0			
99CZL4J68-SPX IDX Call Option @ 5974 12/22/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/30/2024	12/22/2025	45	267,041	5,974	3,178		0	0		0	(2,762)	0	0	0			
99CZL4J76-SPX IDX Call Option @ 5931 12/22/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/30/2024	12/22/2025	12	72,060	5,931	807		0	0		0	(715)	0	0	0			
SWD264452075-SPX IDX Call Option @ 5992 12/22/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/06/2025	12/22/2025	1	5,153	5,992		407	0	682		682	275	0	0	0			
1598742279-SGIXSMPA IDX Call Option @ 517 12/23/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/02/2024	12/23/2025	540	279,400	517	14,154		0	1,748		1,748	(11,539)	0	0	0			
1726231030-SGIXSMPA IDX Call Option @ 561 12/23/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2024	12/23/2025	424	237,919	561	10,543		0	542		542	(7,970)	0	0	0			

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99CZL4J84-SPX IDX Call Option @ 5974 12/23/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/30/2024	12/23/2025	42	250,791	5,974	3,210		0	0		0	(2,845)	0	0	0			
SWD264130048-SPX IDX Call Option @ 5988 12/23/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2024	12/23/25	268	1,605,276	5,988	120,278		0	214,107		214,107	104,544	0	0	0			
1598742385-SGIXSMPA IDX Call Option @ 517 12/24/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/02/2024	12/24/2025	452	234,037	517	11,863		0	969		969	(8,899)	0	0	0			
1726231150-SGIXSMPA IDX Call Option @ 565 12/24/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2024	12/24/2025	26	14,542	565	618		0	27		27	(468)	0	0	0			
1728014684-SGIXSMPA IDX Call Option @ 565 12/24/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/06/2025	12/24/2025	11	6,396	565		257	0	12		12	(245)	0	0	0			
99CZL4J92-SPX IDX Call Option @ 6040 12/24/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/30/2024	12/24/2025	13	76,829	6,040	1,613		0	815		815	(777)	0	0	0			
SWD264130053-NDX IDX Call Option @ 21585 12/24/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2024	12/24/2025	17	375,582	21,585	35,508		0	60,652		60,652	28,701	0	0	0			
SWD264130079-SPX IDX Call Option @ 6451 12/24/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2024	12/24/2025	2,014	12,988,786	6,451	(373,746)		0	(793,863)		(793,863)	(459,077)	0	0	0			
SWD264130080-SPX IDX Call Option @ 5989 12/24/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2024	12/24/2025	2,014	12,059,758	5,989	904,102		0	1,607,174		1,607,174	784,774	0	0	0			
SWD264452158-NDX IDX Call Option @ 21798 12/24/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/06/2025	12/24/2025	0	2,616	21,798		244	0	395		395	151	0	0	0			
1598742486-SGIXSMPA IDX Call Option @ 517 12/26/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/02/2024	12/26/2025	1,051	543,618	517	27,588		0	1,556		1,556	(18,680)	0	0	0			
1726231200-SGIXSMPA IDX Call Option @ 565 12/26/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2024	12/26/2025	801	452,261	565	19,256		0	932		932	(14,495)	0	0	0			
99CZL4J35-SPX IDX Call Option @ 6038 12/26/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/30/2024	12/26/2025	20	118,759	6,038	1,413		0	153		153	(1,082)	0	0	0			
SWD231950671-SPX IDX Call Option @ 4779 12/26/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/02/2024	12/26/2025	49	232,279	4,779	29,066		0	95,331		95,331	29,990	0	0	0			
SWD231950720-SPX IDX Call Option @ 4782 12/26/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/02/2024	12/26/2025	120	571,834	4,782	71,290		0	234,188		234,188	73,742	0	0	0			
SWD231950721-SPX IDX Call Option @ 5001 12/26/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/02/2024	12/26/2025	49	243,032	5,001	(21,620)		0	(84,826)		(84,826)	(28,640)	0	0	0			
SWD231950748-NDX IDX Call Option @ 16895 12/26/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/02/2024	12/26/2025	8	135,495	16,895	19,574		0	63,941		63,941	22,118	0	0	0			
SWD264452079-SPX IDX Call Option @ 5960 12/26/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/06/2025	12/26/2025	13	77,601	5,960		6,507	0	10,778		10,778	4,271	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWD264452161-SPX IDX Call Option @ 6321 12/26/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/06/2025	12/26/2025	13	82,305	6,321		(3,532)	0	(6,577)		(6,577)	(3,045)	0	0	0			
14105216-NDX IDX Call Option @ 16826 12/29/25	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/08/2024	12/29/2025	0	1,346	16,826	198		0	644		644	221	0	0	0			
1598742491-SGIXSMPA IDX Call Option @ 518 12/29/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/02/2024	12/29/2025	2,002	1,036,758	518	52,389		0	2,846		2,846	(34,397)	0	0	0			
1598742566-SGIXSMPA IDX Call Option @ 519 12/29/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/02/2024	12/29/2025	3,864	2,006,572	519	99,834		0	4,736		4,736	(64,141)	0	0	0			
1598742650-SGIXSMPA IDX Call Option @ 519 12/29/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/02/2024	12/29/2025	2,644	1,373,330	519	68,309		0	1,977		1,977	(39,321)	0	0	0			
1600353915-SGIXSMPA IDX Call Option @ 519 12/29/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/08/2024	12/29/2025	9	4,513	519	219		0	6		6	(129)	0	0	0			
1726231297-SGIXSMPA IDX Call Option @ 562 12/29/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2024	12/29/2025	790	444,625	562	19,571		0	1,163		1,163	(14,596)	0	0	0			
1728013981-SGIXSMPA IDX Call Option @ 559 12/29/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/06/2025	12/29/2025	770	430,023	559	18,907		0	1,383		1,383	(17,524)	0	0	0			
1728014019-SGIXSMPA IDX Call Option @ 559 12/29/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/06/2025	12/29/2025	132	73,526	559	3,233		0	182		182	(3,052)	0	0	0			
99CZL4J50-SPX IDX Call Option @ 5971 12/29/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/30/2024	12/29/2025	51	303,438	5,971	4,187		0	1,309		1,309	(2,418)	0	0	0			
99CZQ6QY9-SPX IDX Call Option @ 5907 12/29/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/06/2025	12/29/2025	119	705,230	5,907	11,495		0	1,742		1,742	(9,753)	0	0	0			
99CZQ6R02-SPX IDX Call Option @ 5907 12/29/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/06/2025	12/29/2025	57	336,577	5,907	5,453		0	1,976		1,976	(3,476)	0	0	0			
SWD264452155-SPX IDX Call Option @ 5905 12/29/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/06/2025	12/29/2025	435	2,566,402	5,905	234,227		0	383,426		383,426	149,199	0	0	0			
1600352963-SGIXSMPA IDX Call Option @ 523 12/30/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/08/2024	12/30/2025	545	284,921	523	13,361		0	259		259	(6,976)	0	0	0			
1728014163-SGIXSMPA IDX Call Option @ 559 12/30/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/06/2025	12/30/2025	152	84,897	559	3,740		0	316		316	(3,424)	0	0	0			
99CZQ6R28-SPX IDX Call Option @ 5907 12/30/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/06/2025	12/30/2025	100	590,221	5,907	11,863		0	5,896		5,896	(5,967)	0	0	0			
SWD264452207-NDX IDX Call Option @ 21135 12/30/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/06/2025	12/30/2025	45	953,211	21,135	110,976		0	176,354		176,354	65,378	0	0	0			
1600353071-SGIXSMPA IDX Call Option @ 523 12/31/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/08/2024	12/31/2025	423	221,371	523	10,389		0	223		223	(5,529)	0	0	0			

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1728014221-SGIXSMPA IDX Call Option @ 560 12/31/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/06/2025	12/31/2025	138	77,106	560		3,359	0	272		272	(3,087)	0	0	0			
99CZQ6R36-SPX IDX Call Option @ 5882 12/31/25	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/06/2025	12/31/2025	29	169,156	5,882		3,265	0	1,770		1,770	(1,495)	0	0	0			
SWD264452095-SPX IDX Call Option @ 6379 12/31/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/06/2025	12/31/2025	2,648	16,889,997	6,379		(649,493)	0	(1,154,031)		(1,154,031)	(504,538)	0	0	0			
SWD264452150-SPX IDX Call Option @ 5897 12/31/25	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/06/2025	12/31/2025	2,648	15,615,053	5,897		1,448,637	0	2,271,708		2,271,708	823,071	0	0	0			
14105218-SPX IDX Call Option @ 4713 01/02/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	01/08/2024	01/02/2026	109	513,451	4,713	69,721		0	217,239		217,239	67,621	0	0	0			
14105219-SPX IDX Call Option @ 4896 01/02/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	01/08/2024	01/02/2026	66	322,655	4,896	(34,364)		0	(119,617)		(119,617)	(39,427)	0	0	0			
14105220-SPX IDX Call Option @ 4707 01/02/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	01/08/2024	01/02/2026	66	310,199	4,707	42,411		0	131,761		131,761	40,944	0	0	0			
1600353154-SGIXSMPA IDX Call Option @ 523 01/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/08/2024	01/02/2026	1,175	614,191	523	28,879		0	1,071		1,071	(17,187)	0	0	0			
1728014346-SGIXSMPA IDX Call Option @ 558 01/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/06/2025	01/02/2026	316	176,479	558		7,905	0	729		729	(7,176)	0	0	0			
99CZQ6QZ6-SPX IDX Call Option @ 5869 01/02/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/06/2025	01/02/2026	30	174,531	5,869		4,171	0	6,343		6,343	2,172	0	0	0			
14105224-NDX IDX Call Option @ 16371 01/05/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	01/08/2024	01/05/2026	11	186,133	16,371	31,372		0	96,557		96,557	31,940	0	0	0			
1600353253-SGIXSMPA IDX Call Option @ 517 01/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/08/2024	01/05/2026	1,010	522,183	517	26,087		0	2,292		2,292	(17,988)	0	0	0			
1600353387-SGIXSMPA IDX Call Option @ 516 01/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/08/2024	01/05/2026	1,430	737,984	516	37,232		0	3,554		3,554	(25,243)	0	0	0			
1600353405-SGIXSMPA IDX Call Option @ 515 01/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/08/2024	01/05/2026	2,361	1,216,818	515	61,904		0	9,395		9,395	(46,056)	0	0	0			
1728014513-SGIXSMPA IDX Call Option @ 560 01/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/06/2025	01/05/2026	265	148,371	560		6,498	0	581		581	(5,917)	0	0	0			
1730609963-SGIXSMPA IDX Call Option @ 556 01/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2025	01/05/2026	230	127,716	556		5,160	0	683		683	(4,477)	0	0	0			
1730610029-SGIXSMPA IDX Call Option @ 556 01/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2025	01/05/2026	30	16,739	556		677	0	89		89	(587)	0	0	0			
99CZQ6R10-SPX IDX Call Option @ 5942 01/05/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/06/2025	01/05/2026	6	33,872	5,942		552	0	51		51	(501)	0	0	0			

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99CZW7GD7-SPX IDX Call Option @ 5975 01/05/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/13/2025	01/05/2026	47	280,066	5,975		2,801	0	0		0	(2,801)	0	0	0			
99CZW7GH8-SPX IDX Call Option @ 5975 01/05/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/13/2025	01/05/2026	20	120,165	5,975		1,118	0	0		0	(1,118)	0	0	0			
99CZW7GP0-SPX IDX Call Option @ 5942 01/05/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/13/2025	01/05/2026	5	27,454	5,942		316	0	32		32	(283)	0	0	0			
SWD201483181-SPX IDX Call Option @ 4201 01/05/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/09/2023	01/05/2026	5	19,995	4,201	2,726		0	11,888		11,888	3,194	0	0	0			
SWD265219087-NDX IDX Call Option @ 21326 01/05/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/13/2025	01/05/2026	0	4,052	21,326		356	0	715		715	359	0	0	0			
SWD265219212-SPX IDX Call Option @ 5942 01/05/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/13/2025	01/05/2026	1	4,932	5,942		350	0	683		683	333	0	0	0			
100148196-SPX IDX Call Option @ 4776 01/06/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/22/2024	01/06/2026	8	39,066	4,776	5,336		0	15,830		15,830	5,016	0	0	0			
110711830-SGIXSMPA IDX Call Option @ 556 01/06/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	01/06/2026	41	22,944	556		1,162	0	120		120	(1,042)	0	0	0			
1602604750-SGIXSMPA IDX Call Option @ 522 01/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/16/2024	01/06/2026	449	233,941	522	10,438		0	1,228		1,228	(8,169)	0	0	0			
1730610114-SGIXSMPA IDX Call Option @ 556 01/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2025	01/06/2026	1,049	582,697	556		23,604	0	3,121		3,121	(20,483)	0	0	0			
99CZW7GJ4-SPX IDX Call Option @ 5975 01/06/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/13/2025	01/06/2026	104	624,069	5,975		8,799	0	0		0	(8,799)	0	0	0			
SWD265219088-NDX IDX Call Option @ 21318 01/06/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/13/2025	01/06/2026	22	474,961	21,318		42,018	0	84,160		84,160	42,143	0	0	0			
SWD265219201-SPX IDX Call Option @ 5894 01/06/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/13/2025	01/06/2026	337	1,987,229	5,894		152,980	0	293,108		293,108	140,128	0	0	0			
14169376-SPX IDX Call Option @ 4958 01/07/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/16/2024	01/07/2026	23	111,743	4,958	(10,758)		0	(39,655)		(39,655)	(13,303)	0	0	0			
14169378-SPX IDX Call Option @ 4769 01/07/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/16/2024	01/07/2026	23	107,487	4,769	13,444		0	43,791		43,791	13,841	0	0	0			
1602604890-SGIXSMPA IDX Call Option @ 522 01/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/16/2024	01/07/2026	1,381	720,289	522	32,174		0	4,171		4,171	(25,580)	0	0	0			
1730610223-SGIXSMPA IDX Call Option @ 555 01/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2025	01/07/2026	25	13,736	555		564	0	78		78	(486)	0	0	0			
99CZW7GN5-SPX IDX Call Option @ 5909 01/07/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/13/2025	01/07/2026	15	91,354	5,909		1,416	0	0		0	(1,416)	0	0	0			

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SWD265219193-SPX IDX Call Option @ 6393 01/07/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/13/2025	01/07/2026	2,057	13,153,356	6,393		(365,877)	0	(896,359)		(896,359)	(530,482)	0	0	0			
SWD265219195-SPX IDX Call Option @ 5918 01/07/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/13/2025	01/07/2026	2,057	12,175,708	5,918		902,781	0	1,744,576		1,744,576	841,794	0	0	0			
14169375-SPX IDX Call Option @ 4793 01/08/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	01/16/2024	01/08/2026	125	599,158	4,793	72,829		0	240,088		240,088	76,417	0	0	0			
1602604902-SGIXSMPA IDX Call Option @ 522 01/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/16/2024	01/08/2026	316	164,658	522	7,363		0	756		756	(5,527)	0	0	0			
1730610267-SGIXSMPA IDX Call Option @ 559 01/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2025	01/08/2026	853	476,914	559		18,522	0	2,239		2,239	(16,282)	0	0	0			
99CZW7GF2-SPX IDX Call Option @ 5918 01/08/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/13/2025	01/08/2026	29	172,931	5,918		2,110	0	0		0	(2,110)	0	0	0			
14169382-NDX IDX Call Option @ 16738 01/09/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	01/16/2024	01/09/2026	10	162,027	16,738	25,543		0	78,825		78,825	26,711	0	0	0			
1602604976-SGIXSMPA IDX Call Option @ 519 01/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/16/2024	01/09/2026	889	461,179	519	21,221		0	2,115		2,115	(15,601)	0	0	0			
1730610403-SGIXSMPA IDX Call Option @ 541 01/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2025	01/09/2026	50	26,982	541		1,338	0	282		282	(1,056)	0	0	0			
99CZW7GGO-SPX IDX Call Option @ 5827 01/09/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/13/2025	01/09/2026	20	113,919	5,827		1,515	0	133		133	(1,382)	0	0	0			
1066343834-NDX IDX Call Option @ 20848 01/12/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/12/2026	0	2,502	20,848		317	0	508		508	191	0	0	0			
1097173084-SPX IDX Call Option @ 5827 01/12/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/12/2026	4	22,376	5,827		394	0	0		0	(394)	0	0	0			
1602605028-SGIXSMPA IDX Call Option @ 521 01/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/16/2024	01/12/2026	647	337,018	521	15,267		0	2,339		2,339	(12,615)	0	0	0			
1602605085-SGIXSMPA IDX Call Option @ 517 01/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/16/2024	01/12/2026	160	82,613	517	3,897		0	769		769	(3,153)	0	0	0			
1602605115-SGIXSMPA IDX Call Option @ 521 01/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/16/2024	01/12/2026	1,393	725,110	521	32,905		0	5,129		5,129	(26,319)	0	0	0			
1730610529-SGIXSMPA IDX Call Option @ 541 01/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2025	01/12/2026	278	150,274	541		7,478	0	1,569		1,569	(5,910)	0	0	0			
1733856517-SGIXSMPA IDX Call Option @ 549 01/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/21/2025	01/12/2026	19	10,354	549		565	0	86		86	(478)	0	0	0			
1733856667-SGIXSMPA IDX Call Option @ 549 01/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/21/2025	01/12/2026	2,448	1,344,101	549		73,240	0	10,890		10,890	(62,350)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
189213951-SPX IDX Call Option @ 5836 01/12/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/12/2026	39	228,546	5,836		3,908	0	0		0	(3,908)	0	0	0			
189214452-SPX IDX Call Option @ 5836 01/12/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/12/2026	36	207,244	5,836		3,316	0	0		0	(3,316)	0	0	0			
99CZW7GL9-SPX IDX Call Option @ 5827 01/12/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/13/2025	01/12/2026	30	174,928	5,827		2,239	0	0		0	(2,239)	0	0	0			
SWD202235329-SPX IDX Call Option @ 4281 01/12/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/17/2023	01/12/2026	2	8,477	4,281	1,117		0	4,796		4,796	1,314	0	0	0			
1604390971-SGIXSMPA IDX Call Option @ 515 01/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/22/2024	01/13/2026	1,139	586,793	515	29,104		0	2,896		2,896	(20,008)	0	0	0			
1733856784-SGIXSMPA IDX Call Option @ 549 01/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/21/2025	01/13/2026	428	234,944	549		12,806	0	1,810		1,810	(10,997)	0	0	0			
189212619-SPX IDX Call Option @ 5836 01/13/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/13/2026	76	443,261	5,836		7,668	0	0		0	(7,668)	0	0	0			
436677253-SPX IDX Call Option @ 5881 01/13/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/13/2026	307	1,808,361	5,881		185,300	0	273,441		273,441	88,141	0	0	0			
436721436-NDX IDX Call Option @ 20971 01/13/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/13/2026	23	479,183	20,971		58,671	0	94,269		94,269	35,598	0	0	0			
522750119-SPX IDX Call Option @ 5839 01/13/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/03/2025	01/13/2026	2	9,167	5,839		949	0	1,510		1,510	561	0	0	0			
522856168-NDX IDX Call Option @ 20785 01/13/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/03/2025	01/13/2026	0	4,157	20,785		507	0	862		862	355	0	0	0			
100148187-SPX IDX Call Option @ 4789 01/14/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/22/2024	01/14/2026	35	166,954	4,789	22,601		0	67,208		67,208	21,323	0	0	0			
100148189-SPX IDX Call Option @ 4986 01/14/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/22/2024	01/14/2026	35	173,798	4,986	(18,278)		0	(60,577)		(60,577)	(20,446)	0	0	0			
1082204803-SPX IDX Call Option @ 5843 01/14/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/14/2026	73	424,254	5,843		7,509	0	0		0	(7,509)	0	0	0			
1096558547-SPX IDX Call Option @ 5894 01/14/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/14/2026	2,473	14,575,982	5,894		1,470,604	0	2,174,054		2,174,054	703,449	0	0	0			
1096558550-SPX IDX Call Option @ 6308 01/14/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/14/2026	2,473	15,599,795	6,308	(786,396)		0	(1,277,696)		(1,277,696)	(491,300)	0	0	0			
159141766-SPX IDX Call Option @ 6164 01/14/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/03/2025	01/14/2026	2	15,226	6,164		(942)	0	(1,654)		(1,654)	(711)	0	0	0			
159141769-SPX IDX Call Option @ 5843 01/14/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/03/2025	01/14/2026	2	14,432	5,843		1,491	0	2,370		2,370	879	0	0	0			

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1604391040-SGIXSMPA IDX Call Option @ 515 01/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/22/2024	01/14/2026	1,072	552,373	515	27,415		0	4,050		4,050	(20,617)	0	0	0			
1733856831-SGIXSMPA IDX Call Option @ 554 01/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/21/2025	01/14/2026	363	201,074	554		10,255	0	1,235		1,235	(9,020)	0	0	0			
100148198-SPX IDX Call Option @ 4784 01/15/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/22/2024	01/15/2026	158	758,232	4,784	103,307		0	306,470		306,470	97,044	0	0	0			
1057148207-SPX IDX Call Option @ 5950 01/15/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/15/2026	26	154,043	5,950		2,511	0	0		0	(2,511)	0	0	0			
1604391136-SGIXSMPA IDX Call Option @ 515 01/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/22/2024	01/15/2026	272	140,049	515	6,954		0	844		844	(4,983)	0	0	0			
1733856959-SGIXSMPA IDX Call Option @ 557 01/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/21/2025	01/15/2026	48	26,799	557		1,322	0	147		147	(1,174)	0	0	0			
100148203-NDX IDX Call Option @ 16813 01/16/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/22/2024	01/16/2026	5	82,722	16,813	15,028		0	39,793		39,793	13,519	0	0	0			
1094502316-SPX IDX Call Option @ 5937 01/16/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/16/2026	21	126,406	5,937		1,896	0	0		0	(1,896)	0	0	0			
1604391202-SGIXSMPA IDX Call Option @ 515 01/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/22/2024	01/16/2026	620	319,687	515	15,886		0	1,385		1,385	(10,620)	0	0	0			
1733857094-SGIXSMPA IDX Call Option @ 561 01/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/21/2025	01/16/2026	185	103,619	561		4,848	0	454		454	(4,393)	0	0	0			
99CV50C11-SPX IDX Call Option @ 4350 01/16/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/23/2023	01/16/2026	4	17,836	4,350	2,174		0	9,665		9,665	2,696	0	0	0			
110295368-SGIXSMPA IDX Call Option @ 565 01/20/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/27/2025	01/20/2026	7	3,922	565		183	0	12		12	(171)	0	0	0			
110295371-SGIXSMPA IDX Call Option @ 565 01/20/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/27/2025	01/20/2026	161	90,878	565		4,222	0	285		285	(3,937)	0	0	0			
110295374-SGIXSMPA IDX Call Option @ 565 01/20/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/27/2025	01/20/2026	229	129,159	565		6,008	0	401		401	(5,607)	0	0	0			
110677016-SPX IDX Call Option @ 6049 01/20/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	01/20/2026	6	34,239	6,049		996	0	0		0	(996)	0	0	0			
1604391250-SGIXSMPA IDX Call Option @ 510 01/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/22/2024	01/20/2026	580	295,571	510	15,581		0	1,693		1,693	(10,375)	0	0	0			
1604391298-SGIXSMPA IDX Call Option @ 513 01/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/22/2024	01/20/2026	545	280,029	513	14,220		0	1,833		1,833	(10,096)	0	0	0			
1604391358-SGIXSMPA IDX Call Option @ 518 01/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/22/2024	01/20/2026	1,710	886,454	518	42,826		0	6,725		6,725	(32,500)	0	0	0			

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1606521474-SGIXSMPA IDX Call Option @ 518 01/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/29/2024	01/20/2026	1,596	827,045	518	41,592		0	5,293		5,293	(29,954)	0	0	0			
1733855693-SGIXSMPA IDX Call Option @ 562 01/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/21/2025	01/20/2026	29	16,312	562		1,397	0	280		280	(1,116)	0	0	0			
1733857149-SGIXSMPA IDX Call Option @ 562 01/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/21/2025	01/20/2026	741	416,607	562		19,404	0	1,868		1,868	(17,536)	0	0	0			
18396843-SPX IDX Call Option @ 6089 01/20/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/27/2025	01/20/2026	253	1,541,430	6,089		108,718	0	180,391		180,391	71,673	0	0	0			
18570415-SPX IDX Call Option @ 6024 01/20/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/10/2025	01/20/2026	66	394,749	6,024		33,409	0	52,568		52,568	19,160	0	0	0			
18570416-SPX IDX Call Option @ 6421 01/20/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/10/2025	01/20/2026	66	420,741	6,421		(17,119)	0	(30,280)		(30,280)	(13,160)	0	0	0			
189212121-SPX IDX Call Option @ 5997 01/20/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/20/2026	99	592,770	5,997		12,685	0	0		0	(12,685)	0	0	0			
99C08XHH4-SPX IDX Call Option @ 6049 01/20/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/27/2025	01/20/2026	22	132,176	6,049		1,718	0	0		0	(1,718)	0	0	0			
99C08XJF6-SPX IDX Call Option @ 6049 01/20/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/27/2025	01/20/2026	149	903,031	6,049		11,198	0	0		0	(11,198)	0	0	0			
99C08XK98-SPX IDX Call Option @ 6049 01/20/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/27/2025	01/20/2026	34	207,852	6,049		2,390	0	0		0	(2,390)	0	0	0			
110295370-SGIXSMPA IDX Call Option @ 565 01/21/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/27/2025	01/21/2026	69	38,778	565		1,809	0	119		119	(1,690)	0	0	0			
110711826-SGIXSMPA IDX Call Option @ 565 01/21/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	01/21/2026	46	25,965	565		1,160	0	79		79	(1,081)	0	0	0			
1606521835-SGIXSMPA IDX Call Option @ 518 01/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/29/2024	01/21/2026	1,591	824,419	518	41,485		0	6,006		6,006	(30,747)	0	0	0			
18396841-SPX IDX Call Option @ 6520 01/21/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/27/2025	01/21/2026	1,982	12,924,354	6,520		(378,323)	0	(712,708)		(712,708)	(334,385)	0	0	0			
18396849-SPX IDX Call Option @ 6079 01/21/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/27/2025	01/21/2026	1,982	12,048,634	6,079		865,862	0	1,432,654		1,432,654	566,792	0	0	0			
18396851-NDX IDX Call Option @ 21731 01/21/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/27/2025	01/21/2026	22	482,644	21,731		39,015	0	77,351		77,351	38,335	0	0	0			
99C08XKB3-SPX IDX Call Option @ 6049 01/21/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/27/2025	01/21/2026	33	198,173	6,049		3,428	0	0		0	(3,428)	0	0	0			
SWD203167300-SPX IDX Call Option @ 4382 01/21/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/30/2023	01/21/2026	5	21,603	4,382	2,566		0	11,483		11,483	3,228	0	0	0			

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100300587-SPX IDX Call Option @ 4869 01/22/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/29/2024	01/22/2026	44	214,414	4,869	28,147		0	81,786		81,786	26,517	0	0	0			
100300592-SPX IDX Call Option @ 5062 01/22/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/29/2024	01/22/2026	44	222,948	5,062	(22,782)		0	(73,560)		(73,560)	(25,370)	0	0	0			
110295390-SGIXSMPA IDX Call Option @ 562 01/22/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/27/2025	01/22/2026	69	38,959	562	1,895		0	144		144	(1,751)	0	0	0			
1606522076-SGIXSMPA IDX Call Option @ 518 01/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/29/2024	01/22/2026	35	18,013	518	907		0	172		172	(707)	0	0	0			
1736300093-SGIXSMPA IDX Call Option @ 562 01/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/27/2025	01/22/2026	8	4,604	562	414		0	81		81	(333)	0	0	0			
99C08XHG6-SPX IDX Call Option @ 6086 01/22/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/27/2025	01/22/2026	65	395,553	6,086	4,786		0	0		0	(4,786)	0	0	0			
100300588-SPX IDX Call Option @ 4878 01/23/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/29/2024	01/23/2026	212	1,036,405	4,878	135,246		0	392,838		392,838	127,691	0	0	0			
100300591-NDX IDX Call Option @ 17493 01/23/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/29/2024	01/23/2026	3	52,128	17,493	8,297		0	22,198		22,198	7,875	0	0	0			
110295388-SGIXSMPA IDX Call Option @ 563 01/23/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/27/2025	01/23/2026	453	255,185	563	12,290		0	950		950	(11,340)	0	0	0			
1606522309-SGIXSMPA IDX Call Option @ 521 01/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/29/2024	01/23/2026	269	140,380	521	6,835		0	1,181		1,181	(5,286)	0	0	0			
99C08XJD1-SPX IDX Call Option @ 6119 01/23/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/27/2025	01/23/2026	14	85,601	6,119	1,267		0	0		0	(1,267)	0	0	0			
110295384-SGIXSMPA IDX Call Option @ 564 01/26/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/27/2025	01/26/2026	277	156,222	564	7,447		0	609		609	(6,838)	0	0	0			
110464336-SPX IDX Call Option @ 6012 01/26/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/03/2025	01/26/2026	51	305,604	6,012	4,767		0	1,757		1,757	(3,010)	0	0	0			
110464338-SPX IDX Call Option @ 6012 01/26/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/03/2025	01/26/2026	30	182,112	6,012	2,768		0	1,157		1,157	(1,611)	0	0	0			
110711833-SGIXSMPA IDX Call Option @ 564 01/26/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	01/26/2026	58	32,540	564	1,499		0	127		127	(1,372)	0	0	0			
110711834-SGIXSMPA IDX Call Option @ 570 01/26/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	01/26/2026	32	18,438	570	766		0	39		39	(727)	0	0	0			
1606522535-SGIXSMPA IDX Call Option @ 509 01/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/29/2024	01/26/2026	567	288,631	509	15,987		0	3,116		3,116	(11,666)	0	0	0			
1606522633-SGIXSMPA IDX Call Option @ 523 01/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/29/2024	01/26/2026	865	452,600	523	21,722		0	2,334		2,334	(15,622)	0	0	0			

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1606522700-SGIXSMPA IDX Call Option @ 523 01/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/29/2024	01/26/2026	1,350	706,015	523	33,867		0	2,985		2,985	(22,416)	0	0	0			
1739462402-SGIXSMPA IDX Call Option @ 570 01/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	01/26/2026	460	262,141	570		11,042	0	820		820	(10,222)	0	0	0			
1739462464-SGIXSMPA IDX Call Option @ 570 01/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	01/26/2026	32	18,136	570		764	0	62		62	(702)	0	0	0			
18570404-NDX IDX Call Option @ 21539 01/26/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/10/2025	01/26/2026	1	18,954	21,539		2,060	0	3,249		3,249	1,189	0	0	0			
18570405-SPX IDX Call Option @ 6068 01/26/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/10/2025	01/26/2026	5	29,066	6,068		2,329	0	3,692		3,692	1,364	0	0	0			
99C08XK80-SPX IDX Call Option @ 6101 01/26/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	01/27/2025	01/26/2026	47	289,748	6,101		5,013	0	773		773	(4,240)	0	0	0			
110464334-SPX IDX Call Option @ 6012 01/27/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/03/2025	01/27/2026	107	644,456	6,012		9,022	0	2,968		2,968	(6,055)	0	0	0			
159145782-SPX IDX Call Option @ 6033 01/27/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/03/2025	01/27/2026	3,267	19,713,257	6,033		1,583,167	0	2,623,276		2,623,276	1,040,110	0	0	0			
159145785-SPX IDX Call Option @ 6492 01/27/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/03/2025	01/27/2026	3,267	21,212,910	6,492		(700,391)	0	(1,359,431)		(1,359,431)	(659,040)	0	0	0			
1608801609-SGIXSMPA IDX Call Option @ 527 01/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/05/2024	01/27/2026	1,886	994,043	527	46,909		0	3,325		3,325	(29,179)	0	0	0			
1739462638-SGIXSMPA IDX Call Option @ 570 01/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	01/27/2026	32	18,261	570		771	0	65		65	(706)	0	0	0			
110464335-SPX IDX Call Option @ 6068 01/28/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/03/2025	01/28/2026	80	482,868	6,068		6,615	0	1,602		1,602	(5,013)	0	0	0			
1552602470-SPX IDX Call Option @ 6054 01/28/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/03/2025	01/28/2026	515	3,118,182	6,054		243,391	0	404,812		404,812	161,421	0	0	0			
1586207175-NDX IDX Call Option @ 21338 01/28/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/03/2025	01/28/2026	30	637,570	21,338		67,203	0	115,931		115,931	48,728	0	0	0			
1608758661-SPX IDX Call Option @ 4926 01/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/05/2024	01/28/2026	71	348,780	4,926	45,876		0	127,945		127,945	42,138	0	0	0			
1608758860-SPX IDX Call Option @ 5130 01/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/05/2024	01/28/2026	71	363,229	5,130	(36,186)		0	(114,076)		(114,076)	(40,120)	0	0	0			
1608801671-SGIXSMPA IDX Call Option @ 527 01/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/05/2024	01/28/2026	79	41,690	527	1,969		0	134		134	(1,208)	0	0	0			
1739462790-SGIXSMPA IDX Call Option @ 566 01/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	01/28/2026	167	94,438	566		4,242	0	415		415	(3,827)	0	0	0			

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110464337-SPX IDX Call Option @ 6039 01/29/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/03/2025	01/29/2026	75	451,801	6,039		7,545	0	4,447		4,447	(3,098)	0	0	0			
1608761522-SPX IDX Call Option @ 4929 01/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/05/2024	01/29/2026	244	1,200,872	4,929	154,993		0	439,584		439,584	144,881	0	0	0			
1608801902-SGIXSMPA IDX Call Option @ 527 01/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/05/2024	01/29/2026	177	93,468	527	4,418		0	210		210	(2,457)	0	0	0			
1739462854-SGIXSMPA IDX Call Option @ 562 01/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	01/29/2026	120	67,503	562		3,180	0	345		345	(2,835)	0	0	0			
110464332-SPX IDX Call Option @ 6071 01/30/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/03/2025	01/30/2026	34	209,152	6,071		3,221	0	1,221		1,221	(2,000)	0	0	0			
1608802288-SGIXSMPA IDX Call Option @ 531 01/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/05/2024	01/30/2026	877	465,449	531	21,217		0	716		716	(10,601)	0	0	0			
1739461167-SGIXSMPA IDX Call Option @ 571 01/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	01/30/2026	14	8,052	571		633	0	116		116	(518)	0	0	0			
1739463269-SGIXSMPA IDX Call Option @ 571 01/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	01/30/2026	862	492,148	571		20,782	0	1,920		1,920	(18,863)	0	0	0			
1745914678-SPX IDX Call Option @ 6475 01/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	01/30/2026	20	128,261	6,475		(5,260)	0	(8,608)		(8,608)	(3,348)	0	0	0			
1745914841-SPX IDX Call Option @ 5995 01/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	01/30/2026	20	118,768	5,995		11,748	0	16,655		16,655	4,907	0	0	0			
110464333-SPX IDX Call Option @ 6041 02/02/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/03/2025	02/02/2026	97	583,092	6,041		11,312	0	7,723		7,723	(3,589)	0	0	0			
110677013-SPX IDX Call Option @ 5995 02/02/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/02/2026	29	171,684	5,995		3,073	0	3,365		3,365	292	0	0	0			
110677015-SPX IDX Call Option @ 5995 02/02/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/02/2026	39	235,766	5,995		4,173	0	2,393		2,393	(1,780)	0	0	0			
110711817-SGIXSMPA IDX Call Option @ 566 02/02/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/02/2026	337	190,441	566		8,617	0	829		829	(7,788)	0	0	0			
110711822-SGIXSMPA IDX Call Option @ 566 02/02/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/02/2026	80	45,492	566		2,057	0	203		203	(1,854)	0	0	0			
110711835-SGIXSMPA IDX Call Option @ 566 02/02/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/02/2026	14	8,090	566		365	0	36		36	(329)	0	0	0			
14491875-SPX IDX Call Option @ 4959 02/02/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/12/2024	02/02/2026	1	2,826	4,959	385		0	1,014		1,014	337	0	0	0			
14492063-NDX IDX Call Option @ 17643 02/02/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/12/2024	02/02/2026	0	2,117	17,643	347		0	880		880	314	0	0	0			

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1509880807-SPX IDX Call Option @ 4447 02/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/06/2023	02/02/2026	27	117,891	4,447	14,713		0	60,269		60,269	17,195	0	0	0			
1608758791-NDX IDX Call Option @ 17368 02/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/05/2024	02/02/2026	10	173,681	17,368	28,987		0	75,972		75,972	26,621	0	0	0			
1608802788-SGIXSMPA IDX Call Option @ 526 02/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/05/2024	02/02/2026	1,783	937,148	526	45,058		0	2,059		2,059	(23,492)	0	0	0			
1608803453-SGIXSMPA IDX Call Option @ 533 02/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/05/2024	02/02/2026	1,364	726,870	533	32,414		0	1,020		1,020	(15,938)	0	0	0			
1608804194-SGIXSMPA IDX Call Option @ 530 02/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/05/2024	02/02/2026	836	443,293	530	20,314		0	1,113		1,113	(11,400)	0	0	0			
1739463547-SGIXSMPA IDX Call Option @ 566 02/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	02/02/2026	181	102,476	566	4,633		0	506		506	(4,127)	0	0	0			
110677018-SPX IDX Call Option @ 5995 02/03/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/03/2026	72	428,612	5,995	7,201		0	1,114		1,114	(6,087)	0	0	0			
110711811-SGIXSMPA IDX Call Option @ 566 02/03/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/03/2026	454	256,914	566	11,589		0	1,184		1,184	(10,405)	0	0	0			
1610959420-SGIXSMPA IDX Call Option @ 525 02/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/12/2024	02/03/2026	1,579	829,715	525	42,814		0	4,116		4,116	(25,486)	0	0	0			
1742935424-SGIXSMPA IDX Call Option @ 566 02/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/11/2025	02/03/2026	20	11,220	566	955		0	194		194	(761)	0	0	0			
18570407-SPX IDX Call Option @ 6040 02/03/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/10/2025	02/03/2026	390	2,354,673	6,040	199,924		0	314,020		314,020	114,096	0	0	0			
18570414-NDX IDX Call Option @ 21476 02/03/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/10/2025	02/03/2026	45	968,986	21,476	108,904		0	170,853		170,853	61,949	0	0	0			
110677019-SPX IDX Call Option @ 6038 02/04/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/04/2026	6	33,631	6,038	622		0	0		0	(622)	0	0	0			
110711816-SGIXSMPA IDX Call Option @ 564 02/04/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/04/2026	30	16,853	564	778		0	95		95	(682)	0	0	0			
1610959536-SGIXSMPA IDX Call Option @ 525 02/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/12/2024	02/04/2026	605	317,819	525	16,409		0	1,603		1,603	(9,621)	0	0	0			
18570403-SPX IDX Call Option @ 6504 02/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/10/2025	02/04/2026	3,165	20,586,697	6,504	(738,300)		0	(1,326,314)		(1,326,314)	(588,014)	0	0	0			
18570412-SPX IDX Call Option @ 6029 02/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/10/2025	02/04/2026	3,165	19,082,135	6,029	1,651,377		0	2,585,816		2,585,816	934,439	0	0	0			
110677017-SPX IDX Call Option @ 6061 02/05/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/05/2026	45	269,918	6,061	4,805		0	0		0	(4,805)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
110711827-SGIXSMPA IDX Call Option @ 569 02/05/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/05/2026	182	103,407	569		4,433	0	454		454	(3,978)	0	0	0			
14491821-SPX IDX Call Option @ 4984 02/05/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/12/2024	02/05/2026	335	1,670,727	4,984	221,524		0	588,839		588,839	196,905	0	0	0			
14491849-NDX IDX Call Option @ 17695 02/05/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/12/2024	02/05/2026	14	253,751	17,695	41,182		0	104,558		104,558	37,405	0	0	0			
1610959651-SGIXSMPA IDX Call Option @ 525 02/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/12/2024	02/05/2026	2,254	1,184,120	525	61,171		0	8,639		8,639	(38,878)	0	0	0			
110677014-SPX IDX Call Option @ 6084 02/06/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/06/2026	15	90,645	6,084		1,913	0	0		0	(1,913)	0	0	0			
110711810-SGIXSMPA IDX Call Option @ 569 02/06/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/06/2026	304	172,901	569		7,413	0	759		759	(6,654)	0	0	0			
14491801-SPX IDX Call Option @ 4982 02/06/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/12/2024	02/06/2026	8	39,956	4,982	5,312		0	14,112		14,112	4,714	0	0	0			
14491807-SPX IDX Call Option @ 5262 02/06/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/12/2024	02/06/2026	8	42,201	5,262	(3,914)		0	(11,971)		(11,971)	(4,380)	0	0	0			
1610959732-SGIXSMPA IDX Call Option @ 528 02/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/12/2024	02/06/2026	503	265,827	528	13,350		0	1,630		1,630	(8,354)	0	0	0			
99CV50C52-SPX IDX Call Option @ 4529 02/06/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/13/2023	02/06/2026	20	92,389	4,529	10,744		0	44,810		44,810	13,066	0	0	0			
110677012-SPX IDX Call Option @ 6026 02/09/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/09/2026	51	308,892	6,026		5,159	0	0		0	(5,159)	0	0	0			
110711793-SGIXSMPA IDX Call Option @ 567 02/09/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/09/2026	473	268,152	567		11,976	0	1,390		1,390	(10,586)	0	0	0			
1610959823-SGIXSMPA IDX Call Option @ 529 02/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/12/2024	02/09/2026	4,089	2,164,114	529	107,784		0	14,003		14,003	(68,175)	0	0	0			
1610959906-SGIXSMPA IDX Call Option @ 528 02/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/12/2024	02/09/2026	2,604	1,374,827	528	69,435		0	7,752		7,752	(42,060)	0	0	0			
1610959914-SGIXSMPA IDX Call Option @ 528 02/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/12/2024	02/09/2026	920	486,186	528	24,398		0	2,393		2,393	(14,461)	0	0	0			
1745917303-SGIXSMPA IDX Call Option @ 569 02/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/09/2026	111	63,242	569	2,889		0	324		324	(2,564)	0	0	0			
1745917313-SGIXSMPA IDX Call Option @ 569 02/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/09/2026	133	75,712	569	3,458		0	388		388	(3,071)	0	0	0			
1748497178-SGIXSMPA IDX Call Option @ 567 02/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/09/2026	71	40,003	567		2,196	0	217		217	(1,978)	0	0	0			

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1748497246-SGIXSMPA IDX Call Option @ 569 02/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/09/2026	5	2,849	569		153	0	15		15	(138)	0	0	0			
18755842-SPX IDX Call Option @ 6047 02/09/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/24/2025	02/09/2026	28	167,854	6,047		13,200	0	22,417		22,417	9,217	0	0	0			
18755843-SPX IDX Call Option @ 6431 02/09/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/24/2025	02/09/2026	28	178,518	6,431		(6,757)	0	(13,432)		(13,432)	(6,675)	0	0	0			
SWD268712243-SPX IDX Call Option @ 6066 02/09/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2025	02/09/2026	59	359,194	6,066		5,316	0	0		0	(5,316)	0	0	0			
SWD268712268-SPX IDX Call Option @ 6066 02/09/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2025	02/09/2026	31	187,453	6,066		2,868	0	546		546	(2,322)	0	0	0			
SWD268712448-SPX IDX Call Option @ 6026 02/09/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2025	02/09/2026	0	2,230	6,026		72	0	1		1	(70)	0	0	0			
1613580559-SGIXSMPA IDX Call Option @ 531 02/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/20/2024	02/10/2026	866	460,197	531	22,493		0	3,054		3,054	(14,649)	0	0	0			
1745914130-NDX IDX Call Option @ 21839 02/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/10/2026	34	741,663	21,839		81,661	0	119,016		119,016	37,355	0	0	0			
1745914837-SPX IDX Call Option @ 6075 02/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/10/2026	433	2,627,729	6,075		227,256	0	339,232		339,232	111,976	0	0	0			
1745917428-SGIXSMPA IDX Call Option @ 569 02/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/10/2026	295	167,812	569		7,675	0	850		850	(6,825)	0	0	0			
18755825-NDX IDX Call Option @ 21678 02/10/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/24/2025	02/10/2026	0	5,419	21,678		534	0	911		911	378	0	0	0			
SWD268712269-SPX IDX Call Option @ 6066 02/10/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2025	02/10/2026	39	235,863	6,066		4,411	0	4		4	(4,407)	0	0	0			
14552669-SPX IDX Call Option @ 5013 02/11/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/20/2024	02/11/2026	174	869,930	5,013	106,577		0	300,977		300,977	101,285	0	0	0			
1613580871-SGIXSMPA IDX Call Option @ 531 02/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/20/2024	02/11/2026	1,467	779,608	531	38,129		0	5,610		5,610	(24,572)	0	0	0			
1745914262-SPX IDX Call Option @ 6520 02/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/11/2026	2,665	17,378,188	6,520		(673,142)	0	(1,111,612)		(1,111,612)	(438,470)	0	0	0			
1745914706-SPX IDX Call Option @ 6078 02/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/11/2026	2,665	16,197,837	6,078		1,395,137	0	2,086,265		2,086,265	691,128	0	0	0			
1745917448-SGIXSMPA IDX Call Option @ 571 02/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/11/2026	36	20,550	571		907	0	101		101	(806)	0	0	0			
SWD268712244-SPX IDX Call Option @ 6069 02/11/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2025	02/11/2026	62	377,521	6,069		5,399	0	71		71	(5,328)	0	0	0			

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111426796-SGIXSMPA IDX Call Option @ 567 02/12/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/03/2025	02/12/2026	121	68,534	567		4,291	0	395		395	(3,896)	0	0	0			
14552548-SPX IDX Call Option @ 4980 02/12/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/20/2024	02/12/2026	10	49,746	4,980	6,350		0	17,648		17,648	5,875	0	0	0			
14552648-SPX IDX Call Option @ 5245 02/12/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/20/2024	02/12/2026	10	52,397	5,245	(4,734)		0	(15,125)		(15,125)	(5,485)	0	0	0			
14552922-NDX IDX Call Option @ 17735 02/12/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/20/2024	02/12/2026	7	129,820	17,735	19,526		0	53,241		53,241	19,041	0	0	0			
1613581129-SGIXSMPA IDX Call Option @ 531 02/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/20/2024	02/12/2026	846	449,299	531	21,991		0	2,973		2,973	(13,994)	0	0	0			
1745917588-SGIXSMPA IDX Call Option @ 567 02/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/12/2026	1,365	773,385	567	36,411		0	4,550		4,550	(31,861)	0	0	0			
1748497388-SGIXSMPA IDX Call Option @ 567 02/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/12/2026	16	8,862	567	489		0	52		52	(436)	0	0	0			
1752053705-NDX IDX Call Option @ 21719 02/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/03/2025	02/12/2026	1	26,063	21,719	2,402		0	4,325		4,325	1,923	0	0	0			
SWD268712247-SPX IDX Call Option @ 6052 02/12/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2025	02/12/2026	19	115,411	6,052	1,789		0	167		167	(1,621)	0	0	0			
1613581407-SGIXSMPA IDX Call Option @ 520 02/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/20/2024	02/13/2026	3,185	1,655,692	520	90,940		0	10,554		10,554	(52,991)	0	0	0			
1745917603-SGIXSMPA IDX Call Option @ 576 02/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/13/2026	225	129,654	576	5,420		0	518		518	(4,902)	0	0	0			
99CV5OBYO-SPX IDX Call Option @ 4509 02/13/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/21/2023	02/13/2026	34	151,217	4,509	15,912		0	74,481		74,481	21,547	0	0	0			
SWD268712224-SPX IDX Call Option @ 6115 02/13/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2025	02/13/2026	31	191,035	6,115	2,751		0	96		96	(2,655)	0	0	0			
1613581644-SGIXSMPA IDX Call Option @ 525 02/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/20/2024	02/17/2026	840	440,856	525	23,087		0	3,267		3,267	(14,364)	0	0	0			
1613581867-SGIXSMPA IDX Call Option @ 533 02/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/20/2024	02/17/2026	2,260	1,205,512	533	57,959		0	5,307		5,307	(34,021)	0	0	0			
1613582153-SGIXSMPA IDX Call Option @ 531 02/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/20/2024	02/17/2026	80	42,281	531	2,075		0	151		151	(1,144)	0	0	0			
1615337924-SGIXSMPA IDX Call Option @ 532 02/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/26/2024	02/17/2026	1,495	795,318	532	42,251		0	2,654		2,654	(21,026)	0	0	0			
1726497415-SPX IDX Call Option @ 6130 02/17/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/24/2025	02/17/2026	45	276,199	6,130		3,066	0	0		0	(3,066)	0	0	0			

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1745917753-SGIXSMPA IDX Call Option @ 569 02/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/17/2026	284	161,833	569		7,455	0	885		885	(6,570)	0	0	0			
1748496229-SGIXSMPA IDX Call Option @ 572 02/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/17/2026	466	266,488	572		13,853	0	1,303		1,303	(12,550)	0	0	0			
1748496470-SGIXSMPA IDX Call Option @ 572 02/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/17/2026	54	30,910	572		1,607	0	148		148	(1,459)	0	0	0			
1748496526-SGIXSMPA IDX Call Option @ 572 02/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/17/2026	183	104,498	572		5,430	0	505		505	(4,925)	0	0	0			
1748497506-SGIXSMPA IDX Call Option @ 569 02/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/17/2026	28	15,826	569		853	0	87		87	(767)	0	0	0			
1752053640-SPX IDX Call Option @ 6693 02/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/03/2025	02/17/2026	259	1,733,083	6,693		(26,702)	0	(72,484)		(72,484)	(45,783)	0	0	0			
1752053673-SPX IDX Call Option @ 6079 02/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/03/2025	02/17/2026	259	1,574,013	6,079		99,728	0	196,287		196,287	96,558	0	0	0			
1752053908-SPX IDX Call Option @ 6027 02/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/03/2025	02/17/2026	18	109,820	6,027		8,050	0	14,621		14,621	6,571	0	0	0			
18755827-SPX IDX Call Option @ 6115 02/17/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/24/2025	02/17/2026	1	3,608	6,115		258	0	447		447	189	0	0	0			
18755841-NDX IDX Call Option @ 22093 02/17/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/24/2025	02/17/2026	23	508,143	22,093		44,048	0	76,448		76,448	32,400	0	0	0			
242214279-SPX IDX Call Option @ 5032 02/17/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/18/2024	02/17/2026	5	27,573	5,032	4,140		0	9,430		9,430	3,184	0	0	0			
458473626-SPX IDX Call Option @ 6130 02/17/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/24/2025	02/17/2026	59	364,342	6,130		4,664	0	0		0	(4,664)	0	0	0			
458474963-SPX IDX Call Option @ 6130 02/17/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/24/2025	02/17/2026	46	284,229	6,130		2,984	0	0		0	(2,984)	0	0	0			
SWD268712345-SPX IDX Call Option @ 6115 02/17/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2025	02/17/2026	61	370,119	6,115		5,182	0	123		123	(5,059)	0	0	0			
1615338046-SGIXSMPA IDX Call Option @ 532 02/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/26/2024	02/18/2026	2,579	1,372,206	532	72,932		0	6,192		6,192	(39,088)	0	0	0			
1748496667-SGIXSMPA IDX Call Option @ 572 02/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/18/2026	246	140,520	572		7,308	0	678		678	(6,630)	0	0	0			
18755822-SPX IDX Call Option @ 6560 02/18/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/24/2025	02/18/2026	1,923	12,615,475	6,560		(366,331)	0	(764,899)		(764,899)	(398,569)	0	0	0			
18755830-SPX IDX Call Option @ 6117 02/18/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/24/2025	02/18/2026	324	1,979,883	6,117		141,445	0	245,125		245,125	103,680	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
18755839-SPX IDX Call Option @ 6109 02/18/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/24/2025	02/18/2026	1,923	11,748,282	6,109		850,379	0	1,469,766		1,469,766	619,387	0	0	0			
458478287-SPX IDX Call Option @ 6130 02/18/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/24/2025	02/18/2026	49	302,495	6,130		3,963	0	0		0	(3,963)	0	0	0			
99CV508P3-SPX IDX Call Option @ 4355 02/18/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/27/2023	02/18/2026	7	31,092	4,355		3,829	0	16,942		16,942	4,691	0	0	0			
1157679138-SPX IDX Call Option @ 5290 02/19/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/26/2024	02/19/2026	11	57,877	5,290	(5,705)		0	(16,159)		(16,159)	(5,929)	0	0	0			
1157679141-SPX IDX Call Option @ 5015 02/19/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/26/2024	02/19/2026	11	54,860	5,015	7,599		0	19,020		19,020	6,383	0	0	0			
1615338166-SGIXSMPA IDX Call Option @ 532 02/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/26/2024	02/19/2026	144	76,362	532	4,061		0	486		486	(2,317)	0	0	0			
1748494896-SGIXSMPA IDX Call Option @ 576 02/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/19/2026	18	10,525	576		946	0	149		149	(797)	0	0	0			
1748496805-SGIXSMPA IDX Call Option @ 576 02/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/19/2026	35	19,909	576		980	0	81		81	(899)	0	0	0			
458479363-SPX IDX Call Option @ 6144 02/19/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/24/2025	02/19/2026	21	127,000	6,144		1,384	0	0		0	(1,384)	0	0	0			
1615338809-SGIXSMPA IDX Call Option @ 532 02/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/26/2024	02/20/2026	1,198	637,597	532	33,915		0	3,475		3,475	(19,147)	0	0	0			
1733301725-SPX IDX Call Option @ 6118 02/20/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/24/2025	02/20/2026	19	114,336	6,118		1,178	0	0		0	(1,178)	0	0	0			
1748496841-SGIXSMPA IDX Call Option @ 578 02/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/20/2026	25	14,545	578		706	0	57		57	(649)	0	0	0			
1756253071-SGIXSMPA IDX Call Option @ 578 02/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2025	02/20/2026	2	1,173	578		56	0	5		5	(51)	0	0	0			
1815446708-NDX IDX Call Option @ 17756 02/20/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/26/2024	02/20/2026	18	324,932	17,756	53,664		0	133,162		133,162	47,532	0	0	0			
71011477-SPX IDX Call Option @ 5037 02/20/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/26/2024	02/20/2026	188	946,490	5,037	128,219		0	322,712		322,712	109,034	0	0	0			
111426791-SGIXSMPA IDX Call Option @ 581 02/23/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/03/2025	02/23/2026	209	121,468	581		6,433	0	331		331	(6,102)	0	0	0			
111426799-SGIXSMPA IDX Call Option @ 581 02/23/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/03/2025	02/23/2026	325	189,022	581		10,021	0	499		499	(9,522)	0	0	0			
1615339449-SGIXSMPA IDX Call Option @ 538 02/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/26/2024	02/23/2026	1,377	740,957	538	37,264		0	3,676		3,676	(21,169)	0	0	0			

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1615340223-SGIXSMPA IDX Call Option @ 544 02/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/26/2024	02/23/2026	2,605	1,417,746	544	67,033		0	8,194		8,194	(40,167)	0	0	0			
1615340359-SGIXSMPA IDX Call Option @ 548 02/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/26/2024	02/23/2026	137	75,075	548	3,417		0	413		413	(2,049)	0	0	0			
1707607107-SPX IDX Call Option @ 6013 02/23/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/24/2025	02/23/2026	22	129,583	6,013		1,736	0	0		0	(1,736)	0	0	0			
1748496993-SGIXSMPA IDX Call Option @ 576 02/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/23/2026	308	177,361	576		8,806	0	752		752	(8,054)	0	0	0			
1756253337-SGIXSMPA IDX Call Option @ 581 02/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2025	02/23/2026	30	17,243	581		787	0	60		60	(727)	0	0	0			
19047603-NDX IDX Call Option @ 21318 02/23/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/10/2025	02/23/2026	0	8,527	21,318		483	0	1,602		1,602	1,119	0	0	0			
19047604-SPX IDX Call Option @ 5979 02/23/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/10/2025	02/23/2026	2	11,898	5,979		583	0	1,696		1,696	1,112	0	0	0			
19047613-SPX IDX Call Option @ 6023 02/23/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/10/2025	02/23/2026	35	208,696	6,023		9,384	0	28,195		28,195	18,811	0	0	0			
19047614-SPX IDX Call Option @ 6451 02/23/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/10/2025	02/23/2026	35	223,519	6,451		(3,495)	0	(15,994)		(15,994)	(12,499)	0	0	0			
369027417-SPX IDX Call Option @ 5983 02/23/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/03/2025	02/23/2026	120	718,170	5,983		9,623	0	58		58	(9,566)	0	0	0			
379631921-SPX IDX Call Option @ 5983 02/23/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/03/2025	02/23/2026	71	425,409	5,983		4,892	0	129		129	(4,763)	0	0	0			
111426797-SGIXSMPA IDX Call Option @ 581 02/24/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/03/2025	02/24/2026	147	85,500	581		4,514	0	235		235	(4,278)	0	0	0			
14799220-NDX IDX Call Option @ 18020 02/24/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/11/2024	02/24/2026	1	22,885	18,020	3,624		0	8,938		8,938	3,241	0	0	0			
1617696235-SGIXSMPA IDX Call Option @ 542 02/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2024	02/24/2026	1,041	564,433	542	29,214		0	3,412		3,412	(16,379)	0	0	0			
376803434-SPX IDX Call Option @ 5983 02/24/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/03/2025	02/24/2026	90	537,296	5,983		6,501	0	1,994		1,994	(4,508)	0	0	0			
111426794-SGIXSMPA IDX Call Option @ 588 02/25/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/03/2025	02/25/2026	67	39,467	588		1,923	0	68		68	(1,855)	0	0	0			
1617696342-SGIXSMPA IDX Call Option @ 542 02/25/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2024	02/25/2026	1,095	593,731	542	30,751		0	2,167		2,167	(15,795)	0	0	0			
1752053498-SPX IDX Call Option @ 5958 02/25/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/03/2025	02/25/2026	353	2,106,048	5,958		165,364	0	308,453		308,453	143,090	0	0	0			

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1752054059-NDX IDX Call Option @ 21053 02/25/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/03/2025	02/25/2026	49	1,039,376	21,053		98,850	0	209,718		209,718	110,868	0	0	0			
364251750-SPX IDX Call Option @ 5955 02/25/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/03/2025	02/25/2026	22	128,812	5,955		1,533	0	680		680	(853)	0	0	0			
111426798-SGIXSMPA IDX Call Option @ 579 02/26/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/03/2025	02/26/2026	132	76,734	579		4,136	0	248		248	(3,888)	0	0	0			
1617696502-SGIXSMPA IDX Call Option @ 542 02/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2024	02/26/2026	672	364,601	542	18,894		0	1,107		1,107	(9,007)	0	0	0			
1752053880-SPX IDX Call Option @ 6362 02/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/03/2025	02/26/2026	2,673	17,004,829	6,362		(631,446)	0	(1,429,781)		(1,429,781)	(798,335)	0	0	0			
1752054150-SPX IDX Call Option @ 5947 02/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/03/2025	02/26/2026	2,673	15,894,667	5,947		1,273,931	0	2,362,889		2,362,889	1,088,959	0	0	0			
385835998-SPX IDX Call Option @ 5956 02/26/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/03/2025	02/26/2026	17	103,993	5,956		1,477	0	1,014		1,014	(462)	0	0	0			
99CV509C1-SPX IDX Call Option @ 4342 02/26/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/06/2023	02/26/2026	22	95,174	4,342	12,649		0	52,389		52,389	14,425	0	0	0			
SWD237146146-SPX IDX Call Option @ 5087 02/26/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/04/2024	02/26/2026	232	1,180,917	5,087	163,155		0	388,883		388,883	133,122	0	0	0			
SWD237146237-NDX IDX Call Option @ 17910 02/26/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/04/2024	02/26/2026	14	245,012	17,910	42,342		0	97,779		97,779	35,175	0	0	0			
111426801-SGIXSMPA IDX Call Option @ 580 02/27/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/03/2025	02/27/2026	431	250,257	580		13,364	0	817		817	(12,548)	0	0	0			
1617696508-SGIXSMPA IDX Call Option @ 543 02/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2024	02/27/2026	180	97,682	543	5,013		0	274		274	(2,320)	0	0	0			
398116429-SPX IDX Call Option @ 5862 02/27/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/03/2025	02/27/2026	87	510,484	5,862		7,810	0	8,103		8,103	293	0	0	0			
SWD237146145-SPX IDX Call Option @ 5073 02/27/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/04/2024	02/27/2026	22	111,395	5,073	15,627		0	37,107		37,107	12,639	0	0	0			
SWD237146172-SPX IDX Call Option @ 5414 02/27/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/04/2024	02/27/2026	22	118,886	5,414	(11,018)		0	(30,058)		(30,058)	(11,454)	0	0	0			
111426790-SGIXSMPA IDX Call Option @ 595 03/02/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/03/2025	03/02/2026	713	424,516	595		18,819	0	741		741	(18,077)	0	0	0			
1617696640-SGIXSMPA IDX Call Option @ 544 03/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2024	03/02/2026	2,208	1,202,260	544	61,138		0	3,205		3,205	(27,785)	0	0	0			
1617696800-SGIXSMPA IDX Call Option @ 546 03/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2024	03/02/2026	1,117	609,990	546	30,484		0	873		873	(11,446)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1620092044-SGIXSMPA IDX Call Option @ 550 03/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/11/2024	03/02/2026	1,563	860,546	550	44,744		0	1,523		1,523	(16,952)	0	0	0			
1620092962-SGIXSMPA IDX Call Option @ 546 03/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/11/2024	03/02/2026	34	18,405	546	998		0	26		26	(345)	0	0	0			
1756251080-SGIXSMPA IDX Call Option @ 597 03/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2025	03/02/2026	378	225,666	597		8,497	0	521		521	(7,976)	0	0	0			
1756251347-SGIXSMPA IDX Call Option @ 597 03/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2025	03/02/2026	104	62,174	597		2,343	0	146		146	(2,197)	0	0	0			
1756253605-SGIXSMPA IDX Call Option @ 595 03/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2025	03/02/2026	5	3,130	595		120	0	7		7	(113)	0	0	0			
661857071-SPX IDX Call Option @ 5955 03/02/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/03/2025	03/02/2026	77	458,616	5,955		5,595	0	3,020		3,020	(2,575)	0	0	0			
99T0TKB95-SPX IDX Call Option @ 5850 03/02/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/10/2025	03/02/2026	34	196,375	5,850		1,708	0	3,486		3,486	1,777	0	0	0			
99T0TKBC8-SPX IDX Call Option @ 5850 03/02/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/10/2025	03/02/2026	57	331,211	5,850		3,445	0	11,703		11,703	8,258	0	0	0			
99T0TKBG9-SPX IDX Call Option @ 5955 03/02/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/10/2025	03/02/2026	2	9,765	5,955		64	0	79		79	14	0	0	0			
14799061-NDX IDX Call Option @ 18142 03/03/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/11/2024	03/03/2026	31	554,593	18,142	85,599		0	212,268		212,268	77,377	0	0	0			
1620092109-SGIXSMPA IDX Call Option @ 550 03/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/11/2024	03/03/2026	334	183,754	550	9,559		0	497		497	(4,057)	0	0	0			
1756251781-SGIXSMPA IDX Call Option @ 597 03/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2025	03/03/2026	566	337,715	597		12,759	0	809		809	(11,950)	0	0	0			
19047606-SPX IDX Call Option @ 5805 03/03/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/10/2025	03/03/2026	546	3,169,535	5,805		215,384	0	554,340		554,340	338,956	0	0	0			
99T0TKBF1-SPX IDX Call Option @ 5850 03/03/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/10/2025	03/03/2026	46	268,736	5,850		2,311	0	2,075		2,075	(237)	0	0	0			
14798926-SPX IDX Call Option @ 5092 03/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/11/2024	03/04/2026	13	64,357	5,092	8,741		0	21,183		21,183	7,242	0	0	0			
14798950-SPX IDX Call Option @ 5277 03/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/11/2024	03/04/2026	13	66,706	5,277	(7,252)		0	(18,968)		(18,968)	(6,884)	0	0	0			
1620092209-SGIXSMPA IDX Call Option @ 550 03/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/11/2024	03/04/2026	1,349	742,718	550	38,652		0	2,015		2,015	(16,254)	0	0	0			
1756252017-SGIXSMPA IDX Call Option @ 580 03/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2025	03/04/2026	149	86,367	580		4,062	0	406		406	(3,657)	0	0	0			

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1759840579-SPX IDX Call Option @ 5778 03/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	03/17/2025	03/04/2026	1	5,778	5,778		942	0	1,040		1,040	98	0	0	0			
19047601-SPX IDX Call Option @ 6207 03/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	03/10/2025	03/04/2026	2,969	18,427,827	6,207		(566,889)	0	(1,986,526)		(1,986,526)	(1,419,637)	0	0	0			
19047610-SPX IDX Call Option @ 5807 03/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	03/10/2025	03/04/2026	2,969	17,242,460	5,807		1,169,250	0	3,011,401		3,011,401	1,842,151	0	0	0			
19047612-NDX IDX Call Option @ 20337 03/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	03/10/2025	03/04/2026	44	891,760	20,337		74,563	0	215,557		215,557	140,995	0	0	0			
99T0TKBH7-SPX IDX Call Option @ 5778 03/04/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/10/2025	03/04/2026	76	437,868	5,778		4,204	0	19		19	(4,185)	0	0	0			
14798989-SPX IDX Call Option @ 5144 03/05/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	03/11/2024	03/05/2026	323	1,660,557	5,144	213,094		0	525,335		525,335	182,525	0	0	0			
1620092319-SGIXSMPA IDX Call Option @ 544 03/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	03/11/2024	03/05/2026	759	412,843	544	22,821		0	2,051		2,051	(10,684)	0	0	0			
1756252189-SGIXSMPA IDX Call Option @ 584 03/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	03/10/2025	03/05/2026	477	278,940	584		12,438	0	1,124		1,124	(11,314)	0	0	0			
99T0TKB87-SPX IDX Call Option @ 5843 03/05/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/10/2025	03/05/2026	46	270,280	5,843		3,216	0	202		202	(3,015)	0	0	0			
1620092422-SGIXSMPA IDX Call Option @ 552 03/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	03/11/2024	03/06/2026	939	518,266	552	26,586		0	1,804		1,804	(11,953)	0	0	0			
1756252674-SGIXSMPA IDX Call Option @ 580 03/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	03/10/2025	03/06/2026	202	116,870	580		5,512	0	558		558	(4,954)	0	0	0			
99T0TKBB0-SPX IDX Call Option @ 5739 03/06/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/10/2025	03/06/2026	7	42,809	5,739		471	0	26		26	(445)	0	0	0			
1519492647-SPX IDX Call Option @ 4306 03/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	03/13/2023	03/09/2026	13	54,389	4,306	6,360		0	30,702		30,702	8,350	0	0	0			
1620092462-SGIXSMPA IDX Call Option @ 557 03/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	03/11/2024	03/09/2026	896	499,343	557	24,422		0	1,572		1,572	(10,899)	0	0	0			
1620092472-SGIXSMPA IDX Call Option @ 558 03/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	03/11/2024	03/09/2026	538	300,353	558	14,592		0	757		757	(6,196)	0	0	0			
1622718868-SGIXSMPA IDX Call Option @ 562 03/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	03/18/2024	03/09/2026	1,481	831,775	562	38,575		0	1,624		1,624	(15,866)	0	0	0			
1756252698-SGIXSMPA IDX Call Option @ 584 03/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	03/10/2025	03/09/2026	1,230	717,933	584		32,373	0	3,074		3,074	(29,299)	0	0	0			
1759822986-SGIXSMPA IDX Call Option @ 582 03/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	03/17/2025	03/09/2026	406	236,460	582		9,952	0	1,079		1,079	(8,873)	0	0	0			

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1759823196-SGIXSMPA IDX Call Option @ 582 03/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/09/2026	185	107,802	582		4,540	0	492		492	(4,048)	0	0	0			
1759840622-SPX IDX Call Option @ 6189 03/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/09/2026	5	30,448	6,189		(1,095)	0	(3,398)		(3,398)	(2,302)	0	0	0			
1759840638-SPX IDX Call Option @ 5770 03/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/09/2026	5	28,389	5,770		2,717	0	5,181		5,181	2,463	0	0	0			
53269477-SPX IDX Call Option @ 5615 03/09/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/17/2025	03/09/2026	33	185,112	5,615		3,369	0	8,563		8,563	5,194	0	0	0			
747387588-SPX IDX Call Option @ 5615 03/09/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/17/2025	03/09/2026	51	285,444	5,615		4,567	0	663		663	(3,904)	0	0	0			
99T0TKBD6-SPX IDX Call Option @ 5770 03/09/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/10/2025	03/09/2026	56	325,785	5,770		4,724	0	1,317		1,317	(3,407)	0	0	0			
1622718935-SGIXSMPA IDX Call Option @ 562 03/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2024	03/10/2026	583	327,269	562	15,192		0	1,099		1,099	(7,123)	0	0	0			
1759823215-SGIXSMPA IDX Call Option @ 582 03/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/10/2026	335	194,915	582		8,223	0	885		885	(7,338)	0	0	0			
1759840581-SPX IDX Call Option @ 5593 03/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/10/2026	487	2,724,657	5,593		276,632	0	591,383		591,383	314,751	0	0	0			
1759840609-NDX IDX Call Option @ 19478 03/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/10/2026	45	869,101	19,478		108,332	0	255,224		255,224	146,892	0	0	0			
1763425028-SPX IDX Call Option @ 6198 03/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/10/2026	44	270,211	6,198		(9,676)	0	(29,843)		(29,843)	(20,167)	0	0	0			
1763425103-SPX IDX Call Option @ 5605 03/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/10/2026	44	244,374	5,605		25,330	0	52,464		52,464	27,134	0	0	0			
19379660-SPX IDX Call Option @ 6162 03/10/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/01/2025	03/10/2026	8	50,651	6,162		(1,405)	0	(5,869)		(5,869)	(4,464)	0	0	0			
19379661-SPX IDX Call Option @ 5616 03/10/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/01/2025	03/10/2026	3	19,205	5,616		1,576	0	4,082		4,082	2,507	0	0	0			
19379672-SPX IDX Call Option @ 5615 03/10/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/01/2025	03/10/2026	8	46,152	5,615		3,792	0	9,819		9,819	6,027	0	0	0			
255707135-SPX IDX Call Option @ 5304 03/10/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/18/2024	03/10/2026	18	97,647	5,304	(11,014)		0	(27,263)		(27,263)	(9,951)	0	0	0			
255707138-SPX IDX Call Option @ 5130 03/10/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/18/2024	03/10/2026	18	94,435	5,130	12,958		0	30,280		30,280	10,450	0	0	0			
747082749-SPX IDX Call Option @ 5615 03/10/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/17/2025	03/10/2026	35	196,229	5,615		3,179	0	3,880		3,880	701	0	0	0			

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1051127179-SPX IDX Call Option @ 5141 03/11/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/18/2024	03/11/2026	237	1,220,348	5,141	165,591		0	388,154		388,154	134,368	0	0	0			
138409187-SPX IDX Call Option @ 5572 03/11/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/17/2025	03/11/2026	101	562,278	5,572		7,984	0	14,408		14,408	6,424	0	0	0			
1622718998-SGIXSMPA IDX Call Option @ 562 03/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2024	03/11/2026	2,480	1,392,704	562	64,713		0	5,555		5,555	(30,760)	0	0	0			
1759823323-SGIXSMPA IDX Call Option @ 575 03/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/11/2026	132	76,001	575		3,521	0	470		470	(3,051)	0	0	0			
1759840233-SPX IDX Call Option @ 5996 03/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/11/2026	3,055	18,318,373	5,996		(980,772)	0	(2,615,291)		(2,615,291)	(1,634,519)	0	0	0			
1759840630-SPX IDX Call Option @ 5585 03/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/11/2026	3,055	17,062,966	5,585		1,753,812	0	3,733,114		3,733,114	1,979,302	0	0	0			
1763425101-SPX IDX Call Option @ 5591 03/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/11/2026	3	16,102	5,591		2,171	0	3,505		3,505	1,334	0	0	0			
1763441419-SGIXSMPA IDX Call Option @ 575 03/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/11/2026	15	8,630	575		398	0	53		53	(344)	0	0	0			
19379659-NDX IDX Call Option @ 19534 03/11/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/01/2025	03/11/2026	1	10,744	19,534		1,031	0	3,120		3,120	2,089	0	0	0			
159198472-SPX IDX Call Option @ 5599 03/12/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/24/2025	03/12/2026	14	77,550	5,599		884	0	1,532		1,532	648	0	0	0			
1622719051-SGIXSMPA IDX Call Option @ 564 03/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2024	03/12/2026	650	366,133	564	16,715		0	1,052		1,052	(7,512)	0	0	0			
1759823394-SGIXSMPA IDX Call Option @ 571 03/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/12/2026	221	126,021	571		6,169	0	895		895	(5,273)	0	0	0			
1763441505-SGIXSMPA IDX Call Option @ 571 03/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/12/2026	34	19,564	571		955	0	139		139	(816)	0	0	0			
242224317-NDX IDX Call Option @ 17966 03/12/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/18/2024	03/12/2026	27	486,164	17,966	78,302		0	193,108		193,108	69,324	0	0	0			
716784115-SPX IDX Call Option @ 5599 03/12/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/17/2025	03/12/2026	20	110,026	5,599		1,672	0	3,385		3,385	1,713	0	0	0			
1622719111-SGIXSMPA IDX Call Option @ 564 03/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2024	03/13/2026	872	491,885	564	22,408		0	1,235		1,235	(9,833)	0	0	0			
1759823448-SGIXSMPA IDX Call Option @ 569 03/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/13/2026	577	328,297	569		16,348	0	2,395		2,395	(13,953)	0	0	0			
747634114-SPX IDX Call Option @ 5522 03/13/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/17/2025	03/13/2026	105	577,496	5,522		9,817	0	23,996		23,996	14,179	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1622719124-SGIXSMPA IDX Call Option @ 554 03/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2024	03/16/2026	3,083	1,707,699	554	85,770		0	5,975		5,975	(38,598)	0	0	0			
1622719174-SGIXSMPA IDX Call Option @ 553 03/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2024	03/16/2026	759	419,697	553	21,299		0	1,285		1,285	(9,210)	0	0	0			
1624936897-SGIXSMPA IDX Call Option @ 555 03/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/25/2024	03/16/2026	735	407,650	555	20,850		0	890		890	(8,150)	0	0	0			
1759823604-SGIXSMPA IDX Call Option @ 574 03/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/16/2026	607	348,664	574		16,422	0	2,215		2,215	(14,207)	0	0	0			
1763440362-SGIXSMPA IDX Call Option @ 578 03/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/16/2026	284	164,022	578		7,333	0	921		921	(6,412)	0	0	0			
1763440587-SGIXSMPA IDX Call Option @ 578 03/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/16/2026	232	134,207	578		6,002	0	744		744	(5,258)	0	0	0			
1770705165-SPX IDX Call Option @ 6138 03/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	03/16/2026	9	53,953	6,138		(773)	0	(6,519)		(6,519)	(5,746)	0	0	0			
1770705309-SPX IDX Call Option @ 5630 03/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	03/16/2026	9	49,490	5,630		2,730	0	10,428		10,428	7,697	0	0	0			
1918564180-SPX IDX Call Option @ 4296 03/16/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/20/2023	03/16/2026	36	154,796	4,296	18,183		0	88,083		88,083	23,852	0	0	0			
728441368-SPX IDX Call Option @ 5639 03/16/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/17/2025	03/16/2026	60	340,648	5,639		4,360	0	6,949		6,949	2,588	0	0	0			
868780603-SPX IDX Call Option @ 5675 03/16/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/24/2025	03/16/2026	21	116,851	5,675		1,648	0	1,242		1,242	(406)	0	0	0			
893448116-SPX IDX Call Option @ 5675 03/16/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/24/2025	03/16/2026	18	100,960	5,675		1,494	0	2,178		2,178	684	0	0	0			
1624936955-SGIXSMPA IDX Call Option @ 555 03/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/25/2024	03/17/2026	1,427	791,472	555	40,501		0	1,680		1,680	(15,615)	0	0	0			
1763440664-SGIXSMPA IDX Call Option @ 578 03/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/17/2026	641	370,628	578		16,600	0	2,083		2,083	(14,518)	0	0	0			
75247691-SPX IDX Call Option @ 5675 03/17/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/24/2025	03/17/2026	63	356,341	5,675		5,452	0	3,524		3,524	(1,928)	0	0	0			
14955235-SPX IDX Call Option @ 5168 03/18/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/25/2024	03/18/2026	11	58,144	5,168	8,261		0	18,167		18,167	6,324	0	0	0			
14955246-SPX IDX Call Option @ 5356 03/18/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/25/2024	03/18/2026	11	60,259	5,356	(6,923)		0	(16,191)		(16,191)	(5,989)	0	0	0			
14955250-SPX IDX Call Option @ 5205 03/18/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/25/2024	03/18/2026	437	2,275,544	5,205	310,822		0	690,925		690,925	243,337	0	0	0			

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159205294-SPX IDX Call Option @ 5615 03/18/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/24/2025	03/18/2026	72	404,592	5,615		5,422	0	1,235		1,235	(4,186)	0	0	0			
1624937007-SGIXSMPA IDX Call Option @ 555 03/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/25/2024	03/18/2026	1,487	824,661	555	42,218		0	2,337		2,337	(17,482)	0	0	0			
1763425008-SPX IDX Call Option @ 5660 03/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/18/2026	3,409	19,292,958	5,660		1,842,937	0	3,959,188		3,959,188	2,116,251	0	0	0			
1763425034-SPX IDX Call Option @ 5667 03/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/18/2026	859	4,870,694	5,667		460,761	0	992,430		992,430	531,669	0	0	0			
1763425071-NDX IDX Call Option @ 19720 03/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/18/2026	61	1,209,251	19,720		144,216	0	338,917		338,917	194,701	0	0	0			
1763425073-SPX IDX Call Option @ 6090 03/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/18/2026	3,409	20,758,725	6,090		(959,816)	0	(2,674,435)		(2,674,435)	(1,714,619)	0	0	0			
1763438972-SGIXSMPA IDX Call Option @ 575 03/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/18/2026	57	33,030	575		2,823	0	581		581	(2,242)	0	0	0			
1763440884-SGIXSMPA IDX Call Option @ 576 03/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/18/2026	374	215,608	576		9,898	0	1,285		1,285	(8,613)	0	0	0			
1770677600-SGIXSMPA IDX Call Option @ 576 03/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	03/18/2026	19	11,065	576		196	0	66		66	(130)	0	0	0			
159205490-SPX IDX Call Option @ 5675 03/19/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/24/2025	03/19/2026	43	244,094	5,675		3,149	0	269		269	(2,880)	0	0	0			
1624937061-SGIXSMPA IDX Call Option @ 564 03/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/25/2024	03/19/2026	827	466,550	564	21,848		0	1,313		1,313	(9,252)	0	0	0			
1763440942-SGIXSMPA IDX Call Option @ 577 03/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/19/2026	206	119,190	577		5,381	0	680		680	(4,701)	0	0	0			
1767115350-SGIXSMPA IDX Call Option @ 577 03/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2025	03/19/2026	1	491	577		24	0	3		3	(21)	0	0	0			
14955269-NDX IDX Call Option @ 18215 03/20/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/25/2024	03/20/2026	34	613,121	18,215	102,872		0	233,157		233,157	84,797	0	0	0			
159207849-SPX IDX Call Option @ 5663 03/20/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/24/2025	03/20/2026	162	917,048	5,663		11,738	0	1,409		1,409	(10,330)	0	0	0			
1624937130-SGIXSMPA IDX Call Option @ 569 03/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/25/2024	03/20/2026	276	156,856	569	7,016		0	382		382	(2,998)	0	0	0			
1763441111-SGIXSMPA IDX Call Option @ 575 03/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/20/2026	196	112,518	575		5,216	0	687		687	(4,528)	0	0	0			
112430506-SPX IDX Call Option @ 5668 03/23/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/01/2025	03/23/2026	14	81,273	5,668		666	0	231		231	(436)	0	0	0			

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112430509-SPX IDX Call Option @ 5768 03/23/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/01/2025	03/23/2026	60	345,477	5,768		3,420	0	5,486		5,486	2,065	0	0	0			
112430510-SPX IDX Call Option @ 5768 03/23/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/01/2025	03/23/2026	17	99,260	5,768		973	0	971		971	(1)	0	0	0			
159215780-SPX IDX Call Option @ 5668 03/23/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/24/2025	03/23/2026	69	389,191	5,668		5,371	0	1,185		1,185	(4,185)	0	0	0			
1624937186-SGIXSMPA IDX Call Option @ 572 03/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/25/2024	03/23/2026	3,126	1,787,708	572	77,668		0	4,162		4,162	(32,977)	0	0	0			
1624937243-SGIXSMPA IDX Call Option @ 565 03/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/25/2024	03/23/2026	925	522,741	565	24,224		0	2,031		2,031	(10,904)	0	0	0			
1626449737-SGIXSMPA IDX Call Option @ 557 03/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2024	03/23/2026	552	307,625	557	17,234		0	1,736		1,736	(7,148)	0	0	0			
1763441202-SGIXSMPA IDX Call Option @ 570 03/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/23/2026	304	173,179	570	8,611		0	1,285		1,285	(7,325)	0	0	0			
1767114149-SGIXSMPA IDX Call Option @ 578 03/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2025	03/23/2026	237	137,092	578	6,642		0	796		796	(5,847)	0	0	0			
1767114215-SGIXSMPA IDX Call Option @ 578 03/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2025	03/23/2026	93	53,466	578	2,590		0	314		314	(2,276)	0	0	0			
SWD208205761-SPX IDX Call Option @ 4310 03/23/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/27/2023	03/23/2026	24	105,334	4,310	12,906		0	59,532		59,532	16,151	0	0	0			
112430507-SPX IDX Call Option @ 5768 03/24/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/01/2025	03/24/2026	55	318,255	5,768		3,278	0	8,073		8,073	4,795	0	0	0			
1626449772-SGIXSMPA IDX Call Option @ 557 03/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2024	03/24/2026	734	408,676	557	22,894		0	2,052		2,052	(9,533)	0	0	0			
1767114381-SGIXSMPA IDX Call Option @ 578 03/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2025	03/24/2026	177	101,999	578	4,946		0	601		601	(4,345)	0	0	0			
19379662-SPX IDX Call Option @ 5725 03/24/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/01/2025	03/24/2026	781	4,473,174	5,725	316,089		0	866,462		866,462	550,373	0	0	0			
SWD239640691-SPX IDX Call Option @ 5218 03/24/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/01/2024	03/24/2026	5	25,828	5,218	3,546		0	7,789		7,789	2,747	0	0	0			
SWD239640697-SPX IDX Call Option @ 5246 03/24/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/01/2024	03/24/2026	248	1,298,523	5,246	172,986		0	383,060		383,060	136,290	0	0	0			
SWD239640698-SPX IDX Call Option @ 5399 03/24/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/01/2024	03/24/2026	5	26,723	5,399	(2,967)		0	(6,957)		(6,957)	(2,603)	0	0	0			
112430508-SPX IDX Call Option @ 5777 03/25/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/01/2025	03/25/2026	81	466,349	5,777		3,824	0	9,820		9,820	5,996	0	0	0			

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1626449775-SGIXSMPA IDX Call Option @ 557 03/25/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2024	03/25/2026	2,183	1,215,800	557	68,121		0	3,849		3,849	(26,610)	0	0	0			
1767114591-SGIXSMPA IDX Call Option @ 575 03/25/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2025	03/25/2026	1,249	718,061	575		35,935	0	4,462		4,462	(31,473)	0	0	0			
19379658-SPX IDX Call Option @ 6148 03/25/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/01/2025	03/25/2026	3,172	19,499,947	6,148		(593,222)	0	(2,362,648)		(2,362,648)	(1,769,426)	0	0	0			
19379667-SPX IDX Call Option @ 5716 03/25/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/01/2025	03/25/2026	3,172	18,131,577	5,716		1,303,234	0	3,546,838		3,546,838	2,243,604	0	0	0			
19379668-NDX IDX Call Option @ 19752 03/25/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/01/2025	03/25/2026	53	1,039,746	19,752		94,572	0	290,812		290,812	196,239	0	0	0			
SWD239641069-NDX IDX Call Option @ 18260 03/25/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/01/2024	03/25/2026	31	558,761	18,260	91,099		0	211,149		211,149	76,862	0	0	0			
112430511-SPX IDX Call Option @ 5712 03/26/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/01/2025	03/26/2026	44	249,280	5,712		3,141	0	9,117		9,117	5,976	0	0	0			
1626449779-SGIXSMPA IDX Call Option @ 556 03/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2024	03/26/2026	179	99,552	556	5,639		0	277		277	(2,073)	0	0	0			
1767114682-SGIXSMPA IDX Call Option @ 580 03/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2025	03/26/2026	225	130,497	580		6,129	0	724		724	(5,406)	0	0	0			
112430512-SPX IDX Call Option @ 5693 03/27/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/01/2025	03/27/2026	48	275,727	5,693		2,647	0	7,782		7,782	5,135	0	0	0			
1526170565-SPX IDX Call Option @ 4376 03/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/03/2023	03/27/2026	35	154,282	4,376	20,125		0	83,749		83,749	23,096	0	0	0			
1626449782-SGIXSMPA IDX Call Option @ 578 03/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2024	03/27/2026	444	256,591	578	11,808		0	286		286	(3,744)	0	0	0			
1767114942-SGIXSMPA IDX Call Option @ 582 03/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2025	03/27/2026	245	142,424	582		6,538	0	758		758	(5,780)	0	0	0			
112430505-SPX IDX Call Option @ 5581 03/30/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/01/2025	03/30/2026	83	465,171	5,581		7,117	0	24,027		24,027	16,910	0	0	0			
1626449792-SGIXSMPA IDX Call Option @ 583 03/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2024	03/30/2026	1,410	821,368	583	36,385		0	781		781	(11,087)	0	0	0			
1628783360-SGIXSMPA IDX Call Option @ 572 03/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/08/2024	03/30/2026	28	16,240	572	721		0	17		17	(235)	0	0	0			
1628783448-SGIXSMPA IDX Call Option @ 572 03/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/08/2024	03/30/2026	1,646	941,774	572	41,844		0	803		803	(12,499)	0	0	0			
1628784270-SGIXSMPA IDX Call Option @ 583 03/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/08/2024	03/30/2026	25	14,529	583	582		0	14		14	(196)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1631118783-SPX IDX Call Option @ 5244 03/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/15/2024	03/30/2026	1	6,922	5,244	1,292		0	2,052		2,052	728	0	0	0			
1767115191-SGIXSMPA IDX Call Option @ 577 03/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2025	03/30/2026	502	289,356	577		14,228	0	1,869		1,869	(12,359)	0	0	0			
1770676315-SGIXSMPA IDX Call Option @ 587 03/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	03/30/2026	346	202,653	587		3,205	0	962		962	(2,243)	0	0	0			
1770676472-SGIXSMPA IDX Call Option @ 587 03/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	03/30/2026	17	10,076	587		160	0	50		50	(110)	0	0	0			
19541534-SPX IDX Call Option @ 5612 03/30/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/07/2025	03/30/2026	43	240,636	5,612		1,709	0	10,769		10,769	9,061	0	0	0			
19542008-SPX IDX Call Option @ 5612 03/30/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/07/2025	03/30/2026	51	285,531	5,612		1,856	0	12,305		12,305	10,450	0	0	0			
15100760-NDX IDX Call Option @ 18193 03/31/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/08/2024	03/31/2026	11	192,297	18,193	30,818		0	73,797		73,797	26,682	0	0	0			
1628783555-SGIXSMPA IDX Call Option @ 572 03/31/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/08/2024	03/31/2026	714	408,318	572	18,149		0	368		368	(5,517)	0	0	0			
1770676686-SGIXSMPA IDX Call Option @ 587 03/31/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	03/31/2026	106	62,339	587		990	0	311		311	(679)	0	0	0			
1770704859-SPX IDX Call Option @ 5535 03/31/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	03/31/2026	860	4,760,527	5,535		267,784	0	1,107,610		1,107,610	839,826	0	0	0			
1774674546-SPX IDX Call Option @ 5184 03/31/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	03/31/2026	5	24,314	5,184		3,737	0	7,554		7,554	3,817	0	0	0			
19543180-SPX IDX Call Option @ 5612 03/31/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/07/2025	03/31/2026	48	268,471	5,612		1,852	0	13,234		13,234	11,382	0	0	0			
19878670-SPX IDX Call Option @ 5598 03/31/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/28/2025	03/31/2026	2	11,701	5,598		938	0	2,571		2,571	1,633	0	0	0			
15100563-SPX IDX Call Option @ 5223 04/01/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/08/2024	04/01/2026	8	42,674	5,223	5,755		0	12,869		12,869	4,530	0	0	0			
15100568-SPX IDX Call Option @ 5449 04/01/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/08/2024	04/01/2026	8	44,515	5,449	(4,626)		0	(11,169)		(11,169)	(4,232)	0	0	0			
15100609-SPX IDX Call Option @ 5231 04/01/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/08/2024	04/01/2026	141	739,402	5,231	98,843		0	221,567		221,567	78,186	0	0	0			
1628783599-SGIXSMPA IDX Call Option @ 572 04/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/08/2024	04/01/2026	1,285	735,243	572	32,721		0	624		624	(9,739)	0	0	0			
1770676764-SGIXSMPA IDX Call Option @ 586 04/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	04/01/2026	429	251,620	586		4,025	0	1,266		1,266	(2,759)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1770704860-SPX IDX Call Option @ 5525 04/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	04/01/2026	3,301	18,237,711	5,525		1,047,301	0	4,281,638		4,281,638	3,234,337	0	0	0			
1770705142-NDX IDX Call Option @ 18960 04/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	04/01/2026	31	591,185	18,960		46,094	0	195,616		195,616	149,522	0	0	0			
1770705246-SPX IDX Call Option @ 5935 04/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	04/01/2026	3,301	19,591,093	5,935		(497,393)	0	(3,080,610)		(3,080,610)	(2,583,217)	0	0	0			
19541539-SPX IDX Call Option @ 5633 04/01/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/07/2025	04/01/2026	70	396,793	5,633		3,016	0	20,232		20,232	17,216	0	0	0			
1628783662-SGIXSMPA IDX Call Option @ 567 04/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/08/2024	04/02/2026	268	151,899	567	7,117		0	234		234	(2,448)	0	0	0			
1770676948-SGIXSMPA IDX Call Option @ 588 04/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	04/02/2026	167	98,068	588		1,528	0	471		471	(1,057)	0	0	0			
1774674504-SPX IDX Call Option @ 5397 04/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/02/2026	102	548,258	5,397		56,886	0	143,720		143,720	86,834	0	0	0			
1774674641-SPX IDX Call Option @ 5936 04/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/02/2026	102	602,993	5,936		(26,626)	0	(94,846)		(94,846)	(68,220)	0	0	0			
19541540-SPX IDX Call Option @ 5671 04/02/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/07/2025	04/02/2026	33	185,441	5,671		1,094	0	8,606		8,606	7,512	0	0	0			
113120552-SPX IDX Call Option @ 5062 04/06/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/14/2025	04/06/2026	121	614,051	5,062		9,518	0	38,138		38,138	28,621	0	0	0			
113120554-SPX IDX Call Option @ 5062 04/06/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/14/2025	04/06/2026	91	460,513	5,062		7,414	0	30,105		30,105	22,690	0	0	0			
1628783741-SGIXSMPA IDX Call Option @ 565 04/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/08/2024	04/06/2026	525	296,619	565	14,215		0	746		746	(5,490)	0	0	0			
1628783795-SGIXSMPA IDX Call Option @ 561 04/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/08/2024	04/06/2026	1,047	586,929	561	29,325		0	1,705		1,705	(11,452)	0	0	0			
1628783856-SGIXSMPA IDX Call Option @ 563 04/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/08/2024	04/06/2026	645	363,007	563	17,707		0	1,326		1,326	(7,306)	0	0	0			
1631102983-SGIXSMPA IDX Call Option @ 563 04/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/15/2024	04/06/2026	2,040	1,149,203	563	46,084		0	3,976		3,976	(22,899)	0	0	0			
1631105910-SGIXSMPA IDX Call Option @ 565 04/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/15/2024	04/06/2026	26	14,532	565	571		0	37		37	(269)	0	0	0			
1770674908-SGIXSMPA IDX Call Option @ 526 04/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	04/06/2026	59	31,124	526		2,338	0	1,778		1,778	(560)	0	0	0			
1770677224-SGIXSMPA IDX Call Option @ 571 04/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	04/06/2026	220	125,963	571		2,575	0	1,055		1,055	(1,520)	0	0	0			

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1770677320-SGIXSMPA IDX Call Option @ 526 04/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	04/06/2026	281	147,988	526		5,943	0	4,336		4,336	(1,607)	0	0	0			
1774674822-SGIXSMPA IDX Call Option @ 518 04/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/06/2026	795	411,721	518		20,001	0	14,873		14,873	(5,127)	0	0	0			
1774674949-SGIXSMPA IDX Call Option @ 518 04/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/06/2026	410	212,099	518		10,299	0	7,656		7,656	(2,643)	0	0	0			
19542945-SPX IDX Call Option @ 5397 04/06/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/07/2025	04/06/2026	49	265,131	5,397		2,572	0	16,501		16,501	13,930	0	0	0			
19542972-SPX IDX Call Option @ 5074 04/06/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/07/2025	04/06/2026	32	162,979	5,074		1,744	0	8,711		8,711	6,967	0	0	0			
959340229-SPX IDX Call Option @ 4477 04/06/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	04/10/2023	04/06/2026	10	46,288	4,477	5,257		0	23,623		23,623	6,675	0	0	0			
113120551-SPX IDX Call Option @ 5062 04/07/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/14/2025	04/07/2026	58	293,459	5,062		4,284	0	17,655		17,655	13,371	0	0	0			
113322215-NDX IDX Call Option @ 18610 04/07/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/07/2026	0	1,489	18,610		131	0	529		529	398	0	0	0			
113322456-SPX IDX Call Option @ 5062 04/07/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/07/2026	7	35,841	5,062		297	0	1,514		1,514	1,216	0	0	0			
1631103149-SGIXSMPA IDX Call Option @ 563 04/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/15/2024	04/07/2026	319	179,610	563	7,211		0	667		667	(3,621)	0	0	0			
1631118917-SPX IDX Call Option @ 5409 04/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/15/2024	04/07/2026	21	113,920	5,409	(10,772)		0	(29,657)		(29,657)	(11,052)	0	0	0			
1631119036-SPX IDX Call Option @ 5202 04/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/15/2024	04/07/2026	21	109,561	5,202	14,241		0	33,687		33,687	11,746	0	0	0			
1774674509-SPX IDX Call Option @ 5187 04/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/07/2026	777	4,032,880	5,187		540,301	0	1,254,710		1,254,710	714,409	0	0	0			
1774675004-SGIXSMPA IDX Call Option @ 518 04/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/07/2026	248	128,359	518		6,238	0	4,647		4,647	(1,592)	0	0	0			
247125486-SPX IDX Call Option @ 5587 04/07/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/07/2026	7	40,115	5,587		4,131	0	8,943		8,943	4,812	0	0	0			
113120556-SPX IDX Call Option @ 4983 04/08/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/14/2025	04/08/2026	49	243,358	4,983		3,529	0	14,298		14,298	10,769	0	0	0			
1631103467-SGIXSMPA IDX Call Option @ 563 04/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/15/2024	04/08/2026	597	336,109	563	13,514		0	1,057		1,057	(6,550)	0	0	0			
1631114528-SPX IDX Call Option @ 5189 04/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/15/2024	04/08/2026	307	1,595,020	5,189	197,132		0	495,649		495,649	172,046	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1631118513-NDX IDX Call Option @ 18162 04/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/15/2024	04/08/2026	36	654,924	18,162	98,062		0	253,645		253,645	91,218	0	0	0			
1774674519-NDX IDX Call Option @ 17952 04/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/08/2026	63	1,124,679	17,952		174,361	0	452,935		452,935	278,575	0	0	0			
1774674538-SPX IDX Call Option @ 5166 04/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/08/2026	4,383	22,642,373	5,166		3,112,130	0	7,162,035		7,162,035	4,049,905	0	0	0			
1774674634-SPX IDX Call Option @ 5576 04/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/08/2026	4,383	24,437,895	5,576		(1,979,909)	0	(5,513,867)		(5,513,867)	(3,533,958)	0	0	0			
1774675122-SGIXSMPA IDX Call Option @ 515 04/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/08/2026	182	93,522	515		4,725	0	3,620		3,620	(1,105)	0	0	0			
417866168-SPX IDX Call Option @ 4479 04/08/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	04/18/2023	04/08/2026	20	90,161	4,479	10,747		0	45,969		45,969	12,990	0	0	0			
113120555-SPX IDX Call Option @ 5457 04/09/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/14/2025	04/09/2026	59	321,630	5,457		4,310	0	20,967		20,967	16,657	0	0	0			
126158358-SPX IDX Call Option @ 6134 04/09/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/09/2026	13	80,720	6,134		(3,422)	0	(10,177)		(10,177)	(6,755)	0	0	0			
126158361-SPX IDX Call Option @ 5619 04/09/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/09/2026	13	73,941	5,619		7,329	0	16,043		16,043	8,714	0	0	0			
1631103683-SGIXSMPA IDX Call Option @ 565 04/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/15/2024	04/09/2026	758	427,818	565	16,972		0	1,180		1,180	(8,054)	0	0	0			
1774675229-SGIXSMPA IDX Call Option @ 523 04/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/09/2026	157	81,978	523		3,687	0	2,581		2,581	(1,105)	0	0	0			
19878679-SPX IDX Call Option @ 5183 04/09/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/28/2025	04/09/2026	30	154,618	5,183		21,634	0	48,292		48,292	26,658	0	0	0			
19878680-SPX IDX Call Option @ 5576 04/09/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/28/2025	04/09/2026	30	166,339	5,576		(14,016)	0	(37,544)		(37,544)	(23,529)	0	0	0			
113120553-SPX IDX Call Option @ 5268 04/10/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/14/2025	04/10/2026	37	192,811	5,268		1,774	0	8,204		8,204	6,430	0	0	0			
113322213-SPX IDX Call Option @ 5268 04/10/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/10/2026	2	10,273	5,268		853	0	3,005		3,005	2,152	0	0	0			
113322218-SPX IDX Call Option @ 5268 04/10/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/10/2026	1	2,687	5,268		227	0	786		786	559	0	0	0			
113322219-SPX IDX Call Option @ 5452 04/10/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/10/2026	2	10,632	5,452		(665)	0	(2,675)		(2,675)	(2,010)	0	0	0			
113341836-SGIXSMPA IDX Call Option @ 521 04/10/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/10/2026	5	2,677	521		115	0	102		102	(13)	0	0	0			

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1631103869-SGIXSMPA IDX Call Option @ 558 04/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	04/15/2024	04/10/2026	23	12,682	558	541		0	70		70	(284)	0	0	0			
1774675277-SGIXSMPA IDX Call Option @ 521 04/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	04/14/2025	04/10/2026	771	401,747	521		18,759	0	13,327		13,327	(5,432)	0	0	0			
113120550-SPX IDX Call Option @ 5363 04/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/14/2025	04/13/2026	62	333,708	5,363		4,572	0	20,229		20,229	15,657	0	0	0			
113322226-NDX IDX Call Option @ 18712 04/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/13/2026	50	929,426	18,712		79,774	0	324,889		324,889	245,115	0	0	0			
113322457-SPX IDX Call Option @ 5363 04/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/13/2026	4	19,201	5,363		257	0	1,565		1,565	1,308	0	0	0			
113322462-SPX IDX Call Option @ 5406 04/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/13/2026	115	620,713	5,406		4,717	0	33,978		33,978	29,260	0	0	0			
113322463-SPX IDX Call Option @ 5406 04/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/13/2026	81	435,559	5,406		4,181	0	28,261		28,261	24,080	0	0	0			
113341828-SGIXSMPA IDX Call Option @ 525 04/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/13/2026	480	252,051	525		10,165	0	9,162		9,162	(1,003)	0	0	0			
113341831-SGIXSMPA IDX Call Option @ 525 04/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/13/2026	282	147,759	525		5,965	0	5,261		5,261	(704)	0	0	0			
1631104033-SGIXSMPA IDX Call Option @ 555 04/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	04/15/2024	04/13/2026	1,518	841,734	555	37,167		0	5,972		5,972	(19,572)	0	0	0			
1631104165-SGIXSMPA IDX Call Option @ 550 04/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	04/15/2024	04/13/2026	726	399,276	550	18,452		0	2,638		2,638	(9,619)	0	0	0			
1633602016-SGIXSMPA IDX Call Option @ 545 04/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	04/22/2024	04/13/2026	1,624	885,382	545	50,116		0	6,126		6,126	(22,466)	0	0	0			
1774675412-SGIXSMPA IDX Call Option @ 523 04/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XB071	04/14/2025	04/13/2026	429	224,375	523		10,236	0	7,375		7,375	(2,861)	0	0	0			
SWD241456781-SPX IDX Call Option @ 5123 04/13/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/22/2024	04/13/2026	13	65,426	5,123	8,306		0	21,427		21,427	7,272	0	0	0			
SWD241456947-NDX IDX Call Option @ 18023 04/13/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/22/2024	04/13/2026	3	55,870	18,023	7,527		0	22,253		22,253	7,915	0	0	0			
113322214-SPX IDX Call Option @ 5383 04/14/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/14/2026	538	2,894,805	5,383		207,790	0	773,259		773,259	565,469	0	0	0			
113322220-SPX IDX Call Option @ 5365 04/14/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/14/2026	3,301	17,713,307	5,365		1,283,493	0	4,801,817		4,801,817	3,518,324	0	0	0			
113322222-SPX IDX Call Option @ 5754 04/14/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/14/2026	3,301	18,995,611	5,754		(698,316)	0	(3,649,549)		(3,649,549)	(2,951,233)	0	0	0			

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113322460-SPX IDX Call Option @ 5406 04/14/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/14/2026	166	895,715	5,406		6,987	0	47,920		47,920	40,933	0	0	0			
113341837-SGIXSMPA IDX Call Option @ 525 04/14/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/14/2026	402	210,666	525		8,516	0	7,512		7,512	(1,004)	0	0	0			
1633602154-SGIXSMPA IDX Call Option @ 545 04/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/22/2024	04/14/2026	79	43,182	545	2,443		0	282		282	(1,086)	0	0	0			
19878671-NDX IDX Call Option @ 18375 04/14/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/28/2025	04/14/2026	2	29,584	18,375		4,401	0	11,036		11,036	6,635	0	0	0			
SWD241456727-SPX IDX Call Option @ 5056 04/14/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/22/2024	04/14/2026	38	193,389	5,056	26,482		0	66,623		66,623	22,144	0	0	0			
SWD241456768-SPX IDX Call Option @ 5278 04/14/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/22/2024	04/14/2026	38	201,882	5,278	(21,076)		0	(58,717)		(58,717)	(20,893)	0	0	0			
113322461-SPX IDX Call Option @ 5397 04/15/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/15/2026	126	682,566	5,397		5,187	0	35,205		35,205	30,017	0	0	0			
113341825-SGIXSMPA IDX Call Option @ 524 04/15/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/15/2026	93	48,726	524		1,995	0	1,764		1,764	(232)	0	0	0			
1633602281-SGIXSMPA IDX Call Option @ 545 04/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/22/2024	04/15/2026	985	536,794	545	30,375		0	3,046		3,046	(13,172)	0	0	0			
113322458-SPX IDX Call Option @ 5276 04/16/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/16/2026	46	245,004	5,276		2,573	0	14,227		14,227	11,655	0	0	0			
113341835-SGIXSMPA IDX Call Option @ 523 04/16/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/16/2026	14	7,269	523		306	0	268		268	(38)	0	0	0			
113545446-SPX IDX Call Option @ 5276 04/16/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/28/2025	04/16/2026	1	5,170	5,276		66	0	244		244	178	0	0	0			
1633602413-SGIXSMPA IDX Call Option @ 541 04/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/22/2024	04/16/2026	736	398,548	541	23,337		0	2,063		2,063	(9,765)	0	0	0			
1779718956-SGIXSMPA IDX Call Option @ 523 04/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2025	04/16/2026	2	831	523		37	0	27		27	(11)	0	0	0			
SWD241456782-SPX IDX Call Option @ 5032 04/16/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/22/2024	04/16/2026	139	696,962	5,032	98,303		0	244,585		244,585	80,642	0	0	0			
SWD241456946-NDX IDX Call Option @ 17440 04/16/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/22/2024	04/16/2026	16	275,553	17,440	43,632		0	122,127		122,127	41,811	0	0	0			
113322459-SPX IDX Call Option @ 5283 04/17/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/17/2026	25	134,286	5,283		1,437	0	7,083		7,083	5,646	0	0	0			
113341824-SGIXSMPA IDX Call Option @ 524 04/17/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/17/2026	698	365,691	524		15,191	0	13,255		13,255	(1,936)	0	0	0			

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1633602515-SGIXSMPA IDX Call Option @ 5430 04/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/22/2024	04/17/2026	659	357,661	543	20,685		0	1,718		1,718	(8,524)	0	0	0			
1779719000-SGIXSMPA IDX Call Option @ 5240 04/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2025	04/17/2026	71	37,380	524		1,650	0	1,176		1,176	(474)	0	0	0			
113545447-SPX IDX Call Option @ 5158 04/20/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/28/2025	04/20/2026	38	195,908	5,158		3,663	0	10,247		10,247	6,584	0	0	0			
113545451-SPX IDX Call Option @ 5158 04/20/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/28/2025	04/20/2026	31	159,749	5,158		2,764	0	7,970		7,970	5,206	0	0	0			
113545452-SPX IDX Call Option @ 5158 04/20/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/28/2025	04/20/2026	76	389,444	5,158		5,296	0	16,305		16,305	11,009	0	0	0			
1531190508-SPX IDX Call Option @ 4510 04/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/24/2023	04/20/2026	11	50,332	4,510	6,251		0	25,238		25,238	7,167	0	0	0			
1633602625-SGIXSMPA IDX Call Option @ 5440 04/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/22/2024	04/20/2026	571	310,648	544	17,765		0	1,841		1,841	(7,666)	0	0	0			
1633602758-SGIXSMPA IDX Call Option @ 5530 04/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/22/2024	04/20/2026	891	492,507	553	26,031		0	2,917		2,917	(11,240)	0	0	0			
1636000878-SGIXSMPA IDX Call Option @ 5600 04/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/29/2024	04/20/2026	1,321	739,426	560	36,503		0	3,613		3,613	(15,900)	0	0	0			
1779718002-SGIXSMPA IDX Call Option @ 5210 04/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2025	04/20/2026	467	243,609	521		11,184	0	8,112		8,112	(3,072)	0	0	0			
1779718157-SGIXSMPA IDX Call Option @ 5210 04/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2025	04/20/2026	464	241,983	521		11,110	0	8,049		8,049	(3,061)	0	0	0			
1779718216-SGIXSMPA IDX Call Option @ 5210 04/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2025	04/20/2026	126	65,568	521		3,010	0	2,175		2,175	(835)	0	0	0			
19878678-NDX IDX Call Option @ 18329 04/20/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/28/2025	04/20/2026	63	1,146,488	18,329		174,021	0	432,544		432,544	258,523	0	0	0			
113545445-SPX IDX Call Option @ 5158 04/21/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/28/2025	04/21/2026	53	272,043	5,158		4,978	0	15,134		15,134	10,156	0	0	0			
1636001028-SGIXSMPA IDX Call Option @ 5600 04/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/29/2024	04/21/2026	1,874	1,049,044	560	51,813		0	5,336		5,336	(22,700)	0	0	0			
1779718352-SGIXSMPA IDX Call Option @ 5210 04/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2025	04/21/2026	807	420,484	521		19,326	0	13,965		13,965	(5,361)	0	0	0			
19878672-SPX IDX Call Option @ 5277 04/21/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/28/2025	04/21/2026	771	4,067,626	5,277		515,679	0	1,188,355		1,188,355	672,676	0	0	0			
113545453-SPX IDX Call Option @ 5288 04/22/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/28/2025	04/22/2026	42	223,514	5,288		2,727	0	9,315		9,315	6,588	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
15363909-SPX IDX Call Option @ 5053 04/22/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/29/2024	04/22/2026	28	143,822	5,053	20,932		0	49,810		49,810	16,489	0	0	0			
15363953-SPX IDX Call Option @ 5264 04/22/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/29/2024	04/22/2026	28	149,803	5,264	(17,225)		0	(44,253)		(44,253)	(15,617)	0	0	0			
1636001203-SGIXSMPA IDX Call Option @ 560 04/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/29/2024	04/22/2026	2,018	1,129,427	560	55,822		0	7,236		7,236	(24,479)	0	0	0			
1779718401-SGIXSMPA IDX Call Option @ 524 04/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2025	04/22/2026	173	90,783	524		4,015	0	2,819		2,819	(1,197)	0	0	0			
19878668-SPX IDX Call Option @ 5697 04/22/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/28/2025	04/22/2026	3,646	20,768,607	5,697		(1,492,983)	0	(4,243,216)		(4,243,216)	(2,750,233)	0	0	0			
19878676-SPX IDX Call Option @ 5301 04/22/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/28/2025	04/22/2026	3,646	19,327,572	5,301		2,382,415	0	5,542,120		5,542,120	3,159,705	0	0	0			
113545449-SPX IDX Call Option @ 5376 04/23/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/28/2025	04/23/2026	51	273,416	5,376		3,144	0	11,596		11,596	8,451	0	0	0			
1451026909-NDX IDX Call Option @ 18954 04/23/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/23/2026	1	10,993	18,954		1,719	0	3,692		3,692	1,973	0	0	0			
15364015-SPX IDX Call Option @ 5057 04/23/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/29/2024	04/23/2026	252	1,273,090	5,057	184,976		0	439,985		439,985	145,740	0	0	0			
1636001283-SGIXSMPA IDX Call Option @ 563 04/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/29/2024	04/23/2026	333	187,317	563	8,963		0	1,178		1,178	(3,864)	0	0	0			
1779718515-SGIXSMPA IDX Call Option @ 524 04/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2025	04/23/2026	309	162,089	524		7,168	0	5,067		5,067	(2,101)	0	0	0			
113545450-SPX IDX Call Option @ 5485 04/24/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/28/2025	04/24/2026	104	568,496	5,485		6,595	0	26,535		26,535	19,940	0	0	0			
1532953108-SPX IDX Call Option @ 4509 04/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/01/2023	04/24/2026	12	52,617	4,509	6,507		0	26,436		26,436	7,496	0	0	0			
15364086-NDX IDX Call Option @ 17573 04/24/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/29/2024	04/24/2026	24	414,028	17,573	71,795		0	179,693		179,693	61,853	0	0	0			
1636001473-SGIXSMPA IDX Call Option @ 565 04/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/29/2024	04/24/2026	920	519,621	565	24,478		0	2,796		2,796	(10,661)	0	0	0			
1779718567-SGIXSMPA IDX Call Option @ 525 04/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2025	04/24/2026	352	184,671	525		8,064	0	5,635		5,635	(2,430)	0	0	0			
1781934411-SGIXSMPA IDX Call Option @ 525 04/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/05/2025	04/24/2026	5	2,531	525		119	0	77		77	(42)	0	0	0			
113545448-SPX IDX Call Option @ 5525 04/27/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/28/2025	04/27/2026	67	368,255	5,525		4,382	0	17,469		17,469	13,087	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1485417435-SPX IDX Call Option @ 5529 04/27/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/27/2026	47	260,183	5,529		3,330	0	11,194		11,194	7,864	0	0	0			
1492205036-SPX IDX Call Option @ 5529 04/27/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/27/2026	115	633,705	5,529		11,407	0	37,638		37,638	26,231	0	0	0			
1636001601-SGIXSMPA IDX Call Option @ 563 04/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/29/2024	04/27/2026	2,696	1,516,879	563	73,097		0	5,876		5,876	(31,110)	0	0	0			
1636001731-SGIXSMPA IDX Call Option @ 559 04/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/29/2024	04/27/2026	1,457	814,169	559	40,676		0	3,018		3,018	(16,672)	0	0	0			
1637940552-SGIXSMPA IDX Call Option @ 564 04/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/06/2024	04/27/2026	2,001	1,129,382	564	53,951		0	3,351		3,351	(21,166)	0	0	0			
1779718791-SGIXSMPA IDX Call Option @ 523 04/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2025	04/27/2026	818	428,414	523	19,225		0	13,428		13,428	(5,797)	0	0	0			
1781933758-SGIXSMPA IDX Call Option @ 525 04/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/05/2025	04/27/2026	252	131,975	525	6,307		0	4,151		4,151	(2,156)	0	0	0			
1781933799-SGIXSMPA IDX Call Option @ 525 04/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/05/2025	04/27/2026	248	130,218	525	6,221		0	4,136		4,136	(2,086)	0	0	0			
1781934559-SGIXSMPA IDX Call Option @ 523 04/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/05/2025	04/27/2026	8	4,324	523	210		0	136		136	(74)	0	0	0			
1784743963-SPX IDX Call Option @ 5514 04/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	04/27/2026	29	158,186	5,514	21,365		0	38,162		38,162	16,797	0	0	0			
1784744345-SPX IDX Call Option @ 6065 04/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	04/27/2026	29	174,005	6,065	(10,587)		0	(24,426)		(24,426)	(13,839)	0	0	0			
15427006-SPX IDX Call Option @ 5079 04/28/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/06/2024	04/28/2026	20	102,180	5,079	15,049		0	34,807		34,807	11,548	0	0	0			
15427012-SPX IDX Call Option @ 5333 04/28/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/06/2024	04/28/2026	20	107,304	5,333	(11,870)		0	(30,067)		(30,067)	(10,783)	0	0	0			
1637940612-SGIXSMPA IDX Call Option @ 564 04/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/06/2024	04/28/2026	687	387,707	564	18,529		0	1,127		1,127	(7,184)	0	0	0			
1781933863-SGIXSMPA IDX Call Option @ 525 04/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/05/2025	04/28/2026	446	233,852	525	11,183		0	7,444		7,444	(3,740)	0	0	0			
198635991-SPX IDX Call Option @ 5529 04/28/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/28/2026	27	150,327	5,529	2,616		0	8,658		8,658	6,042	0	0	0			
20167256-SPX IDX Call Option @ 5933 04/28/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/19/2025	04/28/2026	163	966,812	5,933	(85,758)		0	(157,054)		(157,054)	(71,296)	0	0	0			
20167276-SPX IDX Call Option @ 5402 04/28/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/19/2025	04/28/2026	163	880,292	5,402		148,886	0	233,333		233,333	84,447	0	0	0			

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247066333-NDX IDX Call Option @ 19686 04/28/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/28/2026	54	1,058,719	19,686		135,407	0	307,609		307,609	172,203	0	0	0			
247125160-SPX IDX Call Option @ 5571 04/28/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/28/2026	727	4,050,245	5,571		438,940	0	930,302		930,302	491,363	0	0	0			
1464395857-SPX IDX Call Option @ 6029 04/29/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/29/2026	4,083	24,617,842	6,029		(1,342,772)	0	(3,609,134)		(3,609,134)	(2,266,362)	0	0	0			
1464395859-SPX IDX Call Option @ 5578 04/29/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/29/2026	4,083	22,778,411	5,578		2,450,139	0	5,202,601		5,202,601	2,752,463	0	0	0			
15427041-SPX IDX Call Option @ 5105 04/29/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/06/2024	04/29/2026	177	903,902	5,105	129,557		0	302,072		302,072	100,978	0	0	0			
15427066-NDX IDX Call Option @ 17727 04/29/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/06/2024	04/29/2026	30	524,182	17,727	91,632		0	222,119		222,119	77,311	0	0	0			
1637940683-SGIXSMPA IDX Call Option @ 564 04/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/06/2024	04/29/2026	589	332,526	564	15,907		0	746		746	(5,723)	0	0	0			
1781933998-SGIXSMPA IDX Call Option @ 527 04/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/05/2025	04/29/2026	436	229,745	527		10,610	0	6,875		6,875	(3,735)	0	0	0			
198635152-SPX IDX Call Option @ 5561 04/29/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/29/2026	66	368,016	5,561		5,410	0	18,187		18,187	12,777	0	0	0			
1637940771-SGIXSMPA IDX Call Option @ 554 04/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/06/2024	04/30/2026	362	200,547	554	10,625		0	550		550	(3,739)	0	0	0			
1781934043-SGIXSMPA IDX Call Option @ 530 04/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/05/2025	04/30/2026	67	35,632	530		1,595	0	1,034		1,034	(561)	0	0	0			
1793576895-SPX IDX Call Option @ 5569 04/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	04/30/2026	7	37,090	5,569		5,199	0	8,556		8,556	3,357	0	0	0			
1793576985-SPX IDX Call Option @ 5792 04/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	04/30/2026	7	38,574	5,792		(4,101)	0	(7,249)		(7,249)	(3,148)	0	0	0			
198634225-SPX IDX Call Option @ 5569 04/30/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/30/2026	52	290,928	5,569		3,724	0	11,662		11,662	7,938	0	0	0			
SWD279763154-SPX IDX Call Option @ 5569 04/30/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/03/2025	04/30/2026	7	37,090	5,569		584	0	1,279		1,279	695	0	0	0			
1478152002-SPX IDX Call Option @ 5604 05/01/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	05/01/2026	43	242,827	5,604		3,521	0	10,840		10,840	7,319	0	0	0			
1637940795-SGIXSMPA IDX Call Option @ 554 05/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/06/2024	05/01/2026	12	6,527	554	344		0	17		17	(120)	0	0	0			
1781934181-SGIXSMPA IDX Call Option @ 527 05/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/05/2025	05/01/2026	507	267,488	527		12,394	0	8,249		8,249	(4,145)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
114970203-SGIXSMPA IDX Call Option @ 531 05/04/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 549300O73KPK5V06G0E21	06/09/2025	05/04/2026	81	42,787	531		1,723	0	1,425		1,425	(299)	0	0	0			
1499516506-SPX IDX Call Option @ 5687 05/04/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	05/04/2026	38	218,880	5,687		3,809	0	13,227		13,227	9,419	0	0	0			
15485522-SPX IDX Call Option @ 5390 05/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/13/2024	05/04/2026	21	113,517	5,390	(12,423)		0	(30,487)		(30,487)	(11,103)	0	0	0			
15485523-SPX IDX Call Option @ 5181 05/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/13/2024	05/04/2026	21	109,106	5,181	15,156		0	34,534		34,534	11,784	0	0	0			
1578212268-SPX IDX Call Option @ 5650 05/04/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/12/2025	05/04/2026	51	290,034	5,650		5,917	0	16,481		16,481	10,564	0	0	0			
1637940839-SGIXSMPA IDX Call Option @ 557 05/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/06/2024	05/04/2026	1,150	640,446	557	33,015		0	2,179		2,179	(12,513)	0	0	0			
1637940886-SGIXSMPA IDX Call Option @ 561 05/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/06/2024	05/04/2026	1,841	1,032,607	561	51,221		0	4,236		4,236	(20,663)	0	0	0			
1640101738-SGIXSMPA IDX Call Option @ 565 05/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/13/2024	05/04/2026	290	164,080	565	9,107		0	579		579	(3,089)	0	0	0			
1642202078-SGIXSMPA IDX Call Option @ 557 05/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/20/2024	05/04/2026	4	2,322	557	148		0	8		8	(45)	0	0	0			
1781934235-SGIXSMPA IDX Call Option @ 531 05/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/05/2025	05/04/2026	1,029	546,663	531		24,111	0	15,559		15,559	(8,552)	0	0	0			
1784743964-SPX IDX Call Option @ 5687 05/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/04/2026	5	26,443	5,687		3,348	0	5,501		5,501	2,153	0	0	0			
1784778180-SGIXSMPA IDX Call Option @ 530 05/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/04/2026	620	328,450	530		14,858	0	9,681		9,681	(5,177)	0	0	0			
1784780037-SGIXSMPA IDX Call Option @ 530 05/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/04/2026	186	98,276	530		4,446	0	2,922		2,922	(1,524)	0	0	0			
1795722724-SPX IDX Call Option @ 5687 05/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/09/2025	05/04/2026	4	25,419	5,687		3,264	0	5,294		5,294	2,031	0	0	0			
20167255-NDX IDX Call Option @ 20090 05/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/19/2025	05/04/2026	1	25,917	20,090		4,072	0	6,946		6,946	2,875	0	0	0			
20167258-SPX IDX Call Option @ 5685 05/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/19/2025	05/04/2026	5	27,288	5,685		3,394	0	5,686		5,686	2,292	0	0	0			
266552450-SPX IDX Call Option @ 5650 05/04/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/12/2025	05/04/2026	75	424,174	5,650		8,399	0	21,856		21,856	13,457	0	0	0			
SWD211510237-SPX IDX Call Option @ 4441 05/04/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/08/2023	05/04/2026	15	66,792	4,441	8,642		0	35,131		35,131	9,758	0	0	0			

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1640101833-SGIXSMPA IDX Call Option @ 565 05/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/13/2024	05/05/2026	1,165	658,181	565	36,537		0	3,106		3,106	(12,970)	0	0	0			
1784744332-SPX IDX Call Option @ 5651 05/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/05/2026	541	3,055,676	5,651		346,429	0	657,180		657,180	310,750	0	0	0			
1784781994-SGIXSMPA IDX Call Option @ 530 05/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/05/2026	207	109,828	530		4,978	0	3,266		3,266	(1,712)	0	0	0			
266555180-SPX IDX Call Option @ 5650 05/05/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/12/2025	05/05/2026	29	163,635	5,650		3,649	0	9,656		9,656	6,007	0	0	0			
15485527-NDX IDX Call Option @ 18107 05/06/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/13/2024	05/06/2026	20	353,455	18,107	57,610		0	140,159		140,159	49,832	0	0	0			
1640101893-SGIXSMPA IDX Call Option @ 565 05/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/13/2024	05/06/2026	1,380	779,854	565	43,298		0	3,535		3,535	(15,294)	0	0	0			
1784743967-NDX IDX Call Option @ 19953 05/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/06/2026	30	596,005	19,953		83,970	0	164,650		164,650	80,680	0	0	0			
1784744196-SPX IDX Call Option @ 5645 05/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/06/2026	3,346	18,889,761	5,645		2,162,329	0	4,088,807		4,088,807	1,926,477	0	0	0			
1784744351-SPX IDX Call Option @ 6111 05/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/06/2026	3,346	20,449,900	6,111		(1,180,085)	0	(2,756,505)		(2,756,505)	(1,576,420)	0	0	0			
1784784247-SGIXSMPA IDX Call Option @ 528 05/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/06/2026	156	82,553	528		3,833	0	2,555		2,555	(1,278)	0	0	0			
1790900047-SGIXSMPA IDX Call Option @ 528 05/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/06/2026	209	110,521	528		5,461	0	3,421		3,421	(2,040)	0	0	0			
266558860-SPX IDX Call Option @ 5607 05/06/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/12/2025	05/06/2026	40	222,202	5,607		4,755	0	12,963		12,963	8,208	0	0	0			
15485521-SPX IDX Call Option @ 5209 05/07/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/13/2024	05/07/2026	157	816,484	5,209	110,442		0	253,341		253,341	87,065	0	0	0			
1591962623-SPX IDX Call Option @ 5631 05/07/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/12/2025	05/07/2026	58	324,418	5,631		4,834	0	13,174		13,174	8,340	0	0	0			
1640101989-SGIXSMPA IDX Call Option @ 572 05/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/13/2024	05/07/2026	1,667	952,987	572	49,800		0	3,733		3,733	(17,245)	0	0	0			
1784786332-SGIXSMPA IDX Call Option @ 530 05/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/07/2026	194	102,845	530		4,636	0	3,031		3,031	(1,605)	0	0	0			
1589126782-SPX IDX Call Option @ 5664 05/08/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/12/2025	05/08/2026	67	378,295	5,664		5,069	0	13,895		13,895	8,826	0	0	0			
1784788643-SGIXSMPA IDX Call Option @ 529 05/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/08/2026	1,133	599,654	529		27,359	0	18,028		18,028	(9,331)	0	0	0			

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114320366-SPX IDX Call Option @ 5844 05/11/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/11/2026	20	118,637	5,844		2,254	0	6,324		6,324	4,070	0	0	0			
114320368-SPX IDX Call Option @ 5844 05/11/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/11/2026	57	332,359	5,844		6,747	0	19,352		19,352	12,605	0	0	0			
114368387-SGIXSMPA IDX Call Option @ 529 05/11/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/11/2026	12	6,442	529		339	0	233		233	(106)	0	0	0			
114368393-SGIXSMPA IDX Call Option @ 533 05/11/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/11/2026	134	71,515	533		3,550	0	2,328		2,328	(1,221)	0	0	0			
114368396-SGIXSMPA IDX Call Option @ 533 05/11/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/11/2026	571	304,422	533		15,110	0	9,560		9,560	(5,550)	0	0	0			
1583625085-SPX IDX Call Option @ 5660 05/11/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/12/2025	05/11/2026	119	673,756	5,660		11,454	0	31,171		31,171	19,717	0	0	0			
1640102146-SGIXSMPA IDX Call Option @ 580 05/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/13/2024	05/11/2026	935	542,488	580	26,320		0	1,324		1,324	(8,492)	0	0	0			
1640102232-SGIXSMPA IDX Call Option @ 583 05/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/13/2024	05/11/2026	1,465	854,381	583	40,365		0	2,959		2,959	(13,620)	0	0	0			
1642201314-SGIXSMPA IDX Call Option @ 580 05/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/20/2024	05/11/2026	165	95,780	580	4,990		0	437		437	(1,580)	0	0	0			
1784790464-SGIXSMPA IDX Call Option @ 529 05/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/12/2025	05/11/2026	834	441,318	529		20,380	0	13,526		13,526	(6,853)	0	0	0			
1790897941-SPX IDX Call Option @ 5805 05/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/27/2025	05/11/2026	42	243,879	5,805		25,009	0	45,654		45,654	20,645	0	0	0			
1790905892-SPX IDX Call Option @ 6348 05/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/27/2025	05/11/2026	42	266,672	6,348		(11,236)	0	(26,923)		(26,923)	(15,687)	0	0	0			
114320369-SPX IDX Call Option @ 5844 05/12/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/12/2026	187	1,092,162	5,844		24,246	0	66,773		66,773	42,527	0	0	0			
114368392-SGIXSMPA IDX Call Option @ 533 05/12/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/12/2026	387	206,452	533		10,247	0	6,686		6,686	(3,561)	0	0	0			
15560730-NDX IDX Call Option @ 18279 05/12/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/20/2024	05/12/2026	33	603,220	18,279	106,021		0	232,325		232,325	83,299	0	0	0			
1642201396-SGIXSMPA IDX Call Option @ 580 05/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/20/2024	05/12/2026	866	502,567	580	26,194		0	1,742		1,742	(8,280)	0	0	0			
20167272-NDX IDX Call Option @ 21110 05/12/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/19/2025	05/12/2026	50	1,052,121	21,110		125,332	0	226,295		226,295	100,964	0	0	0			
99CV50BB0-SPX IDX Call Option @ 4495 05/12/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/15/2023	05/12/2026	2	8,091	4,495	883		0	4,120		4,120	1,158	0	0	0			

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114320371-SPX IDX Call Option @ 5887 05/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/13/2026	202	1,186,787	5,887		25,160	0	70,271		70,271	45,111	0	0	0			
114368389-SGIXSMPA IDX Call Option @ 527 05/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/13/2026	482	254,173	527		13,685	0	9,422		9,422	(4,263)	0	0	0			
15560720-SPX IDX Call Option @ 5263 05/13/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/20/2024	05/13/2026	187	984,820	5,263	138,425		0	294,055		294,055	102,438	0	0	0			
15560721-SPX IDX Call Option @ 5477 05/13/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/20/2024	05/13/2026	28	153,138	5,477	(16,891)		0	(38,509)		(38,509)	(14,364)	0	0	0			
15560724-SPX IDX Call Option @ 5269 05/13/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/20/2024	05/13/2026	28	147,315	5,269	20,579		0	43,782		43,782	15,280	0	0	0			
1642201479-SGIXSMPA IDX Call Option @ 580 05/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/20/2024	05/13/2026	1,627	943,922	580	49,220		0	3,114		3,114	(15,525)	0	0	0			
20167252-SPX IDX Call Option @ 6406 05/13/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/19/2025	05/13/2026	4,058	25,995,567	6,406		(1,076,797)	0	(2,431,904)		(2,431,904)	(1,355,107)	0	0	0			
20167259-SPX IDX Call Option @ 5900 05/13/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/19/2025	05/13/2026	520	3,067,946	5,900		293,767	0	524,196		524,196	230,429	0	0	0			
20167269-SPX IDX Call Option @ 5897 05/13/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/19/2025	05/13/2026	4,058	23,933,002	5,897		2,298,748	0	4,098,767		4,098,767	1,800,019	0	0	0			
114320365-SPX IDX Call Option @ 5893 05/14/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/14/2026	43	251,790	5,893		4,079	0	11,839		11,839	7,760	0	0	0			
114368397-SGIXSMPA IDX Call Option @ 520 05/14/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/14/2026	111	57,693	520		3,303	0	2,466		2,466	(837)	0	0	0			
1642201552-SGIXSMPA IDX Call Option @ 581 05/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/20/2024	05/14/2026	289	167,759	581	8,717		0	490		490	(2,706)	0	0	0			
114320370-SPX IDX Call Option @ 5917 05/15/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/15/2026	64	375,784	5,917		4,810	0	14,518		14,518	9,708	0	0	0			
114368391-SGIXSMPA IDX Call Option @ 535 05/15/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/15/2026	1,079	577,073	535		28,132	0	17,896		17,896	(10,236)	0	0	0			
1642201566-SGIXSMPA IDX Call Option @ 587 05/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/20/2024	05/15/2026	388	228,034	587	11,161		0	700		700	(3,462)	0	0	0			
99CV50C86-SPX IDX Call Option @ 4529 05/15/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/22/2023	05/15/2026	5	23,822	4,529	2,797		0	11,883		11,883	3,366	0	0	0			
114320367-SPX IDX Call Option @ 5958 05/18/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/18/2026	38	228,981	5,958		4,099	0	12,167		12,167	8,068	0	0	0			
114368390-SGIXSMPA IDX Call Option @ 543 05/18/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/18/2026	1,126	611,296	543		26,650	0	15,414		15,414	(11,237)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
114547913-SPX IDX Call Option @ 5964 05/18/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/27/2025	05/18/2026	57	338,375	5,964		5,752	0	15,158		15,158	9,406	0	0	0			
114547916-SPX IDX Call Option @ 5964 05/18/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/27/2025	05/18/2026	130	778,011	5,964		12,993	0	35,262		35,262	22,269	0	0	0			
1642201628-SGIXSMPA IDX Call Option @ 590 05/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/20/2024	05/18/2026	602	355,275	590	16,965		0	713		713	(4,966)	0	0	0			
1642201685-SGIXSMPA IDX Call Option @ 593 05/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/20/2024	05/18/2026	2,267	1,344,328	593	62,578		0	2,203		2,203	(17,583)	0	0	0			
1644782981-SGIXSMPA IDX Call Option @ 586 05/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/28/2024	05/18/2026	570	334,294	586	11,226		0	857		857	(4,950)	0	0	0			
1790899425-SGIXSMPA IDX Call Option @ 544 05/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/27/2025	05/18/2026	176	95,542	544		3,832	0	2,091		2,091	(1,741)	0	0	0			
1790899536-SGIXSMPA IDX Call Option @ 544 05/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/27/2025	05/18/2026	105	57,140	544		2,293	0	1,242		1,242	(1,051)	0	0	0			
1793576990-SPX IDX Call Option @ 5777 05/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	06/03/2025	05/18/2026	7	42,291	5,777		4,715	0	8,192		8,192	3,477	0	0	0			
114547915-SPX IDX Call Option @ 5964 05/19/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/27/2025	05/19/2026	83	497,126	5,964		8,600	0	21,281		21,281	12,680	0	0	0			
1644783092-SGIXSMPA IDX Call Option @ 586 05/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/28/2024	05/19/2026	744	436,382	586	14,699		0	1,408		1,408	(6,491)	0	0	0			
1790899585-SGIXSMPA IDX Call Option @ 544 05/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/27/2025	05/19/2026	261	142,201	544		5,723	0	3,101		3,101	(2,623)	0	0	0			
114547914-SPX IDX Call Option @ 5940 05/20/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/27/2025	05/20/2026	37	221,282	5,940		2,965	0	7,474		7,474	4,509	0	0	0			
15665111-SPX IDX Call Option @ 5311 05/20/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/28/2024	05/20/2026	159	842,643	5,311	111,333		0	243,217		243,217	85,702	0	0	0			
1644783199-SGIXSMPA IDX Call Option @ 586 05/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/28/2024	05/20/2026	1,494	875,925	586	29,535		0	2,580		2,580	(13,310)	0	0	0			
1790897686-SPX IDX Call Option @ 5882 05/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/27/2025	05/20/2026	465	2,734,794	5,882		257,153	0	479,289		479,289	222,136	0	0	0			
1790897697-NDX IDX Call Option @ 21197 05/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/27/2025	05/20/2026	47	1,000,305	21,197		116,653	0	212,369		212,369	95,715	0	0	0			
1790897867-SPX IDX Call Option @ 6358 05/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/27/2025	05/20/2026	3,229	20,531,035	6,358		(870,509)	0	(2,079,232)		(2,079,232)	(1,208,723)	0	0	0			
1790897874-SPX IDX Call Option @ 5893 05/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/27/2025	05/20/2026	3,229	19,028,359	5,893		1,755,194	0	3,297,867		3,297,867	1,542,674	0	0	0			

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1790899694-SGIXSMPA IDX Call Option @ 543 05/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/20/2026	789	428,552	543		17,450	0	9,483		9,483	(7,967)	0	0	0			
114547918-SPX IDX Call Option @ 5845 05/21/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/27/2025	05/21/2026	56	325,136	5,845		5,852	0	14,195		14,195	8,343	0	0	0			
15665109-NDX IDX Call Option @ 18704 05/21/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/28/2024	05/21/2026	35	650,703	18,704	108,224		0	232,449		232,449	85,277	0	0	0			
1644783344-SGIXSMPA IDX Call Option @ 587 05/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/28/2024	05/21/2026	685	402,303	587	13,509		0	1,212		1,212	(6,088)	0	0	0			
1790899756-SGIXSMPA IDX Call Option @ 535 05/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/21/2026	243	130,075	535		5,906	0	3,440		3,440	(2,465)	0	0	0			
99CV50CK9-SPX IDX Call Option @ 4570 05/21/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/30/2023	05/21/2026	1	3,336	4,570	381		0	1,623		1,623	464	0	0	0			
114547912-SPX IDX Call Option @ 5842 05/22/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/27/2025	05/22/2026	90	525,664	5,842		11,722	0	28,908		28,908	17,186	0	0	0			
15665106-SPX IDX Call Option @ 5306 05/22/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/28/2024	05/22/2026	7	37,778	5,306	5,030		0	10,959		10,959	3,852	0	0	0			
15665112-SPX IDX Call Option @ 5519 05/22/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/28/2024	05/22/2026	7	39,296	5,519	(4,077)		0	(9,596)		(9,596)	(3,612)	0	0	0			
1644783460-SGIXSMPA IDX Call Option @ 584 05/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/28/2024	05/22/2026	135	78,612	584	2,734		0	331		331	(1,229)	0	0	0			
1790899870-SGIXSMPA IDX Call Option @ 533 05/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/22/2026	244	130,201	533		6,156	0	3,675		3,675	(2,480)	0	0	0			
1793610544-SGIXSMPA IDX Call Option @ 533 05/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/22/2026	12	6,327	533		295	0	179		179	(117)	0	0	0			
114547917-SPX IDX Call Option @ 5803 05/26/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/27/2025	05/26/2026	31	178,727	5,803		2,377	0	6,105		6,105	3,727	0	0	0			
1644783569-SGIXSMPA IDX Call Option @ 561 05/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/28/2024	05/26/2026	160	89,493	561	3,927		0	773		773	(1,815)	0	0	0			
1644783663-SGIXSMPA IDX Call Option @ 566 05/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/28/2024	05/26/2026	1,359	768,841	566	32,236		0	5,322		5,322	(15,126)	0	0	0			
1646758444-SGIXSMPA IDX Call Option @ 550 05/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2024	05/26/2026	4,791	2,633,938	550	126,547		0	19,686		19,686	(63,370)	0	0	0			
1646758616-SGIXSMPA IDX Call Option @ 550 05/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2024	05/26/2026	538	295,726	550	14,211		0	1,907		1,907	(6,885)	0	0	0			
1790899996-SGIXSMPA IDX Call Option @ 532 05/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/26/2026	1,130	601,467	532		28,693	0	17,339		17,339	(11,354)	0	0	0			

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1793576984-SPX IDX Call Option @ 5910 05/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/26/2026	351	2,073,796	5,910		196,554	0	355,759		355,759	159,205	0	0	0			
1793610008-SGIXSMPA IDX Call Option @ 537 05/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/26/2026	230	123,520	537		5,427	0	3,183		3,183	(2,244)	0	0	0			
1793610120-SGIXSMPA IDX Call Option @ 537 05/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/26/2026	518	278,127	537		12,221	0	7,054		7,054	(5,167)	0	0	0			
1793610221-SGIXSMPA IDX Call Option @ 537 05/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/26/2026	498	267,452	537		11,756	0	6,958		6,958	(4,798)	0	0	0			
SWD279763059-SPX IDX Call Option @ 5922 05/26/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/03/2025	05/26/2026	64	379,926	5,922		6,934	0	17,039		17,039	10,106	0	0	0			
SWD279763137-SPX IDX Call Option @ 5922 05/26/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/03/2025	05/26/2026	61	360,681	5,922		8,393	0	18,085		18,085	9,692	0	0	0			
SWD279763140-SPX IDX Call Option @ 5922 05/26/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/03/2025	05/26/2026	84	494,626	5,922		9,477	0	23,266		23,266	13,789	0	0	0			
15743015-SPX IDX Call Option @ 5299 05/27/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	06/03/2024	05/27/2026	215	1,137,795	5,299	145,667		0	333,056		333,056	116,861	0	0	0			
15743021-NDX IDX Call Option @ 18746 05/27/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	06/03/2024	05/27/2026	31	575,113	18,746	87,124		0	204,014		204,014	74,609	0	0	0			
1646758774-SGIXSMPA IDX Call Option @ 550 05/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2024	05/27/2026	699	384,250	550	18,479		0	2,401		2,401	(8,827)	0	0	0			
1793576826-SPX IDX Call Option @ 5909 05/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/27/2026	2,675	15,807,594	5,909		1,501,294	0	2,719,499		2,719,499	1,218,205	0	0	0			
1793576983-SPX IDX Call Option @ 6383 05/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/27/2026	2,675	17,076,668	6,383		(740,721)	0	(1,697,361)		(1,697,361)	(956,640)	0	0	0			
1793576987-NDX IDX Call Option @ 21375 05/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/27/2026	38	812,054	21,375		94,911	0	166,020		166,020	71,109	0	0	0			
1793609281-SGIXSMPA IDX Call Option @ 534 05/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/27/2026	94	50,142	534		4,249	0	2,738		2,738	(1,511)	0	0	0			
1793610329-SGIXSMPA IDX Call Option @ 537 05/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/27/2026	253	136,001	537		5,988	0	3,574		3,574	(2,413)	0	0	0			
SWD279763175-SPX IDX Call Option @ 5922 05/27/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/03/2025	05/27/2026	38	226,499	5,922		5,522	0	12,519		12,519	6,997	0	0	0			
15743016-SPX IDX Call Option @ 5519 05/28/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	06/03/2024	05/28/2026	5	27,818	5,519	(2,742)		0	(6,826)		(6,826)	(2,569)	0	0	0			
15743017-SPX IDX Call Option @ 5299 05/28/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	06/03/2024	05/28/2026	5	26,706	5,299	3,427		0	7,823		7,823	2,743	0	0	0			

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1646758884-SGIXSMPA IDX Call Option @ 550 05/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2024	05/28/2026	98	53,720	550	2,585		0	328		328	(1,226)	0	0	0			
1793610354-SGIXSMPA IDX Call Option @ 534 05/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/28/2026	110	58,691	534		2,725	0	1,677		1,677	(1,048)	0	0	0			
SWD279763318-SPX IDX Call Option @ 5889 05/28/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/03/2025	05/28/2026	14	84,795	5,889		1,207	0	3,188		3,188	1,981	0	0	0			
1646758972-SGIXSMPA IDX Call Option @ 540 05/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2024	05/29/2026	187	100,782	540	5,317		0	652		652	(2,441)	0	0	0			
1793610435-SGIXSMPA IDX Call Option @ 536 05/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/29/2026	49	25,982	536		1,175	0	710		710	(465)	0	0	0			
SWD279763241-SPX IDX Call Option @ 5912 05/29/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/03/2025	05/29/2026	58	340,009	5,912		6,083	0	14,736		14,736	8,653	0	0	0			
114970200-SGIXSMPA IDX Call Option @ 537 06/01/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/09/2025	06/01/2026	626	336,100	537		12,925	0	10,451		10,451	(2,474)	0	0	0			
114970205-SGIXSMPA IDX Call Option @ 537 06/01/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/09/2025	06/01/2026	219	117,557	537		4,532	0	3,669		3,669	(862)	0	0	0			
1646759058-SGIXSMPA IDX Call Option @ 545 06/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2024	06/01/2026	8	4,509	545	229		0	23		23	(98)	0	0	0			
1646759141-SGIXSMPA IDX Call Option @ 552 06/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2024	06/01/2026	1,103	608,985	552	28,639		0	2,519		2,519	(12,197)	0	0	0			
1649350108-SGIXSMPA IDX Call Option @ 550 06/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/10/2024	06/01/2026	1,097	603,176	550	29,419		0	2,552		2,552	(12,256)	0	0	0			
1793610458-SGIXSMPA IDX Call Option @ 538 06/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	06/01/2026	115	61,855	538		2,731	0	1,662		1,662	(1,068)	0	0	0			
1795722728-SPX IDX Call Option @ 6294 06/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/09/2025	06/01/2026	70	439,170	6,294	(24,316)		0	(49,473)		(49,473)	(25,157)	0	0	0			
1795722732-SPX IDX Call Option @ 5912 06/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/09/2025	06/01/2026	70	412,518	5,912		41,239	0	71,117		71,117	29,877	0	0	0			
99CV50BK0-SPX IDX Call Option @ 4597 06/01/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	06/05/2023	06/01/2026	6	27,399	4,597	3,275		0	13,143		13,143	3,771	0	0	0			
SWD279763229-SPX IDX Call Option @ 5912 06/01/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/03/2025	06/01/2026	18	105,819	5,912		1,268	0	3,152		3,152	1,884	0	0	0			
SWD280360852-SPX IDX Call Option @ 5936 06/01/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/09/2025	06/01/2026	67	396,521	5,936		7,177	0	15,672		15,672	8,495	0	0	0			
SWD280360926-SPX IDX Call Option @ 5936 06/01/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/09/2025	06/01/2026	37	222,301	5,936		5,602	0	10,186		10,186	4,584	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWD281122243-SPX IDX Call Option @ 5936 06/01/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/16/2025	06/01/2026	2	9,023	5,936		161	0	312		312	151	0	0	0			
114970201-SGIXSMPA IDX Call Option @ 537 06/02/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/09/2025	06/02/2026	59	31,462	537		1,217	0	989		989	(228)	0	0	0			
1649350205-SGIXSMPA IDX Call Option @ 550 06/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/10/2024	06/02/2026	146	80,392	550	3,924		0	445		445	(1,760)	0	0	0			
1649363053-SPX IDX Call Option @ 5297 06/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/10/2024	06/02/2026	17	89,146	5,297	13,199		0	26,220		26,220	9,168	0	0	0			
1649367136-SPX IDX Call Option @ 5496 06/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/10/2024	06/02/2026	17	92,489	5,496	(10,608)		0	(23,224)		(23,224)	(8,650)	0	0	0			
1649372177-SPX IDX Call Option @ 5310 06/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/10/2024	06/02/2026	236	1,255,164	5,310	177,027		0	365,451		365,451	128,298	0	0	0			
1649381884-NDX IDX Call Option @ 18737 06/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/10/2024	06/02/2026	43	812,254	18,737	140,637		0	289,364		289,364	105,479	0	0	0			
1795722727-SPX IDX Call Option @ 6457 06/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/09/2025	06/02/2026	4,041	26,090,340	6,457		(1,063,973)	0	(2,368,719)		(2,368,719)	(1,304,745)	0	0	0			
1795722747-SPX IDX Call Option @ 5956 06/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/09/2025	06/02/2026	4,041	24,063,974	5,956		2,271,671	0	3,974,069		3,974,069	1,702,398	0	0	0			
1795722759-SPX IDX Call Option @ 5965 06/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/09/2025	06/02/2026	567	3,381,232	5,965		315,854	0	553,307		553,307	237,453	0	0	0			
SWD280360893-SPX IDX Call Option @ 5936 06/02/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/09/2025	06/02/2026	58	345,828	5,936		6,087	0	13,616		13,616	7,529	0	0	0			
114970208-SGIXSMPA IDX Call Option @ 537 06/03/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/09/2025	06/03/2026	54	28,787	537		1,121	0	917		917	(204)	0	0	0			
1649350313-SGIXSMPA IDX Call Option @ 550 06/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/10/2024	06/03/2026	845	464,518	550	22,689		0	3,384		3,384	(10,710)	0	0	0			
1795722715-NDX IDX Call Option @ 21591 06/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/09/2025	06/03/2026	70	1,506,004	21,591		173,195	0	294,506		294,506	121,311	0	0	0			
1798602444-SPX IDX Call Option @ 5966 06/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/03/2026	229	1,364,156	5,966		128,525	0	223,168		223,168	94,643	0	0	0			
1798602586-SPX IDX Call Option @ 5979 06/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/03/2026	4	22,242	5,979		2,059	0	3,590		3,590	1,531	0	0	0			
1798602596-SPX IDX Call Option @ 6485 06/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/03/2026	229	1,482,773	6,485		(57,970)	0	(129,688)		(129,688)	(71,718)	0	0	0			
SWD280360912-SPX IDX Call Option @ 5970 06/03/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/09/2025	06/03/2026	104	620,262	5,970		11,413	0	24,402		24,402	12,989	0	0	0			
114970204-SGIXSMPA IDX Call Option @ 532 06/04/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/09/2025	06/04/2026	190	101,127	532		4,266	0	3,610		3,610	(657)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1649350429-SGIXSMPA IDX Call Option @ 551 06/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/10/2024	06/04/2026	595	328,096	551	15,862		0	2,291		2,291	(7,442)	0	0	0			
1801426198-NDX IDX Call Option @ 21578 06/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/04/2026	1	25,893	21,578		2,903	0	5,085		5,085	2,182	0	0	0			
SWD280360894-SPX IDX Call Option @ 5971 06/04/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/09/2025	06/04/2026	23	135,776	5,971		2,607	0	5,994		5,994	3,387	0	0	0			
114970211-SGIXSMPA IDX Call Option @ 530 06/05/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/09/2025	06/05/2026	278	147,457	530		6,444	0	5,524		5,524	(920)	0	0	0			
1649350463-SGIXSMPA IDX Call Option @ 552 06/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/10/2024	06/05/2026	291	160,511	552	7,735		0	1,416		1,416	(3,685)	0	0	0			
SWD280360961-SPX IDX Call Option @ 5939 06/05/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/09/2025	06/05/2026	27	157,510	5,939		2,331	0	5,646		5,646	3,315	0	0	0			
114970209-SGIXSMPA IDX Call Option @ 534 06/08/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/09/2025	06/08/2026	380	202,669	534		8,311	0	6,999		6,999	(1,313)	0	0	0			
147618365-SPX IDX Call Option @ 6000 06/08/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2025	06/08/2026	1	4,680	6,000		505	0	733		733	228	0	0	0			
1649350522-SGIXSMPA IDX Call Option @ 551 06/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/10/2024	06/08/2026	979	539,661	551	26,204		0	4,715		4,715	(12,453)	0	0	0			
1649350597-SGIXSMPA IDX Call Option @ 550 06/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/10/2024	06/08/2026	540	296,909	550	14,525		0	2,764		2,764	(6,895)	0	0	0			
1652014074-SGIXSMPA IDX Call Option @ 550 06/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/17/2024	06/08/2026	344	189,280	550	9,400		0	1,556		1,556	(4,411)	0	0	0			
1652030549-SPX IDX Call Option @ 5365 06/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/17/2024	06/08/2026	22	115,461	5,365	17,627		0	32,300		32,300	11,501	0	0	0			
1652030557-SPX IDX Call Option @ 5581 06/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/17/2024	06/08/2026	22	120,095	5,581	(13,669)		0	(28,198)		(28,198)	(10,767)	0	0	0			
1798593990-SGIXSMPA IDX Call Option @ 530 06/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/08/2026	326	172,932	530		6,991	0	5,610		5,610	(1,382)	0	0	0			
1798594032-SGIXSMPA IDX Call Option @ 530 06/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/08/2026	183	96,958	530		3,922	0	3,150		3,150	(772)	0	0	0			
1804877275-SGIXSMPA IDX Call Option @ 534 06/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/08/2026	20	10,889	534		486	0	325		325	(161)	0	0	0			
SWD216192224-SPX IDX Call Option @ 4680 06/08/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/12/2023	06/08/2026	1	6,131	4,680	736		0	2,792		2,792	817	0	0	0			
SWD280360931-SPX IDX Call Option @ 6000 06/08/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/09/2025	06/08/2026	85	512,851	6,000		8,718	0	20,518		20,518	11,800	0	0	0			

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SWD281122158-SPX IDX Call Option @ 6006 06/08/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/16/2025	06/08/2026	71	425,336	6,006		8,549	0	19,254		19,254	10,704	0	0	0			
SWD281122191-SPX IDX Call Option @ 6006 06/08/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/16/2025	06/08/2026	48	287,201	6,006		4,969	0	10,966		10,966	5,997	0	0	0			
1652014254-SGIXSMPA IDX Call Option @ 550 06/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/17/2024	06/09/2026	363	199,698	550	9,924		0	1,542		1,542	(4,640)	0	0	0			
1798594138-SGIXSMPA IDX Call Option @ 530 06/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/09/2026	432	229,096	530		9,287	0	7,445		7,445	(1,842)	0	0	0			
1798602493-SPX IDX Call Option @ 6020 06/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/09/2026	556	3,347,243	6,020		295,580	0	521,524		521,524	225,945	0	0	0			
1801421385-SPX IDX Call Option @ 5985 06/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/09/2026	74	441,425	5,985		38,771	0	71,310		71,310	32,539	0	0	0			
1801421394-SPX IDX Call Option @ 6443 06/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/09/2026	74	475,261	6,443		(18,801)	0	(44,596)		(44,596)	(25,795)	0	0	0			
SWD281122159-SPX IDX Call Option @ 6006 06/09/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/16/2025	06/09/2026	51	308,402	6,006		5,305	0	11,572		11,572	6,268	0	0	0			
1652014354-SGIXSMPA IDX Call Option @ 550 06/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/17/2024	06/10/2026	2,538	1,396,034	550	69,431		0	15,291		15,291	(32,287)	0	0	0			
1798594174-SGIXSMPA IDX Call Option @ 532 06/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/10/2026	253	134,310	532		5,333	0	4,196		4,196	(1,136)	0	0	0			
1798602559-SPX IDX Call Option @ 6016 06/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/10/2026	3,430	20,632,277	6,016		1,833,755	0	3,231,013		3,231,013	1,397,258	0	0	0			
1798602572-SPX IDX Call Option @ 6483 06/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/10/2026	3,430	22,235,869	6,483		(891,567)	0	(1,976,514)		(1,976,514)	(1,084,947)	0	0	0			
1798602613-NDX IDX Call Option @ 21818 06/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/10/2026	46	1,013,207	21,818		111,501	0	188,952		188,952	77,451	0	0	0			
1801426193-SPX IDX Call Option @ 5999 06/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/10/2026	2	13,258	5,999		1,146	0	2,113		2,113	967	0	0	0			
SWD281122212-SPX IDX Call Option @ 6039 06/10/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/16/2025	06/10/2026	60	360,698	6,039		4,869	0	12,121		12,121	7,251	0	0	0			
1652014512-SGIXSMPA IDX Call Option @ 548 06/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/17/2024	06/11/2026	32	17,322	548	878		0	231		231	(393)	0	0	0			
1652030572-SPX IDX Call Option @ 5405 06/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/17/2024	06/11/2026	265	1,430,174	5,405	205,002		0	388,424		388,424	139,867	0	0	0			
1652030703-NDX IDX Call Option @ 19384 06/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/17/2024	06/11/2026	36	702,872	19,384	127,145		0	222,109		222,109	83,791	0	0	0			
1798594278-SGIXSMPA IDX Call Option @ 528 06/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/11/2026	203	107,447	528		4,493	0	3,691		3,691	(801)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWD281122198-SPX IDX Call Option @ 6022 06/11/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/16/2025	06/11/2026	74	448,476	6,022		5,651	0	13,275		13,275	7,624	0	0	0			
1652014681-SGIXSMPA IDX Call Option @ 548 06/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/17/2024	06/12/2026	260	142,561	548	7,239		0	1,531		1,531	(3,397)	0	0	0			
1798594323-SGIXSMPA IDX Call Option @ 534 06/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/12/2026	136	72,717	534		2,823	0	2,225		2,225	(599)	0	0	0			
1806762255-SPX IDX Call Option @ 6593 06/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/12/2026	130	859,448	6,593		(35,580)	0	(63,763)		(63,763)	(28,182)	0	0	0			
1806762272-SPX IDX Call Option @ 6032 06/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/12/2026	130	786,270	6,032		83,042	0	119,530		119,530	36,488	0	0	0			
99CV50C29-SPX IDX Call Option @ 4766 06/12/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	06/20/2023	06/12/2026	2	7,579	4,766	877		0	3,265		3,265	977	0	0	0			
SWD281122218-SPX IDX Call Option @ 6045 06/12/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/16/2025	06/12/2026	35	213,277	6,045		2,495	0	6,039		6,039	3,544	0	0	0			
15978675-SPX IDX Call Option @ 5474 06/15/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/24/2024	06/15/2026	224	1,225,258	5,474	160,727		0	315,706		315,706	115,991	0	0	0			
15978681-NDX IDX Call Option @ 19886 06/15/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/24/2024	06/15/2026	24	475,078	19,886	70,314		0	136,193		136,193	52,826	0	0	0			
15978682-NDX IDX Call Option @ 19577 06/15/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/24/2024	06/15/2026	0	5,286	19,577	843		0	1,612		1,612	614	0	0	0			
1652014808-SGIXSMPA IDX Call Option @ 547 06/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/17/2024	06/15/2026	177	96,876	547	4,971		0	1,033		1,033	(2,343)	0	0	0			
1652014887-SGIXSMPA IDX Call Option @ 544 06/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/17/2024	06/15/2026	927	504,044	544	26,741		0	5,377		5,377	(12,685)	0	0	0			
1654617957-SGIXSMPA IDX Call Option @ 551 06/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/24/2024	06/15/2026	529	291,694	551	16,773		0	3,112		3,112	(6,715)	0	0	0			
1798593403-SGIXSMPA IDX Call Option @ 524 06/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/15/2026	8	3,942	524		324	0	264		264	(61)	0	0	0			
1798594454-SGIXSMPA IDX Call Option @ 524 06/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/15/2026	1,106	580,028	524		25,824	0	21,466		21,466	(4,358)	0	0	0			
1801408711-SGIXSMPA IDX Call Option @ 525 06/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/15/2026	419	219,887	525		9,562	0	8,062		8,062	(1,500)	0	0	0			
1801408751-SGIXSMPA IDX Call Option @ 525 06/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/15/2026	256	134,489	525		5,850	0	4,930		4,930	(920)	0	0	0			
20541648-SPX IDX Call Option @ 6033 06/15/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	06/15/2026	60	364,159	6,033		5,171	0	13,487		13,487	8,316	0	0	0			

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20541649-SPX IDX Call Option @ 6033 06/15/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	06/23/2025	06/15/2026	55	330,675	6,033		5,258	0	13,751		13,751	8,493	0	0	0			
SWD281122219-SPX IDX Call Option @ 5977 06/15/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/16/2025	06/15/2026	68	408,466	5,977		5,065	0	11,161		11,161	6,096	0	0	0			
1654618108-SGIXSMPA IDX Call Option @ 551 06/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/24/2024	06/16/2026	1,052	579,569	551	33,326		0	4,688		4,688	(13,504)	0	0	0			
1801408869-SGIXSMPA IDX Call Option @ 525 06/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/16/2026	311	163,415	525		7,120	0	5,954		5,954	(1,167)	0	0	0			
1801421398-NDX IDX Call Option @ 21786 06/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/16/2026	44	948,330	21,786		101,599	0	179,310		179,310	77,712	0	0	0			
20541652-SPX IDX Call Option @ 6033 06/16/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	06/23/2025	06/16/2026	74	447,114	6,033		8,272	0	21,705		21,705	13,433	0	0	0			
15978676-SPX IDX Call Option @ 5720 06/17/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	06/24/2024	06/17/2026	19	106,099	5,720	(10,519)		0	(22,226)		(22,226)	(8,849)	0	0	0			
15978677-SPX IDX Call Option @ 5483 06/17/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	06/24/2024	06/17/2026	19	101,714	5,483	13,234		0	26,041		26,041	9,587	0	0	0			
1654618239-SGIXSMPA IDX Call Option @ 551 06/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/24/2024	06/17/2026	1,419	781,791	551	44,959		0	5,793		5,793	(18,006)	0	0	0			
1801408912-SGIXSMPA IDX Call Option @ 518 06/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/17/2026	349	180,716	518		8,661	0	7,548		7,548	(1,112)	0	0	0			
1801421382-SPX IDX Call Option @ 5999 06/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/17/2026	2,939	17,628,382	5,999		1,538,038	0	2,831,901		2,831,901	1,293,864	0	0	0			
1801421412-SPX IDX Call Option @ 6464 06/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/17/2026	2,939	18,997,150	6,464		(738,618)	0	(1,758,590)		(1,758,590)	(1,019,972)	0	0	0			
1801426179-SPX IDX Call Option @ 5997 06/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/17/2026	559	3,354,029	5,997		293,587	0	539,926		539,926	246,339	0	0	0			
20541653-SPX IDX Call Option @ 5983 06/17/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	06/23/2025	06/17/2026	38	225,369	5,983		3,178	0	7,775		7,775	4,598	0	0	0			
826884039-SPX IDX Call Option @ 6531 06/17/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2025	06/17/2026	150	976,828	6,531		(46,700)	0	(80,397)		(80,397)	(33,697)	0	0	0			
826884042-SPX IDX Call Option @ 5994 06/17/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2025	06/17/2026	150	896,487	5,994		98,724	0	142,397		142,397	43,673	0	0	0			
1654618286-SGIXSMPA IDX Call Option @ 555 06/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/24/2024	06/18/2026	287	159,588	555	8,832		0	1,289		1,289	(3,517)	0	0	0			
1801409021-SGIXSMPA IDX Call Option @ 516 06/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/18/2026	105	54,401	516		2,664	0	2,335		2,335	(329)	0	0	0			

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20541659-SPX IDX Call Option @ 5981 06/18/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	06/18/2026	61	366,747	5,981		8,692	0	20,647		20,647	11,956	0	0	0			
01JUL25-1-SPX-SPX IDX Call Option @ 6025 06/22/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/01/2025	06/22/2026	104	625,955	6,025		12,707	0	20,231		20,231	7,524	0	0	0			
01JUL25-2-SPX-SPX IDX Call Option @ 6025 06/22/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/01/2025	06/22/2026	72	430,800	6,025		8,616	0	14,435		14,435	5,819	0	0	0			
1654618389-SGIXSMPA IDX Call Option @ 558 06/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/24/2024	06/22/2026	284	158,806	558	8,562		0	1,443		1,443	(3,275)	0	0	0			
1654618518-SGIXSMPA IDX Call Option @ 559 06/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/24/2024	06/22/2026	382	213,888	559	11,409		0	1,794		1,794	(4,505)	0	0	0			
1657200731-SPX IDX Call Option @ 5448 06/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2024	06/22/2026	8	41,676	5,448	6,145		0	11,010		11,010	3,998	0	0	0			
1657200760-SPX IDX Call Option @ 5686 06/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2024	06/22/2026	8	43,497	5,686	(4,519)		0	(9,424)		(9,424)	(3,700)	0	0	0			
1657205659-SGIXSMPA IDX Call Option @ 567 06/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2024	06/22/2026	720	408,248	567	15,458		0	3,421		3,421	(7,566)	0	0	0			
1801409064-SGIXSMPA IDX Call Option @ 518 06/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/22/2026	314	162,477	518		7,842	0	6,802		6,802	(1,040)	0	0	0			
1804876487-SGIXSMPA IDX Call Option @ 528 06/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/22/2026	935	493,291	528		24,662	0	16,980		16,980	(7,683)	0	0	0			
1804876677-SGIXSMPA IDX Call Option @ 528 06/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/22/2026	199	105,249	528		5,260	0	3,618		3,618	(1,642)	0	0	0			
20541664-SPX IDX Call Option @ 5968 06/22/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	06/22/2026	1	5,311	5,968		179	0	379		379	200	0	0	0			
20541665-SPX IDX Call Option @ 5968 06/22/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	06/22/2026	23	139,767	5,968		2,320	0	4,943		4,943	2,622	0	0	0			
99CV508Y4-SPX IDX Call Option @ 4761 06/22/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/22/2026	4	17,092	4,761	1,893		0	7,414		7,414	2,206	0	0	0			
01JUL25-3-SPX-SPX IDX Call Option @ 6025 06/23/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/01/2025	06/23/2026	52	312,345	6,025		6,622	0	11,368		11,368	4,746	0	0	0			
1657200898-SPX IDX Call Option @ 5464 06/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2024	06/23/2026	196	1,070,805	5,464	143,643		0	279,544		279,544	101,965	0	0	0			
1657201274-NDX IDX Call Option @ 19531 06/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2024	06/23/2026	35	690,021	19,531	116,809		0	213,237		213,237	80,686	0	0	0			
1657205732-SGIXSMPA IDX Call Option @ 567 06/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2024	06/23/2026	386	219,240	567	8,313		0	1,951		1,951	(3,989)	0	0	0			

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1804876729-SGIXSMPA IDX Call Option @ 528 06/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/23/2026	457	241,308	528		12,069	0	8,345		8,345	(3,725)	0	0	0			
1809401654-SPX IDX Call Option @ 6092 06/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/14/2025	06/23/2026	13	78,340	6,092		8,696	0	11,292		11,292	2,596	0	0	0			
789530384-NDX IDX Call Option @ 22116 06/23/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2025	06/23/2026	52	1,147,361	22,116		132,470	0	197,341		197,341	64,870	0	0	0			
833790472-SPX IDX Call Option @ 6082 06/23/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2025	06/23/2026	582	3,541,301	6,082		350,560	0	515,604		515,604	165,043	0	0	0			
01JUL25-4-SPX-SPX IDX Call Option @ 6092 06/24/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/01/2025	06/24/2026	54	329,039	6,092		7,601	0	13,474		13,474	5,873	0	0	0			
1657205804-SGIXSMPA IDX Call Option @ 567 06/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2024	06/24/2026	1,936	1,098,594	567	41,727		0	8,945		8,945	(20,733)	0	0	0			
1804876870-SGIXSMPA IDX Call Option @ 530 06/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/24/2026	327	173,408	530		8,374	0	5,680		5,680	(2,694)	0	0	0			
849234938-SPX IDX Call Option @ 6598 06/24/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2025	06/24/2026	4,331	28,575,987	6,598		(1,226,643)	0	(2,157,786)		(2,157,786)	(931,143)	0	0	0			
849234943-SPX IDX Call Option @ 6090 06/24/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2025	06/24/2026	4,331	26,376,502	6,090		2,590,234	0	3,813,108		3,813,108	1,222,874	0	0	0			
01JUL25-5-SPX-SPX IDX Call Option @ 6092 06/25/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/01/2025	06/25/2026	60	363,824	6,092		5,821	0	10,431		10,431	4,610	0	0	0			
1657205933-SGIXSMPA IDX Call Option @ 557 06/25/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2024	06/25/2026	303	168,997	557	7,153		0	1,289		1,289	(3,740)	0	0	0			
1804876912-SGIXSMPA IDX Call Option @ 519 06/25/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/25/2026	152	78,838	519		4,391	0	3,177		3,177	(1,214)	0	0	0			
01JUL25-6-SPX-SPX IDX Call Option @ 6141 06/26/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/01/2025	06/26/2026	37	224,270	6,141		2,736	0	5,402		5,402	2,666	0	0	0			
07JUL25-7-SPX-SPX IDX Call Option @ 6141 06/26/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/07/2025	06/26/2026	1	5,773	6,141		137	0	255		255	118	0	0	0			
1657206059-SGIXSMPA IDX Call Option @ 551 06/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2024	06/26/2026	257	141,879	551	6,356		0	1,092		1,092	(3,264)	0	0	0			
1804875661-SGIXSMPA IDX Call Option @ 523 06/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/26/2026	79	41,210	523		3,997	0	2,882		2,882	(1,116)	0	0	0			
1804877042-SGIXSMPA IDX Call Option @ 522 06/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/26/2026	1,253	654,744	522		35,070	0	25,373		25,373	(9,697)	0	0	0			
1806763163-SPX IDX Call Option @ 6171 06/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/26/2026	4	22,957	6,171		2,381	0	3,042		3,042	661	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
01JUL25-7-SPX-SPX IDX Call Option @ 6173 06/29/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/01/2025	06/29/2026	94	577,244	6,173		10,737	0	21,323		21,323	10,586	0	0	0			
07JUL25-1-SPX-SPX IDX Call Option @ 6205 06/29/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/07/2025	06/29/2026	46	284,249	6,205		5,173	0	10,837		10,837	5,664	0	0	0			
07JUL25-2-SPX-SPX IDX Call Option @ 6205 06/29/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/07/2025	06/29/2026	63	393,456	6,205		5,194	0	11,110		11,110	5,917	0	0	0			
1657206132-SGIXSMPA IDX Call Option @ 551 06/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2024	06/29/2026	2,128	1,172,855	551	52,797		0	8,860		8,860	(26,754)	0	0	0			
1657206265-SGIXSMPA IDX Call Option @ 550 06/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2024	06/29/2026	964	530,824	550	24,105		0	4,015		4,015	(12,164)	0	0	0			
1659439424-SGIXSMPA IDX Call Option @ 543 06/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/08/2024	06/29/2026	713	387,138	543	19,641		0	2,924		2,924	(9,302)	0	0	0			
1804877087-SGIXSMPA IDX Call Option @ 525 06/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/29/2026	1,046	548,796	525		28,672	0	20,550		20,550	(8,123)	0	0	0			
1806760246-SGIXSMPA IDX Call Option @ 530 06/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/29/2026	388	205,574	530		9,110	0	7,002		7,002	(2,108)	0	0	0			
1806760309-SGIXSMPA IDX Call Option @ 530 06/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/29/2026	104	54,936	530		2,435	0	1,869		1,869	(566)	0	0	0			
1806760715-SGIXSMPA IDX Call Option @ 525 06/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/29/2026	76	39,792	525		1,885	0	1,490		1,490	(395)	0	0	0			
1809401329-SPX IDX Call Option @ 6692 06/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/14/2025	06/29/2026	19	128,818	6,692		(5,214)	0	(8,484)		(8,484)	(3,270)	0	0	0			
1809401929-SPX IDX Call Option @ 6189 06/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/14/2025	06/29/2026	19	119,142	6,189		11,097	0	15,530		15,530	4,433	0	0	0			
21JUL25-12-NDX-NDX IDX Call Option @ 22556 06/29/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/21/2025	06/29/2026	1	20,751	22,556		2,517	0	3,214		3,214	697	0	0	0			
99CV50B04-SPX IDX Call Option @ 4774 06/29/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/03/2023	06/29/2026	1	2,816	4,774	356		0	1,214		1,214	362	0	0	0			
07JUL25-3-SPX-SPX IDX Call Option @ 6205 06/30/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/07/2025	06/30/2026	27	166,231	6,205		2,793	0	5,288		5,288	2,496	0	0	0			
1659439682-SGIXSMPA IDX Call Option @ 543 06/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/08/2024	06/30/2026	196	106,392	543	5,400		0	706		706	(2,435)	0	0	0			
1659452244-SPX IDX Call Option @ 5480 06/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/08/2024	06/30/2026	35	193,786	5,480	28,263		0	48,926		48,926	17,120	0	0	0			
1659452328-SPX IDX Call Option @ 5686 06/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/08/2024	06/30/2026	35	201,043	5,686	(23,153)		0	(42,672)		(42,672)	(15,973)	0	0	0			

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1806760416-SGIXSMPA IDX Call Option @ 530 06/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/30/2026	895	473,835	530		21,031	0	16,440		16,440	(4,591)	0	0	0			
1806761983-SPX IDX Call Option @ 6220 06/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/30/2026	371	2,308,568	6,220		194,635	0	290,714		290,714	96,079	0	0	0			
1806762311-NDX IDX Call Option @ 22684 06/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/30/2026	38	872,442	22,684		89,135	0	130,834		130,834	41,699	0	0	0			
07JUL25-4-SPX-SPX IDX Call Option @ 6198 07/01/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/07/2025	07/01/2026	46	287,216	6,198		4,136	0	7,588		7,588	3,452	0	0	0			
1551714758-SPX IDX Call Option @ 4857 07/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/10/2023	07/01/2026	35	168,767	4,857	18,903		0	67,640		67,640	19,718	0	0	0			
1659439879-SGIXSMPA IDX Call Option @ 543 07/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/08/2024	07/01/2026	525	285,029	543	14,478		0	1,872		1,872	(6,501)	0	0	0			
1806760462-SGIXSMPA IDX Call Option @ 536 07/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	07/01/2026	183	98,093	536		3,986	0	3,000		3,000	(987)	0	0	0			
1806761931-SPX IDX Call Option @ 6727 07/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	07/01/2026	2,594	17,451,578	6,727		(607,281)	0	(1,092,479)		(1,092,479)	(485,198)	0	0	0			
1806761963-SPX IDX Call Option @ 6229 07/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	07/01/2026	2,594	16,159,781	6,229		1,334,061	0	2,017,390		2,017,390	683,329	0	0	0			
07JUL25-5-SPX-SPX IDX Call Option @ 6227 07/02/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/07/2025	07/02/2026	172	1,070,743	6,227		17,453	0	36,844		36,844	19,391	0	0	0			
1659440087-SGIXSMPA IDX Call Option @ 547 07/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/08/2024	07/02/2026	62	33,939	547	1,661		0	256		256	(787)	0	0	0			
1659480663-SPX IDX Call Option @ 5526 07/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/08/2024	07/02/2026	228	1,261,048	5,526	174,082		0	307,195		307,195	108,964	0	0	0			
1806760563-SGIXSMPA IDX Call Option @ 531 07/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	07/02/2026	261	138,466	531		6,020	0	4,671		4,671	(1,349)	0	0	0			
07JUL25-6-SPX-SPX IDX Call Option @ 6279 07/06/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/07/2025	07/06/2026	67	420,214	6,279		4,748	0	10,399		10,399	5,651	0	0	0			
116263435-SGIXSMPA IDX Call Option @ 530 07/06/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/14/2025	07/06/2026	209	110,992	530		4,729	0	4,434		4,434	(295)	0	0	0			
116263439-SGIXSMPA IDX Call Option @ 530 07/06/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/14/2025	07/06/2026	756	400,936	530		17,067	0	16,042		16,042	(1,026)	0	0	0			
1659440228-SGIXSMPA IDX Call Option @ 545 07/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/08/2024	07/06/2026	501	272,991	545	13,604		0	2,778		2,778	(6,663)	0	0	0			
1659440389-SGIXSMPA IDX Call Option @ 546 07/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/08/2024	07/06/2026	1,380	754,081	546	37,068		0	9,026		9,026	(18,023)	0	0	0			
1659481504-NDX IDX Call Option @ 20254 07/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/08/2024	07/06/2026	18	356,674	20,254	59,114		0	95,878		95,878	37,471	0	0	0			

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1662014087-SGIXSMPA IDX Call Option @ 546 07/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/15/2024	07/06/2026	843	460,104	546	31,297		0	5,432		5,432	(11,137)	0	0	0			
1806760598-SGIXSMPA IDX Call Option @ 535 07/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	07/06/2026	215	114,793	535		4,774	0	3,631		3,631	(1,143)	0	0	0			
SWD283648319-SPX IDX Call Option @ 6230 07/06/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/14/2025	07/06/2026	102	634,337	6,230		8,532	0	16,659		16,659	8,127	0	0	0			
SWD283648353-SPX IDX Call Option @ 6230 07/06/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/14/2025	07/06/2026	25	153,008	6,230		2,668	0	4,738		4,738	2,070	0	0	0			
116263441-SGIXSMPA IDX Call Option @ 530 07/07/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/14/2025	07/07/2026	208	110,260	530		4,704	0	4,421		4,421	(283)	0	0	0			
1662014203-SGIXSMPA IDX Call Option @ 546 07/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/15/2024	07/07/2026	216	118,120	546	8,026		0	1,455		1,455	(2,841)	0	0	0			
1809401183-NDX IDX Call Option @ 22752 07/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/14/2025	07/07/2026	52	1,189,465	22,752		126,132	0	176,661		176,661	50,529	0	0	0			
1809401845-SPX IDX Call Option @ 6249 07/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/14/2025	07/07/2026	478	2,985,074	6,249		259,441	0	366,379		366,379	106,938	0	0	0			
SWD283648326-SPX IDX Call Option @ 6230 07/07/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/14/2025	07/07/2026	69	428,560	6,230		6,141	0	12,055		12,055	5,914	0	0	0			
116263428-SGIXSMPA IDX Call Option @ 529 07/08/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/14/2025	07/08/2026	173	91,656	529		4,025	0	3,808		3,808	(217)	0	0	0			
16337088-NDX IDX Call Option @ 20440 07/08/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/29/2024	07/08/2026	0	409	20,440	47		0	106		106	42	0	0	0			
1662014322-SGIXSMPA IDX Call Option @ 546 07/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/15/2024	07/08/2026	615	335,568	546	22,787		0	3,687		3,687	(8,177)	0	0	0			
1667705574-SGIXSMPA IDX Call Option @ 546 07/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/29/2024	07/08/2026	2	1,140	546	85		0	13		13	(28)	0	0	0			
1809401521-SPX IDX Call Option @ 6253 07/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/14/2025	07/08/2026	3,434	21,475,479	6,253		1,856,203	0	2,626,843		2,626,843	770,639	0	0	0			
1809401618-SPX IDX Call Option @ 6723 07/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/14/2025	07/08/2026	3,434	23,086,448	6,723		(904,663)	0	(1,479,280)		(1,479,280)	(574,616)	0	0	0			
21JUL25-10-SPX-SPX IDX Call Option @ 6750 07/08/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/21/2025	07/08/2026	31	209,264	6,750		(8,476)	0	(12,824)		(12,824)	(4,348)	0	0	0			
21JUL25-9-SPX-SPX IDX Call Option @ 6257 07/08/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/21/2025	07/08/2026	31	193,962	6,257		17,760	0	23,632		23,632	5,872	0	0	0			
SWD283648330-SPX IDX Call Option @ 6226 07/08/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/14/2025	07/08/2026	55	342,839	6,226		6,137	0	10,791		10,791	4,654	0	0	0			
116263433-SGIXSMPA IDX Call Option @ 529 07/09/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/14/2025	07/09/2026	245	129,672	529		5,624	0	5,291		5,291	(332)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
16200679-NDX IDX Call Option @ 20395 07/09/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/15/2024	07/09/2026	45	923,468	20,395	147,920		0	241,630		241,630	95,066	0	0	0			
1662014363-SGIXSMPA IDX Call Option @ 544 07/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/15/2024	07/09/2026	53	28,554	544	1,962		0	311		311	(711)	0	0	0			
21JUL25-11-SPX-SPX IDX Call Option @ 6266 07/09/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBIIIGJ8G8E98	07/21/2025	07/09/2026	23	143,992	6,266		13,054	0	17,379		17,379	4,325	0	0	0			
SWD283648366-SPX IDX Call Option @ 6263 07/09/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/14/2025	07/09/2026	41	257,169	6,263		4,189	0	7,498		7,498	3,309	0	0	0			
116263431-SGIXSMPA IDX Call Option @ 532 07/10/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/14/2025	07/10/2026	557	296,436	532		12,361	0	11,424		11,424	(937)	0	0	0			
116333973-SPX IDX Call Option @ 6280 07/10/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/10/2026	2	13,001	6,280		151	0	232		232	81	0	0	0			
116358583-SGIXSMPA IDX Call Option @ 532 07/10/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/10/2026	338	179,933	532		6,975	0	6,934		6,934	(41)	0	0	0			
16200680-SPX IDX Call Option @ 5598 07/10/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/15/2024	07/10/2026	265	1,486,165	5,598	199,488		0	342,494		342,494	123,895	0	0	0			
16337084-SPX IDX Call Option @ 5620 07/10/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/29/2024	07/10/2026	3	17,367	5,620	1,913		0	3,929		3,929	1,431	0	0	0			
1662014473-SGIXSMPA IDX Call Option @ 556 07/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/15/2024	07/10/2026	16	8,888	556	559		0	100		100	(189)	0	0	0			
SWD283648367-SPX IDX Call Option @ 6280 07/10/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/14/2025	07/10/2026	48	298,761	6,280		3,812	0	7,684		7,684	3,872	0	0	0			
116263436-SGIXSMPA IDX Call Option @ 526 07/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/14/2025	07/13/2026	779	409,987	526		18,647	0	17,856		17,856	(791)	0	0	0			
116333976-SPX IDX Call Option @ 6269 07/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/13/2026	44	276,882	6,269		4,430	0	6,465		6,465	2,035	0	0	0			
116333978-SPX IDX Call Option @ 6269 07/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/13/2026	45	281,709	6,269		3,775	0	5,591		5,591	1,816	0	0	0			
116358559-SGIXSMPA IDX Call Option @ 530 07/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/13/2026	609	322,325	530		13,056	0	13,354		13,354	298	0	0	0			
116358581-SGIXSMPA IDX Call Option @ 530 07/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/13/2026	319	168,949	530		6,853	0	6,916		6,916	62	0	0	0			
1662014567-SGIXSMPA IDX Call Option @ 571 07/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/15/2024	07/13/2026	3,529	2,015,781	571	111,599		0	18,613		18,613	(35,062)	0	0	0			
1662014665-SGIXSMPA IDX Call Option @ 580 07/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/15/2024	07/13/2026	690	400,605	580	20,450		0	3,045		3,045	(6,193)	0	0	0			

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1664937737-SGIXSMPA IDX Call Option @ 581 07/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/22/2024	07/13/2026	861	499,911	581	26,931		0	3,271		3,271	(8,130)	0	0	0			
1667705677-SGIXSMPA IDX Call Option @ 580 07/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/29/2024	07/13/2026	50	29,080	580	1,690		0	221		221	(450)	0	0	0			
1860351796-SPX IDX Call Option @ 5836 07/13/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/22/2024	07/13/2026	8	43,884	5,836	(4,238)		0	(8,220)		(8,220)	(3,215)	0	0	0			
53058732-SPX IDX Call Option @ 5629 07/13/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/22/2024	07/13/2026	8	42,328	5,629	5,183		0	9,527		9,527	3,476	0	0	0			
SWD218885353-SPX IDX Call Option @ 4912 07/13/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/17/2023	07/13/2026	7	34,434	4,912	3,986		0	13,343		13,343	3,931	0	0	0			
SWD283648370-SPX IDX Call Option @ 6260 07/13/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/14/2025	07/13/2026	12	74,804	6,260		1,022	0	1,939		1,939	917	0	0	0			
116333974-SPX IDX Call Option @ 6269 07/14/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/14/2026	52	325,025	6,269		5,590	0	8,134		8,134	2,544	0	0	0			
116358560-SGIXSMPA IDX Call Option @ 530 07/14/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/14/2026	269	142,324	530		5,784	0	5,832		5,832	49	0	0	0			
1664937978-SGIXSMPA IDX Call Option @ 581 07/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/22/2024	07/14/2026	933	541,953	581	29,201		0	3,682		3,682	(8,675)	0	0	0			
21JUL25-5-SPX-SPX IDX Call Option @ 6278 07/14/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/21/2025	07/14/2026	460	2,887,252	6,278		259,656	0	345,971		345,971	86,315	0	0	0			
116333977-SPX IDX Call Option @ 6244 07/15/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/15/2026	111	695,430	6,244		14,534	0	20,748		20,748	6,214	0	0	0			
116358582-SGIXSMPA IDX Call Option @ 516 07/15/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/15/2026	509	262,796	516		13,159	0	13,874		13,874	715	0	0	0			
1664938121-SGIXSMPA IDX Call Option @ 581 07/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/22/2024	07/15/2026	467	271,241	581	14,621		0	1,950		1,950	(4,265)	0	0	0			
1820813255-SPX IDX Call Option @ 6268 07/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	07/15/2026	6	37,731	6,268		3,520	0	4,679		4,679	1,158	0	0	0			
1842330729-NDX IDX Call Option @ 20122 07/15/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/22/2024	07/15/2026	31	617,148	20,122	93,170		0	171,337		171,337	66,162	0	0	0			
21JUL25-1-SPX-SPX IDX Call Option @ 6274 07/15/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/21/2025	07/15/2026	3,932	24,673,308	6,274		2,230,852	0	2,970,827		2,970,827	739,974	0	0	0			
21JUL25-2-SPX-SPX IDX Call Option @ 6761 07/15/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/21/2025	07/15/2026	3,932	26,588,013	6,761		(1,073,770)	0	(1,629,084)		(1,629,084)	(555,314)	0	0	0			
21JUL25-7-NDX-NDX IDX Call Option @ 22958 07/15/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/21/2025	07/15/2026	37	839,562	22,958		93,018	0	119,323		119,323	26,305	0	0	0			

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62057830-SPX IDX Call Option @ 5589 07/15/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/22/2024	07/15/2026	241	1,344,956	5,589	172,219		0	313,458		313,458	112,755	0	0	0			
116333971-SPX IDX Call Option @ 6264 07/16/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/16/2026	44	278,171	6,264		4,200	0	6,135		6,135	1,934	0	0	0			
116358565-SGIXSMPA IDX Call Option @ 523 07/16/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/16/2026	30	15,556	523		711	0	723		723	12	0	0	0			
1664938285-SGIXSMPA IDX Call Option @ 592 07/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/22/2024	07/16/2026	302	178,928	592	8,702		0	1,001		1,001	(2,466)	0	0	0			
116333975-SPX IDX Call Option @ 6297 07/17/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/17/2026	20	124,814	6,297		2,584	0	3,898		3,898	1,315	0	0	0			
116358566-SGIXSMPA IDX Call Option @ 527 07/17/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/17/2026	804	423,508	527		18,132	0	18,260		18,260	128	0	0	0			
1664938553-SGIXSMPA IDX Call Option @ 596 07/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/22/2024	07/17/2026	85	50,824	596	2,388		0	268		268	(666)	0	0	0			
116333972-SPX IDX Call Option @ 6297 07/20/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/20/2026	26	165,920	6,297		3,302	0	4,863		4,863	1,561	0	0	0			
116358568-SGIXSMPA IDX Call Option @ 527 07/20/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/20/2026	1,740	916,972	527		39,092	0	38,872		38,872	(220)	0	0	0			
16336934-SPX IDX Call Option @ 5564 07/20/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/29/2024	07/20/2026	14	76,344	5,564	9,047		0	18,221		18,221	6,486	0	0	0			
16336964-SPX IDX Call Option @ 5780 07/20/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/29/2024	07/20/2026	14	79,297	5,780	(7,284)		0	(15,725)		(15,725)	(6,011)	0	0	0			
1664938710-SGIXSMPA IDX Call Option @ 592 07/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/22/2024	07/20/2026	694	411,384	592	19,989		0	2,234		2,234	(5,589)	0	0	0			
1664938826-SGIXSMPA IDX Call Option @ 588 07/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/22/2024	07/20/2026	317	186,437	588	9,408		0	1,118		1,118	(2,625)	0	0	0			
1667703578-SGIXSMPA IDX Call Option @ 591 07/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/29/2024	07/20/2026	824	487,591	591	25,662		0	2,756		2,756	(6,782)	0	0	0			
1667705790-SGIXSMPA IDX Call Option @ 588 07/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/29/2024	07/20/2026	6	3,600	588	195		0	22		22	(51)	0	0	0			
1814839601-SGIXSMPA IDX Call Option @ 525 07/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/28/2025	07/20/2026	512	269,015	525		12,410	0	10,414		10,414	(1,996)	0	0	0			
1814839677-SGIXSMPA IDX Call Option @ 525 07/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/28/2025	07/20/2026	81	42,483	525		1,960	0	1,643		1,643	(317)	0	0	0			
1818044863-SPX IDX Call Option @ 6305 07/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/20/2026	10	62,298	6,305		5,192	0	7,445		7,445	2,253	0	0	0			

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1820811881-SPX IDX Call Option @ 6315 07/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	07/20/2026	31	193,983	6,315		17,089	0	22,937		22,937	5,847	0	0	0			
1820813240-SPX IDX Call Option @ 6818 07/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	07/20/2026	31	209,447	6,818		(7,772)	0	(12,241)		(12,241)	(4,469)	0	0	0			
28JUL25-1-SPX-SPX IDX Call Option @ 6306 07/20/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBIIGJ8G8E98	07/28/2025	07/20/2026	58	366,292	6,306		6,960	0	10,227		10,227	3,267	0	0	0			
28JUL25-2-SPX-SPX IDX Call Option @ 6306 07/20/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBIIGJ8G8E98	07/28/2025	07/20/2026	10	62,552	6,306		1,045	0	1,474		1,474	429	0	0	0			
99CV50CH6-SPX IDX Call Option @ 4943 07/20/26	FIA Static Hedging Strategy		Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/24/2023	07/20/2026	3	14,434	4,943	1,721		0	5,489		5,489	1,627	0	0	0			
116540223-SPX IDX Call Option @ 6337 07/21/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/28/2025	07/21/2026	420	2,663,225	6,337		234,994	0	299,906		299,906	64,912	0	0	0			
116540228-NDX IDX Call Option @ 23173 07/21/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/28/2025	07/21/2026	43	985,790	23,173		101,207	0	133,317		133,317	32,109	0	0	0			
1667703726-SGIXSMPA IDX Call Option @ 591 07/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/29/2024	07/21/2026	163	96,124	591	5,061		0	612		612	(1,269)	0	0	0			
1814839703-SGIXSMPA IDX Call Option @ 525 07/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/28/2025	07/21/2026	242	127,196	525		5,877	0	4,915		4,915	(961)	0	0	0			
28JUL25-3-SPX-SPX IDX Call Option @ 6306 07/21/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBIIGJ8G8E98	07/28/2025	07/21/2026	52	328,648	6,306		6,047	0	8,119		8,119	2,072	0	0	0			
116540230-SPX IDX Call Option @ 6337 07/22/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/28/2025	07/22/2026	2,935	18,600,897	6,337		1,641,589	0	2,098,954		2,098,954	457,365	0	0	0			
116540231-SPX IDX Call Option @ 6820 07/22/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/28/2025	07/22/2026	2,935	20,019,430	6,820		(790,516)	0	(1,134,638)		(1,134,638)	(344,121)	0	0	0			
16336980-SPX IDX Call Option @ 5503 07/22/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/29/2024	07/22/2026	229	1,258,034	5,503	159,753		0	316,139		316,139	110,210	0	0	0			
16337077-NDX IDX Call Option @ 19381 07/22/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/29/2024	07/22/2026	34	668,070	19,381	100,775		0	215,004		215,004	79,171	0	0	0			
1667703927-SGIXSMPA IDX Call Option @ 591 07/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/29/2024	07/22/2026	455	268,888	591	14,167		0	1,713		1,713	(3,551)	0	0	0			
1814839823-SGIXSMPA IDX Call Option @ 535 07/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/28/2025	07/22/2026	352	188,102	535		7,615	0	6,054		6,054	(1,562)	0	0	0			
28JUL25-4-SPX-SPX IDX Call Option @ 6310 07/22/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBIIGJ8G8E98	07/28/2025	07/22/2026	92	582,441	6,310		9,028	0	12,915		12,915	3,888	0	0	0			
1667704067-SGIXSMPA IDX Call Option @ 589 07/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/29/2024	07/23/2026	20	11,864	589	637		0	77		77	(163)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1814839837-SGIXSMPA IDX Call Option @ 535 07/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/28/2025	07/23/2026	47	25,290	535		1,024	0	816		816	(208)	0	0	0			
28JUL25-5-SPX-SPX IDX Call Option @ 6359 07/23/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/28/2025	07/23/2026	41	261,669	6,359		3,297	0	5,239		5,239	1,942	0	0	0			
04AUG25-8-SPX-SPX IDX Call Option @ 6363 07/24/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	08/04/2025	07/24/2026	7	43,525	6,363		1,184	0	1,920		1,920	736	0	0	0			
1667704171-SGIXSMPA IDX Call Option @ 587 07/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/29/2024	07/24/2026	64	37,459	587	2,054		0	230		230	(555)	0	0	0			
1814839947-SGIXSMPA IDX Call Option @ 535 07/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/28/2025	07/24/2026	408	218,201	535		8,829	0	7,025		7,025	(1,804)	0	0	0			
28JUL25-6-SPX-SPX IDX Call Option @ 6363 07/24/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/28/2025	07/24/2026	50	316,449	6,363		4,525	0	7,354		7,354	2,828	0	0	0			
04AUG25-1-SPX-SPX IDX Call Option @ 6390 07/27/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	08/04/2025	07/27/2026	42	266,134	6,390		3,460	0	6,357		6,357	2,897	0	0	0			
04AUG25-2-SPX-SPX IDX Call Option @ 6390 07/27/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	08/04/2025	07/27/2026	17	108,434	6,390		1,540	0	2,776		2,776	1,236	0	0	0			
1667704332-SGIXSMPA IDX Call Option @ 588 07/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/29/2024	07/27/2026	1,868	1,098,380	588	59,702		0	4,782		4,782	(16,912)	0	0	0			
1667704462-SGIXSMPA IDX Call Option @ 596 07/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/29/2024	07/27/2026	249	148,368	596	7,507		0	550		550	(2,052)	0	0	0			
1670749957-SGIXSMPA IDX Call Option @ 598 07/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/05/2024	07/27/2026	263	156,995	598	6,361		0	526		526	(2,114)	0	0	0			
1814839970-SGIXSMPA IDX Call Option @ 537 07/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/28/2025	07/27/2026	499	267,686	537		10,653	0	8,322		8,322	(2,331)	0	0	0			
1818026056-SGIXSMPA IDX Call Option @ 528 07/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/27/2026	277	146,299	528		6,599	0	5,438		5,438	(1,160)	0	0	0			
1818026080-SGIXSMPA IDX Call Option @ 528 07/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/27/2026	115	60,647	528		2,734	0	2,267		2,267	(468)	0	0	0			
28JUL25-7-SPX-SPX IDX Call Option @ 6389 07/27/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	07/28/2025	07/27/2026	16	103,113	6,389		1,866	0	2,913		2,913	1,047	0	0	0			
SWD220017448-SPX IDX Call Option @ 4951 07/27/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/31/2023	07/27/2026	2	10,347	4,951	1,292		0	3,924		3,924	1,162	0	0	0			
04AUG25-3-SPX-SPX IDX Call Option @ 6390 07/28/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	08/04/2025	07/28/2026	38	244,537	6,390		3,203	0	5,767		5,767	2,563	0	0	0			
117288866-SPX IDX Call Option @ 6390 07/28/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	08/18/2025	07/28/2026	0	1,534	6,390		19	0	23		23	4	0	0	0			

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16433724-SPX IDX Call Option @ 5464 07/28/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/05/2024	07/28/2026	10	56,821	5,464	5,674		0	15,122		15,122	5,408	0	0	0			
16433766-SPX IDX Call Option @ 5683 07/28/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/05/2024	07/28/2026	10	59,107	5,683	(4,369)		0	(13,160)		(13,160)	(5,050)	0	0	0			
1670750180-SGIXSMPA IDX Call Option @ 598 07/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/05/2024	07/28/2026	520	310,725	598	12,606		0	1,029		1,029	(4,160)	0	0	0			
1818024589-SPX IDX Call Option @ 6348 07/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/28/2026	522	3,311,653	6,348		263,980	0	380,941		380,941	116,961	0	0	0			
1818026144-SGIXSMPA IDX Call Option @ 528 07/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/28/2026	285	150,437	528	6,794		0	5,625		5,625	(1,169)	0	0	0			
04AUG25-4-SPX-SPX IDX Call Option @ 6371 07/29/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	08/04/2025	07/29/2026	54	343,772	6,371	5,122		0	8,894		8,894	3,771	0	0	0			
16433940-NDX IDX Call Option @ 18863 07/29/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/05/2024	07/29/2026	25	468,926	18,863	62,783		0	167,256		167,256	59,891	0	0	0			
1670750263-SGIXSMPA IDX Call Option @ 598 07/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/05/2024	07/29/2026	973	581,787	598	23,647		0	1,651		1,651	(7,683)	0	0	0			
1818024082-NDX IDX Call Option @ 23202 07/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/29/2026	33	758,951	23,202		75,760	0	105,900		105,900	30,141	0	0	0			
1818024369-SPX IDX Call Option @ 6821 07/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/29/2026	3,271	22,312,652	6,821	(770,405)		0	(1,328,794)		(1,328,794)	(558,389)	0	0	0			
1818024577-SPX IDX Call Option @ 6339 07/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/29/2026	3,271	20,735,241	6,339	1,675,997		0	2,412,767		2,412,767	736,770	0	0	0			
1818026172-SGIXSMPA IDX Call Option @ 532 07/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/29/2026	145	76,914	532	3,301		0	2,681		2,681	(620)	0	0	0			
04AUG25-5-SPX-SPX IDX Call Option @ 6363 07/30/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	08/04/2025	07/30/2026	29	181,979	6,363	2,293		0	3,551		3,551	1,258	0	0	0			
16433926-SPX IDX Call Option @ 5436 07/30/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/05/2024	07/30/2026	283	1,536,375	5,436	158,752		0	418,252		418,252	148,132	0	0	0			
1670750422-SGIXSMPA IDX Call Option @ 604 07/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/05/2024	07/30/2026	165	99,719	604	3,811		0	315		315	(1,223)	0	0	0			
1673824310-SGIXSMPA IDX Call Option @ 604 07/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/13/2024	07/30/2026	10	6,226	604	255		0	20		20	(76)	0	0	0			
1818026239-SGIXSMPA IDX Call Option @ 528 07/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/30/2026	87	45,746	528	2,090		0	1,758		1,758	(332)	0	0	0			
1820814686-SGIXSMPA IDX Call Option @ 528 07/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	07/30/2026	1	623	528		29	0	24		24	(5)	0	0	0			

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SWD220550002-SPX IDX Call Option @ 4968 07/30/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/07/2023	07/30/2026	2	10,681	4,968	1,242		0	4,008		4,008	1,191	0	0	0			
04AUG25-6-SPX-SPX IDX Call Option @ 6339 07/31/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	08/04/2025	07/31/2026	102	647,949	6,339		7,387	0	11,708		11,708	4,321	0	0	0			
1670750583-SGIXSMPA IDX Call Option @ 603 07/31/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/05/2024	07/31/2026	185	111,834	603	4,341		0	310		310	(1,392)	0	0	0			
1818026259-SGIXSMPA IDX Call Option @ 524 07/31/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/31/2026	787	412,333	524		19,899	0	17,069		17,069	(2,829)	0	0	0			
04AUG25-7-SPX-SPX IDX Call Option @ 6238 08/03/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	08/04/2025	08/03/2026	40	249,957	6,238		4,649	0	6,574		6,574	1,924	0	0	0			
1670750722-SGIXSMPA IDX Call Option @ 605 08/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/05/2024	08/03/2026	593	358,723	605	13,711		0	885		885	(4,317)	0	0	0			
1670750805-SGIXSMPA IDX Call Option @ 600 08/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/05/2024	08/03/2026	100	59,964	600	2,412		0	175		175	(777)	0	0	0			
1673822894-SGIXSMPA IDX Call Option @ 573 08/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/13/2024	08/03/2026	576	330,031	573	18,332		0	2,023		2,023	(5,962)	0	0	0			
1673824431-SGIXSMPA IDX Call Option @ 600 08/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/13/2024	08/03/2026	12	7,383	600	319		0	22		22	(96)	0	0	0			
1818025570-SGIXSMPA IDX Call Option @ 521 08/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	08/03/2026	2	1,032	521		94	0	77		77	(17)	0	0	0			
1818026333-SGIXSMPA IDX Call Option @ 521 08/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	08/03/2026	956	498,266	521		24,937	0	21,702		21,702	(3,235)	0	0	0			
1820814343-SGIXSMPA IDX Call Option @ 531 08/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/03/2026	545	289,526	531		12,759	0	10,602		10,602	(2,157)	0	0	0			
1820814367-SGIXSMPA IDX Call Option @ 531 08/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/03/2026	626	332,377	531		14,641	0	12,191		12,191	(2,450)	0	0	0			
1823624929-SPX IDX Call Option @ 6242 08/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/03/2026	15	92,626	6,242		9,863	0	12,133		12,133	2,270	0	0	0			
SWD286205227-SPX IDX Call Option @ 6330 08/03/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/11/2025	08/03/2026	31	198,190	6,330		2,630	0	3,822		3,822	1,192	0	0	0			
SWD286205228-SPX IDX Call Option @ 6330 08/03/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/11/2025	08/03/2026	25	157,109	6,330		2,859	0	3,752		3,752	893	0	0	0			
SWD286205237-SPX IDX Call Option @ 6238 08/03/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/11/2025	08/03/2026	2	14,285	6,238		432	0	524		524	93	0	0	0			
16543773-SPX IDX Call Option @ 5186 08/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/13/2024	08/04/2026	9	46,003	5,186	7,345		0	15,121		15,121	4,965	0	0	0			

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16543793-SPX IDX Call Option @ 5419 08/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/13/2024	08/04/2026	9	48,063	5,419	(5,969)		0	(13,295)		(13,295)	(4,673)	0	0	0			
1673822929-SGIXSMPA IDX Call Option @ 573 08/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/13/2024	08/04/2026	1,757	1,006,428	573	55,920		0	6,092		6,092	(18,207)	0	0	0			
1820812520-SPX IDX Call Option @ 6337 08/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/04/2026	600	3,800,306	6,337		334,481	0	447,514		447,514	113,033	0	0	0			
1820813165-NDX IDX Call Option @ 23289 08/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/04/2026	44	1,016,819	23,289		111,415	0	139,786		139,786	28,371	0	0	0			
1820814455-SGIXSMPA IDX Call Option @ 531 08/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/04/2026	500	265,347	531		11,712	0	9,786		9,786	(1,926)	0	0	0			
SWD286205153-SPX IDX Call Option @ 6330 08/04/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/11/2025	08/04/2026	37	236,930	6,330		3,466	0	5,019		5,019	1,553	0	0	0			
117288861-SPX IDX Call Option @ 6299 08/05/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6GOE21	08/18/2025	08/05/2026	3	19,905	6,299		512	0	605		605	93	0	0	0			
16543784-NDX IDX Call Option @ 18082 08/05/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/13/2024	08/05/2026	28	513,167	18,082	99,586		0	210,792		210,792	71,675	0	0	0			
16543792-SPX IDX Call Option @ 5246 08/05/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/13/2024	08/05/2026	136	711,774	5,246	107,064		0	224,098		224,098	74,814	0	0	0			
1673823018-SGIXSMPA IDX Call Option @ 573 08/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/13/2024	08/05/2026	421	241,295	573	13,413		0	1,827		1,827	(4,316)	0	0	0			
1820811958-SPX IDX Call Option @ 6340 08/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/05/2026	3,597	22,806,945	6,340		1,999,844	0	2,677,744		2,677,744	677,901	0	0	0			
1820812250-SPX IDX Call Option @ 6820 08/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/05/2026	3,597	24,533,157	6,820		(964,418)	0	(1,492,091)		(1,492,091)	(527,673)	0	0	0			
1820814486-SGIXSMPA IDX Call Option @ 528 08/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/05/2026	164	86,383	528		4,002	0	3,392		3,392	(610)	0	0	0			
SWD286205233-SPX IDX Call Option @ 6299 08/05/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/11/2025	08/05/2026	26	160,944	6,299		2,384	0	3,372		3,372	989	0	0	0			
1673823135-SGIXSMPA IDX Call Option @ 582 08/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/13/2024	08/06/2026	17	10,021	582	515		0	91		91	(142)	0	0	0			
1820814561-SGIXSMPA IDX Call Option @ 529 08/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/06/2026	226	119,774	529		5,441	0	4,581		4,581	(861)	0	0	0			
1823618351-SPX IDX Call Option @ 6662 08/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/06/2026	16	107,452	6,662		(6,222)	0	(8,316)		(8,316)	(2,094)	0	0	0			
1823624825-SPX IDX Call Option @ 6376 08/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/06/2026	16	102,847	6,376		9,239	0	11,593		11,593	2,354	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWD286205260-SPX IDX Call Option @ 6345 08/06/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/11/2025	08/06/2026	39	247,965	6,345		3,516	0	5,136		5,136	1,620	0	0	0			
1673823263-SGIXSMPA IDX Call Option @ 580 08/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/13/2024	08/07/2026	121	70,305	580	3,670		0	546		546	(1,114)	0	0	0			
1820814588-SGIXSMPA IDX Call Option @ 530 08/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/07/2026	271	143,479	530		6,431	0	5,395		5,395	(1,036)	0	0	0			
SWD286205275-SPX IDX Call Option @ 6340 08/07/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/11/2025	08/07/2026	23	148,102	6,340		2,016	0	2,910		2,910	894	0	0	0			
105542524-SGIXSMPA IDX Call Option @ 584 08/10/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/19/2024	08/10/2026	263	153,401	584	7,431		0	977		977	(3,329)	0	0	0			
117288859-SPX IDX Call Option @ 6373 08/10/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/18/2025	08/10/2026	27	169,470	6,373		2,525	0	3,037		3,037	512	0	0	0			
117288860-SPX IDX Call Option @ 6373 08/10/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/18/2025	08/10/2026	89	568,448	6,373		8,527	0	10,305		10,305	1,778	0	0	0			
117288863-SPX IDX Call Option @ 6389 08/10/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/18/2025	08/10/2026	3	21,596	6,389		514	0	645		645	131	0	0	0			
1673823312-SGIXSMPA IDX Call Option @ 585 08/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/13/2024	08/10/2026	1,036	606,550	585	30,217		0	4,775		4,775	(8,637)	0	0	0			
1673823434-SGIXSMPA IDX Call Option @ 586 08/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/13/2024	08/10/2026	516	302,318	586	14,967		0	2,014		2,014	(4,629)	0	0	0			
1820814662-SGIXSMPA IDX Call Option @ 532 08/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/10/2026	732	389,257	532		17,109	0	14,251		14,251	(2,859)	0	0	0			
1823631117-SGIXSMPA IDX Call Option @ 530 08/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/10/2026	150	79,577	530		3,544	0	3,017		3,017	(527)	0	0	0			
1823631137-SGIXSMPA IDX Call Option @ 530 08/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/10/2026	66	35,051	530		1,561	0	1,324		1,324	(237)	0	0	0			
SWD286205276-SPX IDX Call Option @ 6389 08/10/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/11/2025	08/10/2026	27	173,282	6,389		3,162	0	4,389		4,389	1,226	0	0	0			
105542522-SGIXSMPA IDX Call Option @ 584 08/11/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/19/2024	08/11/2026	607	354,780	584	17,175		0	2,773		2,773	(7,307)	0	0	0			
117288862-SPX IDX Call Option @ 6373 08/11/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/18/2025	08/11/2026	49	313,510	6,373		6,019	0	6,994		6,994	974	0	0	0			
1675653357-SPX IDX Call Option @ 5379 08/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/19/2024	08/11/2026	9	49,754	5,379	8,234		0	14,237		14,237	4,927	0	0	0			
1675653492-SPX IDX Call Option @ 5593 08/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/19/2024	08/11/2026	9	51,739	5,593	(6,435)		0	(12,525)		(12,525)	(4,636)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1823618203-NDX IDX Call Option @ 23677 08/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/11/2026	32	768,324	23,677		76,617	0	96,121		96,121	19,504	0	0	0			
1823625158-SPX IDX Call Option @ 6424 08/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/11/2026	530	3,404,338	6,424		288,467	0	364,834		364,834	76,367	0	0	0			
1823631203-SGIXSMPA IDX Call Option @ 530 08/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/11/2026	133	70,488	530		3,144	0	2,703		2,703	(442)	0	0	0			
105542517-SGIXSMPA IDX Call Option @ 584 08/12/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/19/2024	08/12/2026	3,609	2,108,533	584	102,073		0	16,942		16,942	(42,857)	0	0	0			
117288858-SPX IDX Call Option @ 6446 08/12/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/18/2025	08/12/2026	54	348,716	6,446		4,394	0	5,435		5,435	1,041	0	0	0			
1675653534-SPX IDX Call Option @ 5456 08/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/19/2024	08/12/2026	160	872,016	5,456	125,959		0	235,365		235,365	83,388	0	0	0			
1823624750-SPX IDX Call Option @ 6427 08/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/12/2026	3,290	21,141,382	6,427		1,787,629	0	2,262,349		2,262,349	474,720	0	0	0			
1823624870-SPX IDX Call Option @ 6899 08/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/12/2026	3,290	22,694,204	6,899		(864,324)	0	(1,238,739)		(1,238,739)	(374,415)	0	0	0			
1823631225-SGIXSMPA IDX Call Option @ 532 08/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/12/2026	500	266,179	532		11,492	0	9,733		9,733	(1,759)	0	0	0			
105542518-SGIXSMPA IDX Call Option @ 586 08/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/19/2024	08/13/2026	316	185,079	586	8,776		0	1,189		1,189	(3,879)	0	0	0			
117288864-SPX IDX Call Option @ 6467 08/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/18/2025	08/13/2026	46	296,751	6,467		4,422	0	5,513		5,513	1,091	0	0	0			
1675653668-NDX IDX Call Option @ 19112 08/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/19/2024	08/13/2026	25	475,316	19,112	83,189		0	163,154		163,154	58,977	0	0	0			
1823631307-SGIXSMPA IDX Call Option @ 543 08/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/13/2026	217	117,800	543		4,366	0	3,498		3,498	(868)	0	0	0			
105542513-SGIXSMPA IDX Call Option @ 588 08/14/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/19/2024	08/14/2026	60	35,475	588	1,655		0	228		228	(718)	0	0	0			
117288865-SPX IDX Call Option @ 6469 08/14/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/18/2025	08/14/2026	48	309,908	6,469		4,153	0	5,161		5,161	1,008	0	0	0			
1823631332-SGIXSMPA IDX Call Option @ 535 08/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/14/2026	231	123,863	535		5,148	0	4,270		4,270	(878)	0	0	0			
SWD221530908-SPX IDX Call Option @ 4851 08/14/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/21/2023	08/14/2026	6	27,407	4,851	3,242		0	11,190		11,190	3,204	0	0	0			
105542512-SGIXSMPA IDX Call Option @ 591 08/17/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/19/2024	08/17/2026	365	215,863	591	9,753		0	1,434		1,434	(4,131)	0	0	0			

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105542523-SGIXSMPA IDX Call Option @ 590 08/17/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/19/2024	08/17/2026	223	131,849	590	6,029		0	896		896	(2,558)	0	0	0			
117288867-SPX IDX Call Option @ 6450 08/17/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/18/2025	08/17/2026	20	126,610	6,450		1,912	0	2,326		2,326	414	0	0	0			
1677957873-SGIXSMPA IDX Call Option @ 593 08/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/26/2024	08/17/2026	298	176,939	593	9,862		0	1,216		1,216	(2,339)	0	0	0			
1823631385-SGIXSMPA IDX Call Option @ 533 08/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/17/2026	544	290,046	533		12,457	0	10,438		10,438	(2,019)	0	0	0			
1826468440-SPX IDX Call Option @ 6435 08/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/17/2026	445	2,861,327	6,435		240,351	0	305,578		305,578	65,227	0	0	0			
1826472005-SGIXSMPA IDX Call Option @ 529 08/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/17/2026	359	189,823	529		9,807	0	7,342		7,342	(2,465)	0	0	0			
1826472044-SGIXSMPA IDX Call Option @ 529 08/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/17/2026	193	102,308	529		5,283	0	3,965		3,965	(1,318)	0	0	0			
21398990-NDX IDX Call Option @ 23528 08/17/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/02/2025	08/17/2026	2	50,821	23,528		4,489	0	6,676		6,676	2,187	0	0	0			
21398993-SPX IDX Call Option @ 6950 08/17/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/02/2025	08/17/2026	43	300,094	6,950		(9,067)	0	(15,257)		(15,257)	(6,190)	0	0	0			
21399009-SPX IDX Call Option @ 6420 08/17/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/02/2025	08/17/2026	43	277,202	6,420		21,945	0	30,159		30,159	8,215	0	0	0			
SWD287390455-SPX IDX Call Option @ 6449 08/17/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/25/2025	08/17/2026	23	145,299	6,449		3,037	0	3,516		3,516	479	0	0	0			
SWD287390456-SPX IDX Call Option @ 6449 08/17/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/25/2025	08/17/2026	47	305,367	6,449		5,466	0	6,007		6,007	541	0	0	0			
1677957953-SGIXSMPA IDX Call Option @ 593 08/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/26/2024	08/18/2026	484	286,887	593	15,988		0	1,856		1,856	(3,812)	0	0	0			
1826468835-NDX IDX Call Option @ 23570 08/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/18/2026	35	820,715	23,570		79,904	0	106,762		106,762	26,857	0	0	0			
1826472114-SGIXSMPA IDX Call Option @ 529 08/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/18/2026	268	141,550	529		7,313	0	5,476		5,476	(1,837)	0	0	0			
21398996-SPX IDX Call Option @ 6450 08/18/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/02/2025	08/18/2026	14	90,164	6,450		6,842	0	9,475		9,475	2,633	0	0	0			
SWD287390305-SPX IDX Call Option @ 6449 08/18/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/25/2025	08/18/2026	47	301,691	6,449		5,521	0	5,963		5,963	442	0	0	0			
1677954268-SPX IDX Call Option @ 5615 08/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/26/2024	08/19/2026	5	27,291	5,615	3,899		0	6,524		6,524	2,422	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1677954286-SPX IDX Call Option @ 5841 08/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/26/2024	08/19/2026	5	28,388	5,841	(2,728)		0	(5,607)		(5,607)	(2,242)	0	0	0			
1677954319-SPX IDX Call Option @ 5608 08/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/26/2024	08/19/2026	125	699,860	5,608	88,373		0	168,253		168,253	62,329	0	0	0			
1677958012-SGIXSMPA IDX Call Option @ 593 08/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/26/2024	08/19/2026	1,010	598,965	593	33,394		0	3,884		3,884	(7,881)	0	0	0			
1826468396-SPX IDX Call Option @ 6424 08/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/19/2026	3,225	20,716,047	6,424		1,774,485	0	2,249,909		2,249,909	475,423	0	0	0			
1826468500-SPX IDX Call Option @ 6897 08/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/19/2026	3,225	22,242,600	6,897		(858,831)	0	(1,242,197)		(1,242,197)	(383,365)	0	0	0			
1826472210-SGIXSMPA IDX Call Option @ 539 08/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/19/2026	73	39,227	539		1,781	0	1,270		1,270	(511)	0	0	0			
SWD287390508-SPX IDX Call Option @ 6411 08/19/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/25/2025	08/19/2026	40	256,006	6,411		5,146	0	5,257		5,257	111	0	0	0			
1677958082-SGIXSMPA IDX Call Option @ 593 08/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/26/2024	08/20/2026	569	337,118	593	18,860		0	2,247		2,247	(4,536)	0	0	0			
1677960576-NDX IDX Call Option @ 19639 08/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/26/2024	08/20/2026	20	389,843	19,639	58,354		0	121,832		121,832	45,338	0	0	0			
1826472252-SGIXSMPA IDX Call Option @ 544 08/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/20/2026	232	126,188	544		5,388	0	3,746		3,746	(1,642)	0	0	0			
SWD287390494-SPX IDX Call Option @ 6396 08/20/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/25/2025	08/20/2026	74	474,567	6,396		9,539	0	9,560		9,560	21	0	0	0			
1826472360-SGIXSMPA IDX Call Option @ 541 08/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/21/2026	94	50,597	541		2,238	0	1,573		1,573	(665)	0	0	0			
SWD287390509-SPX IDX Call Option @ 6370 08/21/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/25/2025	08/21/2026	26	163,076	6,370		2,414	0	2,542		2,542	129	0	0	0			
02SEP25-1-SPX-SPX IDX Call Option @ 6439 08/24/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	09/02/2025	08/24/2026	99	640,326	6,439		9,605	0	12,696		12,696	3,091	0	0	0			
02SEP25-2-SPX-SPX IDX Call Option @ 6439 08/24/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	09/02/2025	08/24/2026	49	317,909	6,439		5,023	0	6,788		6,788	1,766	0	0	0			
16742315-SPX IDX Call Option @ 5833 08/24/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/03/2024	08/24/2026	9	53,954	5,833	(4,792)		0	(10,500)		(10,500)	(4,012)	0	0	0			
16742316-SPX IDX Call Option @ 5617 08/24/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/03/2024	08/24/2026	9	51,959	5,617	6,021		0	12,151		12,151	4,325	0	0	0			
1677958111-SGIXSMPA IDX Call Option @ 597 08/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/26/2024	08/24/2026	180	107,341	597	5,784		0	733		733	(1,293)	0	0	0			

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1677958327-SGIXSMPA IDX Call Option @ 6040 08/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/26/2024	08/24/2026	542	326,980	604	16,695		0	1,882		1,882	(3,739)	0	0	0			
1680722563-SGIXSMPA IDX Call Option @ 6060 08/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/03/2024	08/24/2026	75	45,692	606	2,599		0	222		222	(537)	0	0	0			
1826472406-SGIXSMPA IDX Call Option @ 5470 08/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/24/2026	428	234,070	547		9,604	0	6,562		6,562	(3,043)	0	0	0			
1829741784-SGIXSMPA IDX Call Option @ 5380 08/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/02/2025	08/24/2026	774	416,487	538		16,628	0	13,791		13,791	(2,836)	0	0	0			
1829741830-SGIXSMPA IDX Call Option @ 5380 08/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/02/2025	08/24/2026	345	185,772	538		7,422	0	6,144		6,144	(1,278)	0	0	0			
SWD287390476-SPX IDX Call Option @ 6467 08/24/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/25/2025	08/24/2026	31	203,255	6,467		3,638	0	3,729		3,729	91	0	0	0			
02SEP25-3-SPX-SPX IDX Call Option @ 6439 08/25/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	09/02/2025	08/25/2026	37	235,679	6,439		3,182	0	4,376		4,376	1,194	0	0	0			
1564570940-SPX IDX Call Option @ 4802 08/25/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/28/2023	08/25/2026	1	7,107	4,802	1,123		0	3,007		3,007	847	0	0	0			
1680722609-SGIXSMPA IDX Call Option @ 6060 08/25/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/03/2024	08/25/2026	41	25,103	606	1,428		0	89		89	(317)	0	0	0			
1829741950-SGIXSMPA IDX Call Option @ 5380 08/25/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/02/2025	08/25/2026	204	109,907	538		4,400	0	3,598		3,598	(801)	0	0	0			
21398997-SPX IDX Call Option @ 6467 08/25/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/02/2025	08/25/2026	508	3,288,179	6,467		246,313	0	342,099		342,099	95,786	0	0	0			
02SEP25-4-SPX-SPX IDX Call Option @ 6466 08/26/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	09/02/2025	08/26/2026	17	112,701	6,466		1,961	0	2,777		2,777	816	0	0	0			
117917523-SPX IDX Call Option @ 6461 08/26/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/08/2025	08/26/2026	21	138,402	6,461		11,595	0	14,519		14,519	2,925	0	0	0			
117917525-SPX IDX Call Option @ 6983 08/26/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/08/2025	08/26/2026	21	149,565	6,983		(5,078)	0	(7,387)		(7,387)	(2,309)	0	0	0			
1566687423-SPX IDX Call Option @ 4834 08/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/05/2023	08/26/2026	7	32,289	4,834	4,360		0	13,386		13,386	3,799	0	0	0			
1680722772-SGIXSMPA IDX Call Option @ 6060 08/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/03/2024	08/26/2026	349	211,336	606	12,025		0	780		780	(2,648)	0	0	0			
1829742008-SGIXSMPA IDX Call Option @ 5370 08/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/02/2025	08/26/2026	76	40,841	537		1,657	0	1,381		1,381	(276)	0	0	0			
21398989-SPX IDX Call Option @ 6927 08/26/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/02/2025	08/26/2026	3,167	21,939,210	6,927		(719,216)	0	(1,189,346)		(1,189,346)	(470,130)	0	0	0			

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21399004-SPX IDX Call Option @ 6468 08/26/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/02/2025	08/26/2026	3,167	20,486,167	6,468		1,534,136	0	2,130,645		2,130,645	596,509	0	0	0			
21399006-NDX IDX Call Option @ 23514 08/26/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/02/2025	08/26/2026	44	1,023,783	23,514		92,438	0	136,695		136,695	44,257	0	0	0			
02SEP25-5-SPX-SPX IDX Call Option @ 6481 08/27/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	09/02/2025	08/27/2026	38	243,377	6,481		3,091	0	4,290		4,290	1,199	0	0	0			
16742314-SPX IDX Call Option @ 5620 08/27/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/03/2024	08/27/2026	164	919,742	5,620	106,526		0	214,993		214,993	76,485	0	0	0			
16742320-NDX IDX Call Option @ 19488 08/27/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/03/2024	08/27/2026	29	561,825	19,488	77,738		0	180,466		180,466	65,859	0	0	0			
1680722917-SGIXSMPA IDX Call Option @ 607 08/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/03/2024	08/27/2026	237	144,139	607	8,129		0	492		492	(1,778)	0	0	0			
1829742110-SGIXSMPA IDX Call Option @ 539 08/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/02/2025	08/27/2026	81	43,725	539		1,746	0	1,451		1,451	(295)	0	0	0			
02SEP25-6-SPX-SPX IDX Call Option @ 6502 08/28/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	09/02/2025	08/28/2026	76	493,166	6,502		5,622	0	8,142		8,142	2,520	0	0	0			
1680722962-SGIXSMPA IDX Call Option @ 608 08/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/03/2024	08/28/2026	613	372,959	608	20,759		0	1,217		1,217	(4,490)	0	0	0			
1829742161-SGIXSMPA IDX Call Option @ 536 08/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/02/2025	08/28/2026	299	160,402	536		6,689	0	5,618		5,618	(1,072)	0	0	0			
02SEP25-7-SPX-SPX IDX Call Option @ 6460 08/31/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	09/02/2025	08/31/2026	34	218,874	6,460		4,180	0	5,723		5,723	1,542	0	0	0			
117917513-SPX IDX Call Option @ 6460 08/31/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	09/08/2025	08/31/2026	2	11,887	6,460		1,002	0	1,259		1,259	257	0	0	0			
1680723123-SGIXSMPA IDX Call Option @ 612 08/31/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/03/2024	08/31/2026	202	123,608	612	6,692		0	324		324	(1,418)	0	0	0			
1680723276-SGIXSMPA IDX Call Option @ 621 08/31/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/03/2024	08/31/2026	438	271,848	621	13,604		0	739		739	(2,775)	0	0	0			
1682987318-SGIXSMPA IDX Call Option @ 618 08/31/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/09/2024	08/31/2026	1,086	670,692	618	31,368		0	1,684		1,684	(7,170)	0	0	0			
1829742270-SGIXSMPA IDX Call Option @ 538 08/31/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/02/2025	08/31/2026	1,430	769,529	538		31,189	0	25,966		25,966	(5,223)	0	0	0			
1832051918-SGIXSMPA IDX Call Option @ 532 08/31/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/08/2025	08/31/2026	253	134,457	532		5,780	0	5,130		5,130	(649)	0	0	0			
1832051944-SGIXSMPA IDX Call Option @ 532 08/31/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/08/2025	08/31/2026	56	29,981	532		1,289	0	1,143		1,143	(146)	0	0	0			

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SWD288808765-SPX IDX Call Option @ 6416 08/31/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/08/2025	08/31/2026	57	363,825	6,416		5,821	0	6,109		6,109	287	0	0	0			
SWD288808774-SPX IDX Call Option @ 6416 08/31/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/08/2025	08/31/2026	49	311,218	6,416		4,762	0	4,929		4,929	167	0	0	0			
SWD290447554-SPX IDX Call Option @ 6460 08/31/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/22/2025	08/31/2026	6	37,470	6,460		536	0	513		513	(23)	0	0	0			
117917512-SPX IDX Call Option @ 6437 09/01/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/08/2025	09/01/2026	290	1,865,576	6,437		163,914	0	203,316		203,316	39,402	0	0	0			
117917520-NDX IDX Call Option @ 23350 09/01/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/08/2025	09/01/2026	23	534,958	23,350		59,662	0	75,105		75,105	15,442	0	0	0			
118160583-SPX IDX Call Option @ 6454 09/01/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/15/2025	09/01/2026	79	509,652	6,454		50,348	0	54,470		54,470	4,122	0	0	0			
118160586-SPX IDX Call Option @ 6897 09/01/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/15/2025	09/01/2026	79	544,628	6,897		(27,641)	0	(31,532)		(31,532)	(3,891)	0	0	0			
1682987381-SGIXSMPA IDX Call Option @ 618 09/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/09/2024	09/01/2026	374	231,279	618	10,829		0	537		537	(2,464)	0	0	0			
1832052022-SGIXSMPA IDX Call Option @ 532 09/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/08/2025	09/01/2026	205	109,152	532		4,699	0	4,170		4,170	(529)	0	0	0			
SWD288808903-SPX IDX Call Option @ 6416 09/01/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/08/2025	09/01/2026	36	231,986	6,416		4,988	0	4,934		4,934	(53)	0	0	0			
117917511-SPX IDX Call Option @ 6457 09/02/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/08/2025	09/02/2026	2,438	15,739,902	6,457		1,344,487	0	1,678,703		1,678,703	334,216	0	0	0			
117917517-SPX IDX Call Option @ 6907 09/02/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/08/2025	09/02/2026	2,438	16,837,056	6,907		(680,763)	0	(961,684)		(961,684)	(280,921)	0	0	0			
16810441-SPX IDX Call Option @ 5738 09/02/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/09/2024	09/02/2026	29	166,620	5,738	(15,119)		0	(35,472)		(35,472)	(13,073)	0	0	0			
16810442-SPX IDX Call Option @ 5529 09/02/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/09/2024	09/02/2026	29	160,560	5,529	18,809		0	40,537		40,537	13,973	0	0	0			
1682987435-SGIXSMPA IDX Call Option @ 618 09/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/09/2024	09/02/2026	179	110,610	618	5,185		0	264		264	(1,180)	0	0	0			
1832052089-SGIXSMPA IDX Call Option @ 532 09/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/08/2025	09/02/2026	230	122,099	532		5,267	0	4,681		4,681	(587)	0	0	0			
SWD288808909-SPX IDX Call Option @ 6416 09/02/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/08/2025	09/02/2026	23	147,429	6,416		2,049	0	2,120		2,120	71	0	0	0			
16810440-SPX IDX Call Option @ 5473 09/03/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/09/2024	09/03/2026	111	604,784	5,473	75,445		0	159,639		159,639	54,052	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
16810447-NDX IDX Call Option @ 18733 09/03/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/09/2024	09/03/2026	26	482,008	18,733	72,714		0	178,050		178,050	61,946	0	0	0			
1682987443-SGIXSMPA IDX Call Option @ 618 09/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/09/2024	09/03/2026	492	304,051	618	14,265		0	834		834	(3,272)	0	0	0			
1685717876-SGIXSMPA IDX Call Option @ 618 09/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/16/2024	09/03/2026	3	1,656	618	81		0	5		5	(18)	0	0	0			
1832052156-SGIXSMPA IDX Call Option @ 532 09/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/08/2025	09/03/2026	100	53,324	532		2,308	0	2,054		2,054	(254)	0	0	0			
SWD288808946-SPX IDX Call Option @ 6448 09/03/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/08/2025	09/03/2026	27	175,780	6,448		4,359	0	3,922		3,922	(437)	0	0	0			
118160578-SPX IDX Call Option @ 6502 09/04/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	09/15/2025	09/04/2026	5	34,784	6,502		3,262	0	3,523		3,523	260	0	0	0			
118160585-NDX IDX Call Option @ 23633 09/04/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	09/15/2025	09/04/2026	2	48,920	23,633		5,729	0	6,408		6,408	679	0	0	0			
1682987513-SGIXSMPA IDX Call Option @ 619 09/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/09/2024	09/04/2026	206	127,247	619	5,916		0	373		373	(1,352)	0	0	0			
1832052240-SGIXSMPA IDX Call Option @ 536 09/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/08/2025	09/04/2026	183	98,299	536		4,011	0	3,528		3,528	(483)	0	0	0			
SWD288808985-SPX IDX Call Option @ 6502 09/04/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/08/2025	09/04/2026	19	124,190	6,502		2,136	0	2,149		2,149	13	0	0	0			
118160577-NDX IDX Call Option @ 23866 09/08/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	09/15/2025	09/08/2026	60	1,422,168	23,866		157,019	0	176,092		176,092	19,073	0	0	0			
118160587-SPX IDX Call Option @ 6531 09/08/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	09/15/2025	09/08/2026	561	3,665,241	6,531		333,195	0	360,130		360,130	26,935	0	0	0			
15SEP25-1-SPX-SPX IDX Call Option @ 6495 09/08/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	09/15/2025	09/08/2026	12	76,773	6,495		1,228	0	1,244		1,244	16	0	0	0			
15SEP25-2-SPX-SPX IDX Call Option @ 6495 09/08/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	09/15/2025	09/08/2026	60	388,280	6,495		5,708	0	5,712		5,712	5	0	0	0			
15SEP25-3-SPX-SPX IDX Call Option @ 6495 09/08/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	09/15/2025	09/08/2026	86	556,894	6,495		8,353	0	8,391		8,391	38	0	0	0			
15SEP25-8-SPX-SPX IDX Call Option @ 6482 09/08/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	09/15/2025	09/08/2026	12	79,463	6,482		2,018	0	2,088		2,088	70	0	0	0			
1682987586-SGIXSMPA IDX Call Option @ 609 09/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/09/2024	09/08/2026	16	9,965	609	508		0	49		49	(112)	0	0	0			
1682987644-SGIXSMPA IDX Call Option @ 595 09/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/09/2024	09/08/2026	589	350,339	595	20,210		0	2,856		2,856	(4,204)	0	0	0			

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1685716492-SGIXSMPA IDX Call Option @ 608 09/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/16/2024	09/08/2026	1,276	776,220	608	41,281		0	4,917		4,917	(7,876)	0	0	0			
1685716595-SGIXSMPA IDX Call Option @ 608 09/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/16/2024	09/08/2026	251	152,533	608	8,111		0	986		986	(1,533)	0	0	0			
16902244-SPX IDX Call Option @ 5724 09/08/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/16/2024	09/08/2026	7	37,323	5,724	(4,157)		0	(8,071)		(8,071)	(2,954)	0	0	0			
16902245-SPX IDX Call Option @ 5471 09/08/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/16/2024	09/08/2026	7	35,671	5,471	5,230		0	9,456		9,456	3,194	0	0	0			
1832052324-SGIXSMPA IDX Call Option @ 536 09/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/08/2025	09/08/2026	465	249,183	536		10,326	0	9,094		9,094	(1,232)	0	0	0			
1834978393-SGIXSMPA IDX Call Option @ 533 09/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/15/2025	09/08/2026	1,069	569,877	533		24,001	0	21,742		21,742	(2,258)	0	0	0			
1834978452-SGIXSMPA IDX Call Option @ 533 09/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/15/2025	09/08/2026	993	529,223	533		22,300	0	20,213		20,213	(2,087)	0	0	0			
1834978560-SGIXSMPA IDX Call Option @ 533 09/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/15/2025	09/08/2026	135	72,190	533		3,043	0	2,760		2,760	(283)	0	0	0			
SWD222948512-SPX IDX Call Option @ 4859 09/08/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/11/2023	09/08/2026	2	8,308	4,859	1,044		0	3,401		3,401	967	0	0	0			
SWD288809019-SPX IDX Call Option @ 6482 09/08/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/08/2025	09/08/2026	11	71,167	6,482		868	0	922		922	54	0	0	0			
SWD290447553-SPX IDX Call Option @ 6482 09/08/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/22/2025	09/08/2026	5	34,417	6,482		482	0	500		500	18	0	0	0			
118160584-SPX IDX Call Option @ 6528 09/09/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	09/15/2025	09/09/2026	4,286	27,976,954	6,528		2,549,589	0	2,764,386		2,764,386	214,797	0	0	0			
118160588-SPX IDX Call Option @ 6987 09/09/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	09/15/2025	09/09/2026	4,286	29,944,216	6,987		(1,323,350)	0	(1,528,981)		(1,528,981)	(205,631)	0	0	0			
15SEP25-4-SPX-SPX IDX Call Option @ 6513 09/09/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIIGJ8G8E98	09/15/2025	09/09/2026	84	549,469	6,513		10,000	0	10,299		10,299	299	0	0	0			
1685716708-SGIXSMPA IDX Call Option @ 608 09/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/16/2024	09/09/2026	225	136,964	608	7,288		0	664		664	(1,607)	0	0	0			
1834978604-SGIXSMPA IDX Call Option @ 529 09/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/15/2025	09/09/2026	157	82,987	529		3,705	0	3,407		3,407	(298)	0	0	0			
118627874-SPX IDX Call Option @ 6532 09/10/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	09/29/2025	09/10/2026	2	12,933	6,532		156	0	140		140	(16)	0	0	0			
15SEP25-5-SPX-SPX IDX Call Option @ 6532 09/10/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIIGJ8G8E98	09/15/2025	09/10/2026	43	282,837	6,532		4,073	0	4,143		4,143	70	0	0	0			

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1685716813-SGIXSMPA IDX Call Option @ 608 09/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/16/2024	09/10/2026	24	14,530	608	773		0	71		71	(171)	0	0	0			
16902243-SPX IDX Call Option @ 5573 09/10/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/16/2024	09/10/2026	131	727,529	5,573	96,251		0	178,320		178,320	62,117	0	0	0			
16902249-NDX IDX Call Option @ 19291 09/10/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/16/2024	09/10/2026	39	743,854	19,291	117,671		0	249,402		249,402	89,458	0	0	0			
1834978730-SGIXSMPA IDX Call Option @ 524 09/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/15/2025	09/10/2026	183	95,735	524		4,601	0	4,285		4,285	(316)	0	0	0			
15SEP25-6-SPX-SPX IDX Call Option @ 6587 09/11/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	09/15/2025	09/11/2026	11	71,540	6,587		1,066	0	1,117		1,117	51	0	0	0			
1685716939-SGIXSMPA IDX Call Option @ 604 09/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/16/2024	09/11/2026	116	70,112	604	3,881		0	436		436	(816)	0	0	0			
1834978793-SGIXSMPA IDX Call Option @ 542 09/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/15/2025	09/11/2026	217	117,393	542		4,386	0	3,879		3,879	(507)	0	0	0			
1838206209-SPX IDX Call Option @ 7024 09/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/11/2026	103	725,505	7,024		(36,202)	0	(35,008)		(35,008)	1,194	0	0	0			
1838208023-SPX IDX Call Option @ 6571 09/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/11/2026	103	678,704	6,571		65,942	0	63,754		63,754	(2,188)	0	0	0			
SWD223564259-SPX IDX Call Option @ 4898 09/11/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/18/2023	09/11/2026	4	18,514	4,898	2,188		0	7,393		7,393	2,120	0	0	0			
15SEP25-7-SPX-SPX IDX Call Option @ 6584 09/14/26	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBWIGJ8G8E98	09/15/2025	09/14/2026	51	335,601	6,584		3,524	0	3,590		3,590	66	0	0	0			
1685716991-SGIXSMPA IDX Call Option @ 607 09/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/16/2024	09/14/2026	571	346,404	607	18,699		0	2,280		2,280	(3,655)	0	0	0			
1685717129-SGIXSMPA IDX Call Option @ 611 09/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/16/2024	09/14/2026	409	249,775	611	13,015		0	1,212		1,212	(2,808)	0	0	0			
1688612936-SGIXSMPA IDX Call Option @ 615 09/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/23/2024	09/14/2026	1,729	1,063,726	615	53,343		0	6,340		6,340	(9,830)	0	0	0			
16982576-SPX IDX Call Option @ 5875 09/14/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/23/2024	09/14/2026	30	174,960	5,875	(17,851)		0	(33,371)		(33,371)	(12,796)	0	0	0			
16982577-SPX IDX Call Option @ 5633 09/14/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/23/2024	09/14/2026	30	167,753	5,633	22,485		0	39,279		39,279	13,922	0	0	0			
1834978912-SGIXSMPA IDX Call Option @ 534 09/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/15/2025	09/14/2026	456	243,584	534		10,192	0	9,216		9,216	(976)	0	0	0			
1838194482-SGIXSMPA IDX Call Option @ 527 09/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/14/2026	338	177,973	527		7,530	0	7,558		7,558	28	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1838194600-SGIXSMPA IDX Call Option @ 527 09/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/14/2026	481	253,570	527		10,731	0	10,767		10,767	37	0	0	0			
1841257133-SPX IDX Call Option @ 6940 09/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/14/2026	5	35,742	6,940		(1,925)	0	(1,999)		(1,999)	(73)	0	0	0			
1841258641-SPX IDX Call Option @ 6577 09/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/14/2026	5	33,871	6,577		3,125	0	3,173		3,173	48	0	0	0			
SWD290447508-SPX IDX Call Option @ 6615 09/14/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/22/2025	09/14/2026	45	297,423	6,615		5,056	0	4,586		4,586	(471)	0	0	0			
SWD290447559-SPX IDX Call Option @ 6615 09/14/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/22/2025	09/14/2026	49	326,464	6,615		6,072	0	5,657		5,657	(415)	0	0	0			
1688613036-SGIXSMPA IDX Call Option @ 615 09/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/23/2024	09/15/2026	470	289,209	615	14,512		0	1,579		1,579	(2,834)	0	0	0			
1838194656-SGIXSMPA IDX Call Option @ 527 09/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/15/2026	428	225,901	527		9,577	0	9,599		9,599	22	0	0	0			
1838208081-NDX IDX Call Option @ 24328 09/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/15/2026	45	1,093,560	24,328		125,525	0	120,548		120,548	(4,977)	0	0	0			
1838211437-SPX IDX Call Option @ 6627 09/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/15/2026	544	3,606,512	6,627		328,050	0	317,179		317,179	(10,870)	0	0	0			
SWD290447581-SPX IDX Call Option @ 6615 09/15/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/22/2025	09/15/2026	23	154,401	6,615		2,069	0	2,079		2,079	10	0	0	0			
1688613078-SGIXSMPA IDX Call Option @ 615 09/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/23/2024	09/16/2026	429	264,147	615	13,267		0	1,346		1,346	(2,697)	0	0	0			
16982582-NDX IDX Call Option @ 19596 09/16/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/23/2024	09/16/2026	45	876,330	19,596	141,117		0	278,659		278,659	101,496	0	0	0			
17360964-NDX IDX Call Option @ 19423 09/16/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/28/2024	09/16/2026	6	113,236	19,423	21,802		0	37,045		37,045	13,279	0	0	0			
1838194809-SGIXSMPA IDX Call Option @ 524 09/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/16/2026	199	104,469	524		4,670	0	4,702		4,702	32	0	0	0			
1838206175-SPX IDX Call Option @ 7096 09/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/16/2026	3,636	25,803,972	7,096		(1,149,057)	0	(1,113,821)		(1,113,821)	35,235	0	0	0			
1838210355-SPX IDX Call Option @ 6622 09/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/16/2026	3,636	24,078,442	6,622		2,205,531	0	2,136,853		2,136,853	(68,678)	0	0	0			
SWD224151482-SPX IDX Call Option @ 4854 09/16/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/25/2023	09/16/2026	6	30,922	4,854	3,369		0	12,725		12,725	3,600	0	0	0			
SWD290447511-SPX IDX Call Option @ 6607 09/16/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/22/2025	09/16/2026	35	232,360	6,607		5,391	0	4,423		4,423	(968)	0	0	0			

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1688613188-SGIXSMPA IDX Call Option @ 6130 09/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/23/2024	09/17/2026	26	16,007	613	818		0	85		85	(167)	0	0	0			
16982575-SPX IDX Call Option @ 5685 09/17/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/23/2024	09/17/2026	413	2,347,538	5,685	298,662		0	528,039		528,039	190,015	0	0	0			
1838194904-SGIXSMPA IDX Call Option @ 5250 09/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/17/2026	39	20,590	525		906	0	910		910	4	0	0	0			
SWD290447555-SPX IDX Call Option @ 6600 09/17/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/22/2025	09/17/2026	39	256,886	6,600		4,727	0	4,292		4,292	(435)	0	0	0			
1688613290-SGIXSMPA IDX Call Option @ 6100 09/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/23/2024	09/18/2026	2	1,304	610	69		0	7		7	(14)	0	0	0			
1838195022-SGIXSMPA IDX Call Option @ 5240 09/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/18/2026	116	60,734	524		2,702	0	2,709		2,709	8	0	0	0			
SWD290447507-SPX IDX Call Option @ 6632 09/18/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/22/2025	09/18/2026	55	362,569	6,632		4,750	0	4,658		4,658	(91)	0	0	0			
106691650-SGIXSMPA IDX Call Option @ 6170 09/21/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/01/2024	09/21/2026	442	272,322	617	13,395		0	1,290		1,290	(3,719)	0	0	0			
118627871-SPX IDX Call Option @ 6694 09/21/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/29/2025	09/21/2026	32	214,334	6,694		3,194	0	2,958		2,958	(236)	0	0	0			
118627872-SPX IDX Call Option @ 6694 09/21/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/29/2025	09/21/2026	83	555,648	6,694		8,057	0	7,488		7,488	(569)	0	0	0			
1688613333-SGIXSMPA IDX Call Option @ 6130 09/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/23/2024	09/21/2026	336	205,885	613	10,612		0	1,060		1,060	(2,168)	0	0	0			
1688613415-SGIXSMPA IDX Call Option @ 6120 09/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/23/2024	09/21/2026	381	233,427	612	12,095		0	1,239		1,239	(2,503)	0	0	0			
1838195185-SGIXSMPA IDX Call Option @ 5240 09/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/21/2026	609	319,226	524		14,354	0	14,401		14,401	47	0	0	0			
1841265971-SGIXSMPA IDX Call Option @ 5230 09/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/21/2026	619	323,921	523		16,016	0	14,784		14,784	(1,232)	0	0	0			
1841266037-SGIXSMPA IDX Call Option @ 5230 09/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/21/2026	175	91,280	523		4,512	0	4,163		4,163	(350)	0	0	0			
SWD290447599-SPX IDX Call Option @ 6664 09/21/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/22/2025	09/21/2026	20	134,154	6,664		3,260	0	2,665		2,665	(595)	0	0	0			
106691649-SGIXSMPA IDX Call Option @ 6170 09/22/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/01/2024	09/22/2026	438	269,861	617	13,274		0	1,194		1,194	(3,769)	0	0	0			
118627878-SPX IDX Call Option @ 6694 09/22/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/29/2025	09/22/2026	28	185,819	6,694		3,140	0	2,921		2,921	(220)	0	0	0			

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17062464-SPX IDX Call Option @ 5951 09/22/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/01/2024	09/22/2026	21	126,346	5,951	(12,281)		0	(22,597)		(22,597)	(7,773)	0	0	0			
17062465-SPX IDX Call Option @ 5719 09/22/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/01/2024	09/22/2026	21	121,424	5,719	15,372		0	26,574		26,574	8,478	0	0	0			
1841258994-SPX IDX Call Option @ 6653 09/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/22/2026	395	2,627,902	6,653		222,977	0	226,333		226,333	3,356	0	0	0			
1841259206-NDX IDX Call Option @ 24595 09/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/22/2026	41	1,007,638	24,595		104,303	0	104,200		104,200	(104)	0	0	0			
1841266175-SGIXSMPA IDX Call Option @ 523 09/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/22/2026	398	208,171	523		10,300	0	10,300		10,300		0	0	0			
106691655-SGIXSMPA IDX Call Option @ 617 09/23/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/01/2024	09/23/2026	1,229	757,851	617	37,278		0	3,238		3,238	(10,732)	0	0	0			
118627877-SPX IDX Call Option @ 6657 09/23/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/29/2025	09/23/2026	48	317,136	6,657		4,694	0	4,308		4,308	(386)	0	0	0			
17062471-NDX IDX Call Option @ 19938 09/23/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/01/2024	09/23/2026	31	609,496	19,938	91,607		0	181,838		181,838	66,923	0	0	0			
1841257113-SPX IDX Call Option @ 7131 09/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/23/2026	3,944	28,121,188	7,131		(1,115,720)	0	(1,165,536)		(1,165,536)	(49,815)	0	0	0			
1841258873-SPX IDX Call Option @ 6650 09/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/23/2026	3,944	26,225,307	6,650		2,233,571	0	2,270,265		2,270,265	36,694	0	0	0			
1841266240-SGIXSMPA IDX Call Option @ 525 09/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/23/2026	148	77,552	525		3,753	0	3,450		3,450	(302)	0	0	0			
SWD224741615-SPX IDX Call Option @ 4728 09/23/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/02/2023	09/23/2026	3	13,758	4,728	1,626		0	6,156		6,156	1,680	0	0	0			
106691652-SGIXSMPA IDX Call Option @ 614 09/24/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/01/2024	09/24/2026	537	330,002	614	16,290		0	1,310		1,310	(5,014)	0	0	0			
118627876-SPX IDX Call Option @ 6638 09/24/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/29/2025	09/24/2026	24	158,847	6,638		2,669	0	2,449		2,449	(220)	0	0	0			
1841266316-SGIXSMPA IDX Call Option @ 525 09/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/24/2026	14	7,292	525		353	0	324		324	(29)	0	0	0			
106691659-SGIXSMPA IDX Call Option @ 608 09/25/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/01/2024	09/25/2026	170	103,317	608	5,489		0	319		319	(1,732)	0	0	0			
118627875-SPX IDX Call Option @ 6605 09/25/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/29/2025	09/25/2026	27	180,309	6,605		2,236	0	2,000		2,000	(236)	0	0	0			
17062463-SPX IDX Call Option @ 5737 09/25/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/01/2024	09/25/2026	298	1,709,601	5,737	213,317		0	369,663		369,663	118,428	0	0	0			

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1841266544-SGIXSMPA IDX Call Option @ 522 09/25/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/25/2026	121	63,045	522		3,179	0	2,924		2,924	(255)	0	0	0			
106691653-SGIXSMPA IDX Call Option @ 612 09/28/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/01/2024	09/28/2026	775	474,168	612	24,263		0	1,326		1,326	(7,362)	0	0	0			
106691657-SGIXSMPA IDX Call Option @ 618 09/28/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/01/2024	09/28/2026	2,192	1,354,101	618	66,472		0	3,173		3,173	(19,527)	0	0	0			
118627873-SPX IDX Call Option @ 6644 09/28/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/29/2025	09/28/2026	55	366,334	6,644		4,433	0	3,979		3,979	(454)	0	0	0			
1693863115-SGIXSMPA IDX Call Option @ 623 09/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/07/2024	09/28/2026	2,461	1,532,592	623	60,289		0	4,530		4,530	(16,010)	0	0	0			
1841266605-SGIXSMPA IDX Call Option @ 528 09/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/28/2026	593	312,920	528		14,602	0	13,323		13,323	(1,279)	0	0	0			
1693863328-SGIXSMPA IDX Call Option @ 623 09/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/07/2024	09/29/2026	143	89,313	623	3,519		0	229		229	(931)	0	0	0			
17125499-SPX IDX Call Option @ 5952 09/29/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/07/2024	09/29/2026	18	104,454	5,952	(10,715)		0	(18,787)		(18,787)	(6,441)	0	0	0			
17125500-SPX IDX Call Option @ 5737 09/29/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/07/2024	09/29/2026	18	100,679	5,737	13,109		0	21,830		21,830	6,982	0	0	0			
1693863519-SGIXSMPA IDX Call Option @ 623 09/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/07/2024	09/30/2026	232	144,767	623	5,713		0	475		475	(1,491)	0	0	0			
17125490-SPX IDX Call Option @ 5754 09/30/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/07/2024	09/30/2026	201	1,158,913	5,754	148,376		0	247,856		247,856	79,679	0	0	0			
17125504-NDX IDX Call Option @ 19948 09/30/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/07/2024	09/30/2026	33	652,708	19,948	103,225		0	195,061		195,061	71,616	0	0	0			
1693863549-SGIXSMPA IDX Call Option @ 622 10/01/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/07/2024	10/01/2026	59	36,911	622	1,467		0	98		98	(387)	0	0	0			
1693863707-SGIXSMPA IDX Call Option @ 619 10/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/07/2024	10/02/2026	257	159,306	619	6,543		0	467		467	(1,746)	0	0	0			
1693863750-SGIXSMPA IDX Call Option @ 610 10/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/07/2024	10/05/2026	895	545,904	610	24,438		0	2,250		2,250	(6,658)	0	0	0			
1693863946-SGIXSMPA IDX Call Option @ 615 10/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/07/2024	10/05/2026	1,663	1,022,321	615	43,740		0	4,098		4,098	(11,716)	0	0	0			
1696483111-SGIXSMPA IDX Call Option @ 597 10/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/14/2024	10/05/2026	464	277,257	597	16,535		0	2,063		2,063	(3,560)	0	0	0			
SWD225339893-SPX IDX Call Option @ 4666 10/05/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/09/2023	10/05/2026	0	2,286	4,666	308		0	1,067		1,067	285	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1696483260-SGIXSMPA IDX Call Option @ 597 10/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/14/2024	10/06/2026	113	67,560	597	4,029		0	590		590	(788)	0	0	0			
17197581-SPX IDX Call Option @ 5738 10/06/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/14/2024	10/06/2026	180	1,030,543	5,738	151,195		0	224,332		224,332	71,514	0	0	0			
1696483397-SGIXSMPA IDX Call Option @ 597 10/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/14/2024	10/07/2026	588	351,021	597	20,934		0	3,177		3,177	(3,991)	0	0	0			
17197582-SPX IDX Call Option @ 6004 10/07/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/14/2024	10/07/2026	14	84,837	6,004	(9,446)		0	(14,647)		(14,647)	(5,084)	0	0	0			
17197584-SPX IDX Call Option @ 5727 10/07/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/14/2024	10/07/2026	14	80,920	5,727	12,008		0	17,785		17,785	5,647	0	0	0			
17197588-NDX IDX Call Option @ 20085 10/07/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/14/2024	10/07/2026	48	955,624	20,085	163,313		0	279,344		279,344	103,007	0	0	0			
1696483447-SGIXSMPA IDX Call Option @ 604 10/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/14/2024	10/08/2026	96	57,707	604	3,253		0	461		461	(614)	0	0	0			
1696483610-SGIXSMPA IDX Call Option @ 611 10/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/14/2024	10/09/2026	150	91,841	611	4,858		0	489		489	(1,055)	0	0	0			
1577756124-SPX IDX Call Option @ 4718 10/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2023	10/12/2026	1	5,521	4,718	1,211		0	2,498		2,498	675	0	0	0			
1696483777-SGIXSMPA IDX Call Option @ 607 10/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/14/2024	10/12/2026	329	199,319	607	10,987		0	1,157		1,157	(2,439)	0	0	0			
1696483914-SGIXSMPA IDX Call Option @ 613 10/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/14/2024	10/12/2026	174	106,769	613	5,573		0	637		637	(1,128)	0	0	0			
1699209336-SGIXSMPA IDX Call Option @ 618 10/12/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/12/2026	93	57,388	618	2,878		0	331		331	(556)	0	0	0			
1699209428-SGIXSMPA IDX Call Option @ 618 10/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/13/2026	3,167	1,956,498	618	98,181		0	9,301		9,301	(20,987)	0	0	0			
1699209531-SGIXSMPA IDX Call Option @ 618 10/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/14/2026	367	226,877	618	11,393		0	1,312		1,312	(2,199)	0	0	0			
17272058-SPX IDX Call Option @ 5853 10/14/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/21/2024	10/14/2026	229	1,337,784	5,853	172,481		0	265,716		265,716	87,523	0	0	0			
17272059-SPX IDX Call Option @ 6126 10/14/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/21/2024	10/14/2026	28	169,696	6,126	(16,158)		0	(26,264)		(26,264)	(9,440)	0	0	0			
17272060-SPX IDX Call Option @ 5854 10/14/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/21/2024	10/14/2026	28	162,149	5,854	20,887		0	32,182		32,182	10,603	0	0	0			
1699209578-SGIXSMPA IDX Call Option @ 619 10/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/15/2026	180	111,606	619	5,571		0	600		600	(1,112)	0	0	0			

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1699209672-SGIXSMPA IDX Call Option @ 622 10/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/16/2026	397	247,308	622	11,975		0	1,142		1,142	(2,479)	0	0	0			
1699210601-SGIXSMPA IDX Call Option @ 622 10/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/16/2026	125	77,916	622	8,767		0	1,228		1,228	(1,862)	0	0	0			
17272064-NDX IDX Call Option @ 20282 10/16/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/21/2024	10/16/2026	28	576,218	20,282	91,429		0	163,014		163,014	60,517	0	0	0			
1699209788-SGIXSMPA IDX Call Option @ 622 10/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/19/2026	1,141	710,003	622	34,443		0	3,337		3,337	(7,099)	0	0	0			
1699209821-SGIXSMPA IDX Call Option @ 624 10/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/21/2024	10/19/2026	611	381,183	624	18,226		0	1,622		1,622	(3,777)	0	0	0			
1701904755-SGIXSMPA IDX Call Option @ 617 10/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/28/2024	10/19/2026	768	473,838	617	20,569		0	2,329		2,329	(5,059)	0	0	0			
46684115-SPX IDX Call Option @ 4664 10/19/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/23/2023	10/19/2026	5	24,815	4,664	2,824		0	11,635		11,635	3,094	0	0	0			
1701904781-SGIXSMPA IDX Call Option @ 617 10/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/28/2024	10/20/2026	13	7,995	617	348		0	40		40	(87)	0	0	0			
17360970-SPX IDX Call Option @ 6094 10/20/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/28/2024	10/20/2026	21	124,932	6,094	(12,282)		0	(20,053)		(20,053)	(7,110)	0	0	0			
17360971-SPX IDX Call Option @ 5837 10/20/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/28/2024	10/20/2026	21	119,649	5,837	15,630		0	24,205		24,205	7,905	0	0	0			
1701904898-SGIXSMPA IDX Call Option @ 617 10/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/28/2024	10/21/2026	250	154,387	617	6,722		0	830		830	(1,618)	0	0	0			
17360979-NDX IDX Call Option @ 20277 10/21/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/28/2024	10/21/2026	31	623,325	20,277	101,753		0	176,987		176,987	65,538	0	0	0			
1701904937-SGIXSMPA IDX Call Option @ 614 10/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/28/2024	10/22/2026	227	139,039	614	6,235		0	772		772	(1,531)	0	0	0			
17360969-SPX IDX Call Option @ 5832 10/22/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/28/2024	10/22/2026	244	1,420,529	5,832	186,804		0	288,860		288,860	94,102	0	0	0			
17442473-SPX IDX Call Option @ 5851 10/22/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/04/2024	10/22/2026	3	15,096	5,851	1,738		0	3,023		3,023	1,124	0	0	0			
1701905093-SGIXSMPA IDX Call Option @ 614 10/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/28/2024	10/23/2026	414	254,325	614	11,359		0	1,392		1,392	(2,793)	0	0	0			
1701905143-SGIXSMPA IDX Call Option @ 609 10/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/28/2024	10/26/2026	276	167,962	609	7,875		0	966		966	(2,021)	0	0	0			
1701905323-SGIXSMPA IDX Call Option @ 596 10/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/28/2024	10/26/2026	190	113,170	596	5,976		0	685		685	(1,697)	0	0	0			

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1704651111-SGIXSMPA IDX Call Option @ 601 10/26/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/04/2024	10/26/2026	1,625	976,765	601	42,420		0	5,549		5,549	(13,610)	0	0	0			
SWD227065844-SPX IDX Call Option @ 4506 10/26/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/30/2023	10/26/2026	7	32,085	4,506	4,465		0	16,615		16,615	4,238	0	0	0			
1704651201-SGIXSMPA IDX Call Option @ 601 10/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/04/2024	10/27/2026	47	28,083	601	1,221		0	155		155	(391)	0	0	0			
17442477-SPX IDX Call Option @ 5812 10/27/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/04/2024	10/27/2026	222	1,292,370	5,812	156,110		0	268,603		268,603	98,295	0	0	0			
17442478-SPX IDX Call Option @ 6094 10/27/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/04/2024	10/27/2026	12	70,692	6,094	(6,157)		0	(11,435)		(11,435)	(4,577)	0	0	0			
17442479-SPX IDX Call Option @ 5823 10/27/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/04/2024	10/27/2026	12	67,547	5,823	8,060		0	13,904		13,904	5,107	0	0	0			
1704651284-SGIXSMPA IDX Call Option @ 601 10/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/04/2024	10/28/2026	176	105,984	601	4,618		0	580		580	(1,471)	0	0	0			
17442483-NDX IDX Call Option @ 20232 10/28/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/04/2024	10/28/2026	17	337,678	20,232	51,457		0	97,797		97,797	36,476	0	0	0			
17638548-NDX IDX Call Option @ 20351 10/28/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/18/2024	10/28/2026	0	1,221	20,351	202		0	346		346	130	0	0	0			
17638549-SPX IDX Call Option @ 5824 10/28/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/18/2024	10/28/2026	0	1,514	5,824	216		0	312		312	114	0	0	0			
1704651317-SGIXSMPA IDX Call Option @ 595 10/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/04/2024	10/29/2026	327	194,473	595	9,005		0	1,088		1,088	(2,909)	0	0	0			
1704651419-SGIXSMPA IDX Call Option @ 596 10/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/04/2024	10/30/2026	88	52,229	596	2,406		0	349		349	(758)	0	0	0			
1704651519-SGIXSMPA IDX Call Option @ 589 11/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/04/2024	11/02/2026	305	179,782	589	8,802		0	1,239		1,239	(2,842)	0	0	0			
1704651589-SGIXSMPA IDX Call Option @ 586 11/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/04/2024	11/02/2026	1,385	811,037	586	41,022		0	5,639		5,639	(13,366)	0	0	0			
1707794525-SGIXSMPA IDX Call Option @ 587 11/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/11/2024	11/02/2026	1,312	769,499	587	52,061		0	5,361		5,361	(12,577)	0	0	0			
SWD227650389-SPX IDX Call Option @ 4643 11/02/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/06/2023	11/02/2026	3	15,323	4,643	1,994		0	7,306		7,306	1,923	0	0	0			
1707794651-SGIXSMPA IDX Call Option @ 587 11/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/11/2024	11/03/2026	2,435	1,428,186	587	96,521		0	10,962		10,962	(23,155)	0	0	0			
17553553-SPX IDX Call Option @ 5815 11/03/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/11/2024	11/03/2026	230	1,336,624	5,815	209,083		0	278,357		278,357	101,596	0	0	0			

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1707794684-SGIXSMPA IDX Call Option @ 587 11/04/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/11/2024	11/04/2026	1,089	638,557	587	43,131		0	5,238		5,238	(10,259)	0	0	0			
17553554-SPX IDX Call Option @ 6059 11/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/11/2024	11/04/2026	28	166,686	6,059	(20,575)		0	(28,057)		(28,057)	(11,056)	0	0	0			
17553555-SPX IDX Call Option @ 5825 11/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/11/2024	11/04/2026	28	160,255	5,825	24,844		0	33,108		33,108	12,118	0	0	0			
17553559-NDX IDX Call Option @ 20444 11/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/11/2024	11/04/2026	39	800,787	20,444	144,069		0	223,692		223,692	84,132	0	0	0			
17783883-SPX IDX Call Option @ 5713 11/04/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	12/02/2024	11/04/2026	1	8,398	5,713	1,488		0	1,905		1,905	675	0	0	0			
1707794834-SGIXSMPA IDX Call Option @ 597 11/05/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/11/2024	11/05/2026	250	149,321	597	9,373		0	1,207		1,207	(2,011)	0	0	0			
1707794889-SGIXSMPA IDX Call Option @ 617 11/06/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/11/2024	11/06/2026	46	28,610	617	1,520		0	182		182	(283)	0	0	0			
108091204-SGIXSMPA IDX Call Option @ 622 11/09/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/18/2024	11/09/2026	836	519,871	622	24,556		0	2,087		2,087	(7,801)	0	0	0			
1707795073-SGIXSMPA IDX Call Option @ 614 11/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/11/2024	11/09/2026	601	368,788	614	20,168		0	2,443		2,443	(3,876)	0	0	0			
1707795242-SGIXSMPA IDX Call Option @ 620 11/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/11/2024	11/09/2026	303	188,179	620	9,717		0	1,084		1,084	(1,854)	0	0	0			
SWD228242812-SPX IDX Call Option @ 4744 11/09/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/13/2023	11/09/2026	10	45,593	4,744	5,786		0	20,450		20,450	5,509	0	0	0			
108091197-SGIXSMPA IDX Call Option @ 622 11/10/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/18/2024	11/10/2026	654	406,747	622	19,239		0	1,595		1,595	(6,169)	0	0	0			
108091195-SGIXSMPA IDX Call Option @ 622 11/11/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/18/2024	11/11/2026	168	104,650	622	4,952		0	495		495	(1,516)	0	0	0			
17638552-SPX IDX Call Option @ 5971 11/11/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	11/11/2026	186	1,112,780	5,971	138,925		0	203,871		203,871	77,839	0	0	0			
17638553-SPX IDX Call Option @ 6256 11/11/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	11/11/2026	39	244,790	6,256	(22,413)		0	(34,340)		(34,340)	(14,352)	0	0	0			
17638554-SPX IDX Call Option @ 5986 11/11/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	11/11/2026	39	234,213	5,986	28,821		0	42,380		42,380	16,253	0	0	0			
17638560-NDX IDX Call Option @ 20972 11/11/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	11/11/2026	37	781,409	20,972	113,329		0	198,012		198,012	76,379	0	0	0			
108091206-SGIXSMPA IDX Call Option @ 621 11/12/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/18/2024	11/12/2026	209	129,876	621	6,238		0	657		657	(1,892)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
108091207-SGIXSMPA IDX Call Option @ 622 11/13/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/18/2024	11/13/2026	103	63,925	622	3,050		0	269		269	(973)	0	0	0			
17723154-NDX IDX Call Option @ 20980 11/13/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/25/2024	11/13/2026	1	11,749	20,980	1,766		0	2,976		2,976	1,147	0	0	0			
108091194-SGIXSMPA IDX Call Option @ 616 11/16/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/18/2024	11/16/2026	115	70,602	616	3,577		0	352		352	(1,149)	0	0	0			
108091203-SGIXSMPA IDX Call Option @ 617 11/16/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/18/2024	11/16/2026	414	255,699	617	12,799		0	1,235		1,235	(4,105)	0	0	0			
1713884798-SGIXSMPA IDX Call Option @ 618 11/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/25/2024	11/16/2026	934	577,246	618	34,305		0	3,121		3,121	(6,426)	0	0	0			
29839943-SPX IDX Call Option @ 4868 11/16/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	11/20/2023	11/16/2026	5	23,027	4,868	2,836		0	9,567		9,567	2,654	0	0	0			
1713884826-SGIXSMPA IDX Call Option @ 618 11/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/25/2024	11/17/2026	148	91,242	618	5,422		0	499		499	(1,013)	0	0	0			
17723158-SPX IDX Call Option @ 6179 11/17/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/25/2024	11/17/2026	35	216,187	6,179	(23,255)		0	(32,913)		(32,913)	(13,372)	0	0	0			
17723159-SPX IDX Call Option @ 5901 11/17/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/25/2024	11/17/2026	35	206,489	5,901	29,569		0	40,381		40,381	15,035	0	0	0			
1713884965-SGIXSMPA IDX Call Option @ 618 11/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/25/2024	11/18/2026	906	559,857	618	33,265		0	2,963		2,963	(6,223)	0	0	0			
17723157-SPX IDX Call Option @ 5925 11/18/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/25/2024	11/18/2026	243	1,441,273	5,925	201,942		0	276,523		276,523	103,644	0	0	0			
1713885149-SGIXSMPA IDX Call Option @ 616 11/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/25/2024	11/19/2026	224	137,875	616	8,333		0	758		758	(1,569)	0	0	0			
17723164-NDX IDX Call Option @ 20657 11/19/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/25/2024	11/19/2026	41	836,808	20,657	135,938		0	226,389		226,389	85,556	0	0	0			
1713885342-SGIXSMPA IDX Call Option @ 617 11/20/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/25/2024	11/20/2026	88	54,189	617	3,238		0	289		289	(618)	0	0	0			
SWD229334194-SPX IDX Call Option @ 4961 11/20/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/27/2023	11/20/2026	2	9,028	4,961	1,044		0	3,539		3,539	1,004	0	0	0			
1713885406-SGIXSMPA IDX Call Option @ 626 11/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/25/2024	11/23/2026	1,185	742,151	626	41,192		0	3,497		3,497	(7,485)	0	0	0			
1713885549-SGIXSMPA IDX Call Option @ 633 11/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/25/2024	11/23/2026	1,121	708,812	633	37,383		0	2,850		2,850	(6,772)	0	0	0			
1716288322-SGIXSMPA IDX Call Option @ 637 11/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/02/2024	11/23/2026	977	622,675	637	31,784		0	2,333		2,333	(5,604)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
17783881-NDX IDX Call Option @ 20776 11/23/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	12/02/2024	11/23/2026	3	54,849	20,776	9,337		0	14,478		14,478	5,459	0	0	0			
1716288438-SGIXSMPA IDX Call Option @ 637 11/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/02/2024	11/24/2026	186	118,692	637	6,063		0	448		448	(1,071)	0	0	0			
17783887-SPX IDX Call Option @ 6276 11/24/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	12/02/2024	11/24/2026	26	165,673	6,276	(17,203)		0	(23,142)		(23,142)	(9,693)	0	0	0			
17783888-SPX IDX Call Option @ 5995 11/24/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	12/02/2024	11/24/2026	26	158,276	5,995	21,976		0	28,731		28,731	11,011	0	0	0			
17783892-NDX IDX Call Option @ 20820 11/24/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	12/02/2024	11/24/2026	13	268,577	20,820	45,317		0	70,344		70,344	26,576	0	0	0			
1716288597-SGIXSMPA IDX Call Option @ 637 11/25/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/02/2024	11/25/2026	612	389,993	637	19,942		0	1,403		1,403	(3,601)	0	0	0			
17783886-SPX IDX Call Option @ 6007 11/25/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	12/02/2024	11/25/2026	154	923,154	6,007	126,901		0	165,939		165,939	63,802	0	0	0			
1716288673-SGIXSMPA IDX Call Option @ 642 11/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/02/2024	11/27/2026	53	34,190	642	1,680		0	124		124	(289)	0	0	0			
1716288832-SGIXSMPA IDX Call Option @ 645 11/27/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/02/2024	11/27/2026	47	30,104	645	1,444		0	104		104	(244)	0	0	0			
108690235-SGIXSMPA IDX Call Option @ 636 11/30/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	12/09/2024	11/30/2026	996	633,395	636	25,025		0	2,118		2,118	(8,126)	0	0	0			
1716288991-SGIXSMPA IDX Call Option @ 645 11/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/02/2024	11/30/2026	156	100,584	645	4,816		0	303		303	(848)	0	0	0			
1716289052-SGIXSMPA IDX Call Option @ 645 11/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/02/2024	11/30/2026	206	132,948	645	6,366		0	379		379	(1,142)	0	0	0			
SWD229975123-SPX IDX Call Option @ 4984 11/30/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/04/2023	11/30/2026	3	12,710	4,984	1,435		0	4,921		4,921	1,400	0	0	0			
108690247-SGIXSMPA IDX Call Option @ 636 12/01/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	12/09/2024	12/01/2026	1,196	760,350	636	30,125		0	2,340		2,340	(9,856)	0	0	0			
17874536-SPX IDX Call Option @ 6312 12/01/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	12/09/2024	12/01/2026	16	101,118	6,312	(10,350)		0	(13,720)		(13,720)	(5,792)	0	0	0			
17874537-SPX IDX Call Option @ 6065 12/01/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	12/09/2024	12/01/2026	16	97,163	6,065	12,925		0	16,671		16,671	6,505	0	0	0			
108690236-SGIXSMPA IDX Call Option @ 636 12/02/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	12/09/2024	12/02/2026	429	272,926	636	10,826		0	853		853	(3,533)	0	0	0			
17874543-NDX IDX Call Option @ 21327 12/02/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	12/09/2024	12/02/2026	40	862,688	21,327	141,169		0	205,725		205,725	79,447	0	0	0			

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17874535-SPX IDX Call Option @ 6073 12/03/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/09/2024	12/03/2026	199	1,206,976	6,073	159,500		0	205,941		205,941	80,473	0	0	0			
108690238-SGIXSMPA IDX Call Option @ 627 12/04/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/09/2024	12/04/2026	6	3,642	627	160		0	18		18	(50)	0	0	0			
108690240-SGIXSMPA IDX Call Option @ 621 12/07/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/09/2024	12/07/2026	522	324,216	621	15,233		0	1,807		1,807	(4,750)	0	0	0			
108690244-SGIXSMPA IDX Call Option @ 625 12/07/26	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/09/2024	12/07/2026	431	269,550	625	12,104		0	1,353		1,353	(3,776)	0	0	0			
1721727244-SGIXSMPA IDX Call Option @ 612 12/07/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/16/2024	12/07/2026	910	557,360	612	24,215		0	3,867		3,867	(6,325)	0	0	0			
SWD230644378-SPX IDX Call Option @ 4992 12/07/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/11/2023	12/07/2026	3	17,371	4,992	2,074		0	6,710		6,710	1,908	0	0	0			
1721727414-SGIXSMPA IDX Call Option @ 612 12/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/16/2024	12/08/2026	1,329	814,045	612	35,418		0	5,705		5,705	(9,234)	0	0	0			
SWD263295048-SPX IDX Call Option @ 6050 12/08/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/16/2024	12/08/2026	23	139,208	6,050	19,516		0	24,353		24,353	9,422	0	0	0			
SWD263295049-SPX IDX Call Option @ 6056 12/08/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/16/2024	12/08/2026	237	1,436,812	6,056	200,360		0	250,081		250,081	96,922	0	0	0			
SWD263295050-SPX IDX Call Option @ 6283 12/08/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/16/2024	12/08/2026	23	144,583	6,283	(15,809)		0	(20,331)		(20,331)	(8,470)	0	0	0			
1721727620-SGIXSMPA IDX Call Option @ 612 12/09/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/16/2024	12/09/2026	620	379,837	612	16,551		0	2,381		2,381	(4,617)	0	0	0			
SWD263295194-NDX IDX Call Option @ 21542 12/09/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/16/2024	12/09/2026	19	408,229	21,542	74,983		0	93,720		93,720	36,454	0	0	0			
1721727701-SGIXSMPA IDX Call Option @ 610 12/10/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/16/2024	12/10/2026	26	15,602	610	699		0	102		102	(197)	0	0	0			
1721727830-SGIXSMPA IDX Call Option @ 603 12/11/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/16/2024	12/11/2026	188	113,461	603	5,430		0	938		938	(1,456)	0	0	0			
1721727991-SGIXSMPA IDX Call Option @ 601 12/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/16/2024	12/14/2026	954	573,430	601	27,881		0	5,011		5,011	(7,395)	0	0	0			
1721728059-SGIXSMPA IDX Call Option @ 598 12/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/16/2024	12/14/2026	688	411,384	598	20,633		0	3,483		3,483	(5,842)	0	0	0			
1724995785-SGIXSMPA IDX Call Option @ 590 12/14/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2024	12/14/2026	42	24,809	590	909		0	261		261	(358)	0	0	0			
1724995920-SGIXSMPA IDX Call Option @ 590 12/15/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2024	12/15/2026	507	299,431	590	10,990		0	3,095		3,095	(4,386)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
18048483-SPX IDX Call Option @ 5998 12/15/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/23/2024	12/15/2026	18	106,643	5,998	14,219		0	19,634		19,634	7,446	0	0	0			
18048486-SPX IDX Call Option @ 6237 12/15/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/23/2024	12/15/2026	18	110,886	6,237	(11,366)		0	(16,433)		(16,433)	(6,718)	0	0	0			
318282556-SPX IDX Call Option @ 5144 12/15/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/18/2023	12/15/2026	0	669	5,144	73		0	234		234	69	0	0	0			
1724995956-SGIXSMPA IDX Call Option @ 590 12/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2024	12/16/2026	1,122	662,544	590	24,367		0	6,589		6,589	(9,997)	0	0	0			
18048479-SPX IDX Call Option @ 6001 12/16/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/23/2024	12/16/2026	156	933,953	6,001	124,184		0	171,610		171,610	65,112	0	0	0			
1724996090-SGIXSMPA IDX Call Option @ 584 12/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2024	12/17/2026	235	137,221	584	5,371		0	1,541		1,541	(2,192)	0	0	0			
1724996121-SGIXSMPA IDX Call Option @ 553 12/18/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2024	12/18/2026	238	131,637	553	6,990		0	2,553		2,553	(2,737)	0	0	0			
18048478-NDX IDX Call Option @ 21438 12/18/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/23/2024	12/18/2026	27	568,526	21,438	96,903		0	134,064		134,064	51,680	0	0	0			
SWD264130058-SPX IDX Call Option @ 5901 12/18/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2024	12/18/2026	2	10,740	5,901	1,469		0	2,151		2,151	790	0	0	0			
1724996250-SGIXSMPA IDX Call Option @ 551 12/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2024	12/21/2026	2,225	1,225,252	551	66,884		0	24,978		24,978	(25,956)	0	0	0			
1724996386-SGIXSMPA IDX Call Option @ 561 12/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2024	12/21/2026	438	245,941	561	12,149		0	4,130		4,130	(4,885)	0	0	0			
1726230664-SGIXSMPA IDX Call Option @ 561 12/21/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2024	12/21/2026	1,775	996,214	561	49,718		0	17,277		17,277	(19,228)	0	0	0			
SWD264130047-SPX IDX Call Option @ 6215 12/21/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2024	12/21/2026	14	87,941	6,215	(8,486)		0	(13,380)		(13,380)	(5,414)	0	0	0			
SWD264130056-SPX IDX Call Option @ 5974 12/21/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2024	12/21/2026	14	84,533	5,974	10,776		0	15,958		15,958	5,988	0	0	0			
SWD264130138-NDX IDX Call Option @ 21289 12/21/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2024	12/21/2026	0	4,045	21,289	655		0	984		984	376	0	0	0			
1726230734-SGIXSMPA IDX Call Option @ 561 12/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2024	12/22/2026	1,413	792,863	561	39,605		0	13,640		13,640	(15,433)	0	0	0			
SWD264130049-NDX IDX Call Option @ 21521 12/22/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2024	12/22/2026	26	564,273	21,521	87,025		0	131,251		131,251	50,707	0	0	0			
SWD264130063-SPX IDX Call Option @ 5984 12/22/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2024	12/22/2026	144	860,271	5,984	108,713		0	161,136		161,136	60,623	0	0	0			

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1726230763-SGIXSMPA IDX Call Option @ 561 12/23/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2024	12/23/2026	836	469,362	561	23,468		0	8,185		8,185	(9,048)	0	0	0			
1726230838-SGIXSMPA IDX Call Option @ 565 12/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2024	12/24/2026	1,189	671,307	565	32,542		0	11,043		11,043	(12,649)	0	0	0			
1728014560-SGIXSMPA IDX Call Option @ 565 12/24/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/06/2025	12/24/2026	20	11,256	565		522	0	185		185	(337)	0	0	0			
1726230901-SGIXSMPA IDX Call Option @ 565 12/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2024	12/28/2026	109	61,417	565	2,982		0	1,043		1,043	(1,128)	0	0	0			
1726230930-SGIXSMPA IDX Call Option @ 562 12/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2024	12/28/2026	1,310	736,819	562	36,544		0	13,111		13,111	(13,655)	0	0	0			
1728013096-SGIXSMPA IDX Call Option @ 559 12/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/06/2025	12/28/2026	382	213,517	559		10,540	0	3,729		3,729	(6,811)	0	0	0			
SWD231950742-SPX IDX Call Option @ 5193 12/28/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/02/2024	12/28/2026	2	10,802	5,193	1,156		0	3,679		3,679	1,095	0	0	0			
SWD264452147-SPX IDX Call Option @ 5907 12/28/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/06/2025	12/28/2026	15	85,710	5,907		12,245	0	17,204		17,204	4,959	0	0	0			
SWD264452164-SPX IDX Call Option @ 5909 12/28/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/06/2025	12/28/2026	154	908,271	5,909		129,507	0	181,998		181,998	52,492	0	0	0			
SWD264452189-SPX IDX Call Option @ 6135 12/28/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/06/2025	12/28/2026	15	89,026	6,135		(9,948)	0	(14,668)		(14,668)	(4,720)	0	0	0			
SWD264452208-NDX IDX Call Option @ 21473 12/28/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/06/2025	12/28/2026	0	7,301	21,473		1,191	0	1,721		1,721	530	0	0	0			
1728013341-SGIXSMPA IDX Call Option @ 559 12/29/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/06/2025	12/29/2026	304	169,839	559		8,392	0	2,885		2,885	(5,507)	0	0	0			
SWD264452167-NDX IDX Call Option @ 21205 12/29/26	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/06/2025	12/29/2026	19	394,832	21,205		68,303	0	98,099		98,099	29,796	0	0	0			
14105223-SPX IDX Call Option @ 5170 12/30/26	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/08/2024	12/30/2026	2	9,461	5,170	1,022		0	3,276		3,276	968	0	0	0			
1728013371-SGIXSMPA IDX Call Option @ 559 12/30/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/06/2025	12/30/2026	2,278	1,272,875	559		62,952	0	23,708		23,708	(39,244)	0	0	0			
1728013496-SGIXSMPA IDX Call Option @ 560 12/31/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/06/2025	12/31/2026	164	91,793	560		4,500	0	1,618		1,618	(2,882)	0	0	0			
1728013530-SGIXSMPA IDX Call Option @ 558 01/04/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/06/2025	01/04/2027	13	7,520	558		377	0	136		136	(240)	0	0	0			
1728013636-SGIXSMPA IDX Call Option @ 560 01/04/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/06/2025	01/04/2027	562	314,547	560		15,438	0	5,497		5,497	(9,941)	0	0	0			

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1730609156-SGIXSMPA IDX Call Option @ 556 01/04/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2025	01/04/2027	110	61,261	556		2,837	0	1,285		1,285	(1,552)	0	0	0			
1730609279-SGIXSMPA IDX Call Option @ 556 01/05/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2025	01/05/2027	55	30,589	556		1,418	0	643		643	(774)	0	0	0			
1730609434-SGIXSMPA IDX Call Option @ 556 01/06/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2025	01/06/2027	913	507,131	556		23,534	0	10,664		10,664	(12,870)	0	0	0			
14169381-SPX IDX Call Option @ 5192 01/07/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/16/2024	01/07/2027	0	2,181	5,192	229		0	746		746	246	0	0	0			
1730609511-SGIXSMPA IDX Call Option @ 555 01/07/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2025	01/07/2027	92	51,248	555		2,400	0	1,084		1,084	(1,317)	0	0	0			
SWD265218911-NDX IDX Call Option @ 21278 01/07/27	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/13/2025	01/07/2027	15	315,978	21,278		46,902	0	77,844		77,844	30,941	0	0	0			
SWD265219198-SPX IDX Call Option @ 6164 01/07/27	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/13/2025	01/07/2027	6	36,000	6,164		(3,400)	0	(5,828)		(5,828)	(2,428)	0	0	0			
SWD265219226-SPX IDX Call Option @ 5930 01/07/27	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/13/2025	01/07/2027	6	34,630	5,930		4,293	0	6,868		6,868	2,575	0	0	0			
SWD265219227-SPX IDX Call Option @ 5909 01/07/27	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/13/2025	01/07/2027	119	703,500	5,909		89,032	0	141,913		141,913	52,882	0	0	0			
1730609634-SGIXSMPA IDX Call Option @ 559 01/08/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2025	01/08/2027	71	39,589	559		1,780	0	780		780	(1,000)	0	0	0			
1730609752-SGIXSMPA IDX Call Option @ 541 01/11/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2025	01/11/2027	775	419,080	541		22,581	0	10,549		10,549	(12,033)	0	0	0			
1730609815-SGIXSMPA IDX Call Option @ 541 01/11/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2025	01/11/2027	1,045	564,834	541		30,440	0	14,076		14,076	(16,364)	0	0	0			
1090528530-SPX IDX Call Option @ 5855 01/12/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/12/2027	95	553,622	5,855		86,852	0	117,071		117,071	30,219	0	0	0			
1733855936-SGIXSMPA IDX Call Option @ 549 01/12/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/21/2025	01/12/2027	3,697	2,029,486	549		117,666	0	47,466		47,466	(70,201)	0	0	0			
110118489-SPX IDX Call Option @ 6178 01/13/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/13/2027	16	98,483	6,178		(11,234)	0	(15,825)		(15,825)	(4,592)	0	0	0			
110118491-SPX IDX Call Option @ 5891 01/13/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/13/2027	16	93,902	5,891		14,276	0	19,307		19,307	5,031	0	0	0			
1733856012-SGIXSMPA IDX Call Option @ 549 01/13/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/21/2025	01/13/2027	607	333,006	549		19,310	0	7,335		7,335	(11,974)	0	0	0			
436727321-NDX IDX Call Option @ 20997 01/13/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/13/2027	17	350,229	20,997		63,226	0	91,330		91,330	28,105	0	0	0			

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1733855808-SGIXSMPA IDX Call Option @ 554 01/14/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/21/2025	01/14/2027	56	31,074	554		3,901	0	1,740		1,740	(2,161)	0	0	0			
1733856168-SGIXSMPA IDX Call Option @ 554 01/14/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/21/2025	01/14/2027	309	171,076	554		9,430	0	3,597		3,597	(5,833)	0	0	0			
110295369-SGIXSMPA IDX Call Option @ 565 01/19/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/27/2025	01/19/2027	960	542,393	565		27,206	0	10,278		10,278	(16,928)	0	0	0			
110295389-SGIXSMPA IDX Call Option @ 565 01/19/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/27/2025	01/19/2027	837	473,343	565		23,726	0	9,007		9,007	(14,719)	0	0	0			
1733856302-SGIXSMPA IDX Call Option @ 561 01/19/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/21/2025	01/19/2027	187	104,793	561		5,423	0	1,891		1,891	(3,531)	0	0	0			
1733856458-SGIXSMPA IDX Call Option @ 562 01/19/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/21/2025	01/19/2027	69	38,708	562		1,989	0	688		688	(1,301)	0	0	0			
18570406-SPX IDX Call Option @ 5997 01/19/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/10/2025	01/19/2027	0	1,019	5,997		142	0	193		193	50	0	0	0			
18755828-SPX IDX Call Option @ 5997 01/19/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/24/2025	01/19/2027	0	2,399	5,997		317	0	453		453	136	0	0	0			
110295373-SGIXSMPA IDX Call Option @ 565 01/20/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/27/2025	01/20/2027	82	46,329	565		2,327	0	877		877	(1,450)	0	0	0			
18396844-SPX IDX Call Option @ 6078 01/20/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/27/2025	01/20/2027	119	721,768	6,078		88,321	0	127,505		127,505	39,185	0	0	0			
18396847-SPX IDX Call Option @ 6336 01/20/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/27/2025	01/20/2027	31	193,826	6,336		(17,857)	0	(27,046)		(27,046)	(9,190)	0	0	0			
18396848-SPX IDX Call Option @ 6059 01/20/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/27/2025	01/20/2027	31	185,349	6,059		23,111	0	33,282		33,282	10,171	0	0	0			
110295387-SGIXSMPA IDX Call Option @ 565 01/21/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/27/2025	01/21/2027	108	60,770	565		3,055	0	1,166		1,166	(1,889)	0	0	0			
110711821-SGIXSMPA IDX Call Option @ 565 01/21/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	01/21/2027	77	43,628	565		2,134	0	837		837	(1,297)	0	0	0			
110295372-SGIXSMPA IDX Call Option @ 562 01/22/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/27/2025	01/22/2027	24	13,361	562		693	0	270		270	(423)	0	0	0			
18396853-NDX IDX Call Option @ 21791 01/22/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/27/2025	01/22/2027	24	516,876	21,791		69,803	0	116,418		116,418	46,614	0	0	0			
100300584-SPX IDX Call Option @ 5317 01/25/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/29/2024	01/25/2027	6	32,486	5,317	3,507		0	10,291		10,291	3,488	0	0	0			
110295375-SGIXSMPA IDX Call Option @ 564 01/25/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/27/2025	01/25/2027	315	177,415	564		9,068	0	3,363		3,363	(5,705)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
110295386-SGIXSMPA IDX Call Option @ 563 01/25/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/27/2025	01/25/2027	555	312,237	563		16,075	0	5,988		5,988	(10,087)	0	0	0			
1739461492-SGIXSMPA IDX Call Option @ 570 01/25/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	01/25/2027	944	538,168	570		25,742	0	8,176		8,176	(17,566)	0	0	0			
1739461640-SGIXSMPA IDX Call Option @ 570 01/26/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	01/26/2027	465	265,369	570		12,705	0	4,215		4,215	(8,490)	0	0	0			
522708605-SPX IDX Call Option @ 6041 01/26/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/03/2025	01/26/2027	263	1,586,296	6,041		205,742	0	290,112		290,112	84,370	0	0	0			
1559203945-SPX IDX Call Option @ 6281 01/27/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/03/2025	01/27/2027	35	218,272	6,281		(21,980)	0	(32,261)		(32,261)	(10,281)	0	0	0			
1559203948-SPX IDX Call Option @ 6029 01/27/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/03/2025	01/27/2027	35	209,514	6,029		27,542	0	38,746		38,746	11,205	0	0	0			
1739461807-SGIXSMPA IDX Call Option @ 570 01/27/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	01/27/2027	481	274,482	570		13,155	0	4,411		4,411	(8,744)	0	0	0			
522858631-NDX IDX Call Option @ 21309 01/27/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/03/2025	01/27/2027	23	489,903	21,309		79,933	0	121,962		121,962	42,030	0	0	0			
1739461868-SGIXSMPA IDX Call Option @ 566 01/28/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	01/28/2027	369	208,772	566		10,468	0	3,443		3,443	(7,025)	0	0	0			
1608769378-SPX IDX Call Option @ 5359 01/29/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/05/2024	01/29/2027	3	15,113	5,359	2,131		0	4,658		4,658	1,594	0	0	0			
1739461409-SGIXSMPA IDX Call Option @ 562 01/29/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	01/29/2027	11	5,981	562		714	0	307		307	(407)	0	0	0			
1739462010-SGIXSMPA IDX Call Option @ 562 01/29/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	01/29/2027	103	57,661	562		2,994	0	990		990	(2,004)	0	0	0			
110711823-SGIXSMPA IDX Call Option @ 566 02/01/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/01/2027	1,170	661,543	566		32,461	0	12,758		12,758	(19,703)	0	0	0			
110711824-SGIXSMPA IDX Call Option @ 566 02/01/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/01/2027	47	26,697	566		1,307	0	514		514	(793)	0	0	0			
1739462166-SGIXSMPA IDX Call Option @ 571 02/01/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	02/01/2027	550	314,103	571		15,060	0	5,008		5,008	(10,052)	0	0	0			
1739462230-SGIXSMPA IDX Call Option @ 566 02/01/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2025	02/01/2027	394	223,010	566		11,208	0	3,759		3,759	(7,450)	0	0	0			
110711794-SGIXSMPA IDX Call Option @ 566 02/02/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/02/2027	187	106,033	566		5,203	0	2,060		2,060	(3,143)	0	0	0			
110711809-SGIXSMPA IDX Call Option @ 566 02/03/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/03/2027	956	540,568	566		26,467	0	10,558		10,558	(15,909)	0	0	0			

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14491832-SPX IDX Call Option @ 5388 02/03/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/12/2024	02/03/2027	7	37,821	5,388	4,283		0	11,455		11,455	3,943	0	0	0			
18570408-SPX IDX Call Option @ 6025 02/03/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/10/2025	02/03/2027	131	789,808	6,025		108,881	0	147,350		147,350	38,469	0	0	0			
18570410-SPX IDX Call Option @ 6312 02/03/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/10/2025	02/03/2027	4	22,345	6,312		(2,289)	0	(3,229)		(3,229)	(941)	0	0	0			
18570411-SPX IDX Call Option @ 6031 02/03/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/10/2025	02/03/2027	4	21,350	6,031		2,926	0	3,963		3,963	1,036	0	0	0			
18570413-NDX IDX Call Option @ 21406 02/03/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/10/2025	02/03/2027	16	344,211	21,406		59,534	0	84,498		84,498	24,964	0	0	0			
110711795-SGIXSMPA IDX Call Option @ 564 02/04/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/04/2027	81	45,649	564		2,271	0	994		994	(1,278)	0	0	0			
110711815-SGIXSMPA IDX Call Option @ 569 02/05/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/05/2027	73	41,748	569		1,965	0	828		828	(1,137)	0	0	0			
1742935567-SGIXSMPA IDX Call Option @ 569 02/05/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/11/2025	02/05/2027	4	2,083	569		238	0	98		98	(141)	0	0	0			
110711825-SGIXSMPA IDX Call Option @ 569 02/08/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/08/2027	431	245,622	569		11,614	0	4,859		4,859	(6,755)	0	0	0			
110711828-SGIXSMPA IDX Call Option @ 567 02/08/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	02/10/2025	02/08/2027	879	498,154	567		24,172	0	10,299		10,299	(13,873)	0	0	0			
1745916416-SGIXSMPA IDX Call Option @ 569 02/08/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/08/2027	1,291	734,298	569		37,180	0	12,640		12,640	(24,540)	0	0	0			
1745914677-SPX IDX Call Option @ 6077 02/09/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/09/2027	182	1,106,593	6,077		152,147	0	198,523		198,523	46,375	0	0	0			
1745916597-SGIXSMPA IDX Call Option @ 569 02/09/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/09/2027	1,036	589,339	569		29,860	0	10,143		10,143	(19,716)	0	0	0			
1745914126-NDX IDX Call Option @ 21857 02/10/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/10/2027	28	615,061	21,857		103,060	0	139,118		139,118	36,059	0	0	0			
1745914280-SPX IDX Call Option @ 6345 02/10/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/10/2027	10	60,409	6,345		(6,317)	0	(8,517)		(8,517)	(2,200)	0	0	0			
1745914282-SPX IDX Call Option @ 6063 02/10/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/10/2027	10	57,719	6,063		8,503	0	10,483		10,483	1,981	0	0	0			
1745916739-SGIXSMPA IDX Call Option @ 569 02/10/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/10/2027	493	280,377	569		14,216	0	4,753		4,753	(9,463)	0	0	0			
1745916772-SGIXSMPA IDX Call Option @ 571 02/11/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/11/2027	248	141,836	571		7,002	0	2,383		2,383	(4,620)	0	0	0			

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14552680-SPX IDX Call Option @ 5472 02/12/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/20/2024	02/12/2027	1	3,502	5,472	353		0	1,004		1,004	352	0	0	0			
1745916918-SGIXSMPA IDX Call Option @ 567 02/12/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/12/2027	441	250,138	567		12,945	0	4,515		4,515	(8,430)	0	0	0			
1745916954-SGIXSMPA IDX Call Option @ 576 02/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/16/2027	315	181,574	576		8,622	0	2,759		2,759	(5,863)	0	0	0			
1745917147-SGIXSMPA IDX Call Option @ 569 02/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/16/2027	1,508	857,657	569		43,556	0	14,656		14,656	(28,900)	0	0	0			
1748495040-SGIXSMPA IDX Call Option @ 572 02/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/16/2027	305	174,672	572		9,745	0	2,815		2,815	(6,930)	0	0	0			
1748495140-SGIXSMPA IDX Call Option @ 572 02/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/16/2027	982	561,696	572		31,335	0	8,899		8,899	(22,435)	0	0	0			
1748497044-SGIXSMPA IDX Call Option @ 569 02/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/16/2027	2	1,081	569		62	0	18		18	(43)	0	0	0			
18755824-NDX IDX Call Option @ 22115 02/16/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/24/2025	02/16/2027	0	3,981	22,115		565	0	860		860	295	0	0	0			
18755836-SPX IDX Call Option @ 6436 02/16/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/24/2025	02/16/2027	3	21,239	6,436		(1,794)	0	(2,761)		(2,761)	(966)	0	0	0			
18755837-SPX IDX Call Option @ 6130 02/16/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/24/2025	02/16/2027	3	20,228	6,130		2,408	0	3,486		3,486	1,079	0	0	0			
18755840-NDX IDX Call Option @ 22082 02/16/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/24/2025	02/16/2027	24	526,224	22,082		75,248	0	114,383		114,383	39,135	0	0	0			
1748495294-SGIXSMPA IDX Call Option @ 572 02/17/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/17/2027	397	226,755	572		12,658	0	3,611		3,611	(9,046)	0	0	0			
18755832-SPX IDX Call Option @ 6112 02/17/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	02/24/2025	02/17/2027	311	1,899,404	6,112		230,291	0	332,631		332,631	102,340	0	0	0			
1748495418-SGIXSMPA IDX Call Option @ 572 02/18/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/18/2027	690	394,794	572		22,044	0	6,218		6,218	(15,826)	0	0	0			
71012025-SPX IDX Call Option @ 5450 02/18/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/26/2024	02/18/2027	0	1,853	5,450	217		0	541		541	188	0	0	0			
1748495014-SGIXSMPA IDX Call Option @ 576 02/19/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/19/2027	9	5,032	576		617	0	217		217	(399)	0	0	0			
1748495533-SGIXSMPA IDX Call Option @ 576 02/19/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/19/2027	90	51,645	576		2,766	0	749		749	(2,016)	0	0	0			
111426792-SGIXSMPA IDX Call Option @ 581 02/22/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	03/03/2025	02/22/2027	222	128,831	581		7,158	0	1,961		1,961	(5,197)	0	0	0			

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1748495802-SGIXSMPA IDX Call Option @ 578 02/22/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/22/2027	305	176,009	578		9,337	0	2,510		2,510	(6,827)	0	0	0			
1748496133-SGIXSMPA IDX Call Option @ 576 02/22/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2025	02/22/2027	132	76,217	576		4,100	0	1,124		1,124	(2,976)	0	0	0			
111426789-SGIXSMPA IDX Call Option @ 581 02/23/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/03/2025	02/23/2027	252	146,243	581		8,120	0	2,257		2,257	(5,863)	0	0	0			
1752053762-NDX IDX Call Option @ 21201 02/23/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/03/2025	02/23/2027	29	611,019	21,201		87,957	0	157,067		157,067	69,109	0	0	0			
111426793-SGIXSMPA IDX Call Option @ 581 02/24/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/03/2025	02/24/2027	594	345,237	581		19,128	0	5,327		5,327	(13,801)	0	0	0			
1752053219-SPX IDX Call Option @ 5947 02/24/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/03/2025	02/24/2027	147	871,422	5,947		110,883	0	176,064		176,064	65,181	0	0	0			
1752053408-SPX IDX Call Option @ 5971 02/24/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/03/2025	02/24/2027	16	97,322	5,971		12,546	0	19,298		19,298	6,752	0	0	0			
1752053799-SPX IDX Call Option @ 6224 02/24/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/03/2025	02/24/2027	16	101,458	6,224		(9,603)	0	(16,219)		(16,219)	(6,617)	0	0	0			
111426795-SGIXSMPA IDX Call Option @ 588 02/25/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/03/2025	02/25/2027	47	27,700	588		1,444	0	363		363	(1,081)	0	0	0			
111426784-SGIXSMPA IDX Call Option @ 579 02/26/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/03/2025	02/26/2027	580	336,126	579		18,888	0	5,447		5,447	(13,441)	0	0	0			
111426785-SGIXSMPA IDX Call Option @ 580 03/01/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/03/2025	03/01/2027	671	389,551	580		21,628	0	6,610		6,610	(15,018)	0	0	0			
111426800-SGIXSMPA IDX Call Option @ 595 03/01/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/03/2025	03/01/2027	268	159,703	595		7,734	0	2,056		2,056	(5,678)	0	0	0			
1756250056-SGIXSMPA IDX Call Option @ 597 03/01/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2025	03/01/2027	811	483,709	597		21,280	0	5,298		5,298	(15,982)	0	0	0			
1756253039-SGIXSMPA IDX Call Option @ 595 03/01/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2025	03/01/2027	9	5,171	595		231	0	57		57	(174)	0	0	0			
19047602-NDX IDX Call Option @ 20884 03/01/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/10/2025	03/01/2027	0	2,088	20,884		243	0	571		571	327	0	0	0			
19047605-SPX IDX Call Option @ 5955 03/01/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/10/2025	03/01/2027	0	2,322	5,955		218	0	468		468	250	0	0	0			
19047608-SPX IDX Call Option @ 6105 03/01/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/10/2025	03/01/2027	11	64,474	6,105		(5,028)	0	(11,475)		(11,475)	(6,447)	0	0	0			
19047609-SPX IDX Call Option @ 5848 03/01/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/10/2025	03/01/2027	11	61,756	5,848		6,523	0	13,538		13,538	7,016	0	0	0			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1756250131-SGIXSMPA IDX Call Option @ 597 03/02/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2025	03/02/2027	433	258,132	597		11,374	0	2,841		2,841	(8,533)	0	0	0			
1756250376-SGIXSMPA IDX Call Option @ 597 03/03/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2025	03/03/2027	464	277,128	597		12,223	0	3,057		3,057	(9,167)	0	0	0			
19047607-SPX IDX Call Option @ 5823 03/03/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	03/10/2025	03/03/2027	146	850,215	5,823		92,434	0	190,209		190,209	97,775	0	0	0			
14799027-SPX IDX Call Option @ 5552 03/04/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	03/11/2024	03/04/2027	2	10,049	5,552	1,128		0	2,749		2,749	977	0	0	0			
1756250626-SGIXSMPA IDX Call Option @ 580 03/04/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2025	03/04/2027	67	38,992	580		2,019	0	583		583	(1,436)	0	0	0			
19047611-NDX IDX Call Option @ 20316 03/04/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	03/10/2025	03/04/2027	19	384,376	20,316		51,587	0	116,402		116,402	64,814	0	0	0			
1756250834-SGIXSMPA IDX Call Option @ 580 03/08/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2025	03/08/2027	1,421	823,631	580		42,755	0	12,351		12,351	(30,404)	0	0	0			
1756250860-SGIXSMPA IDX Call Option @ 584 03/08/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2025	03/08/2027	628	366,453	584		18,344	0	5,115		5,115	(13,229)	0	0	0			
1759822269-SGIXSMPA IDX Call Option @ 582 03/08/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/08/2027	533	310,429	582		14,794	0	4,458		4,458	(10,336)	0	0	0			
1759840301-SPX IDX Call Option @ 5866 03/08/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/08/2027	7	40,239	5,866		(4,511)	0	(8,739)		(8,739)	(4,228)	0	0	0			
1759840528-SPX IDX Call Option @ 5615 03/08/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/08/2027	7	38,516	5,615		6,054	0	10,093		10,093	4,039	0	0	0			
1759822322-SGIXSMPA IDX Call Option @ 582 03/09/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/09/2027	874	509,000	582		24,281	0	7,308		7,308	(16,973)	0	0	0			
1759822530-SGIXSMPA IDX Call Option @ 582 03/10/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/10/2027	268	156,111	582		7,455	0	2,209		2,209	(5,245)	0	0	0			
1759840672-SPX IDX Call Option @ 5603 03/10/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/10/2027	158	887,100	5,603		130,132	0	234,719		234,719	104,588	0	0	0			
1759822651-SGIXSMPA IDX Call Option @ 575 03/11/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/11/2027	34	19,519	575		998	0	323		323	(675)	0	0	0			
1759840661-NDX IDX Call Option @ 19466 03/11/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/11/2027	29	555,957	19,466		99,760	0	195,336		195,336	95,577	0	0	0			
241867778-SPX IDX Call Option @ 5579 03/11/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/18/2024	03/11/2027	1	4,351	5,579	507		0	1,172		1,172	418	0	0	0			
1759822670-SGIXSMPA IDX Call Option @ 571 03/12/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/12/2027	2	1,324	571		71	0	23		23	(47)	0	0	0			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1759822819-SGIXSMPA IDX Call Option @ 569 03/15/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/15/2027	841	478,568	569		25,840	0	8,538		8,538	(17,302)	0	0	0			
1759822847-SGIXSMPA IDX Call Option @ 574 03/15/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/17/2025	03/15/2027	262	150,622	574		7,780	0	2,475		2,475	(5,305)	0	0	0			
1763439329-SGIXSMPA IDX Call Option @ 578 03/15/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/15/2027	1,430	826,494	578		41,187	0	12,689		12,689	(28,498)	0	0	0			
1763425010-SPX IDX Call Option @ 5896 03/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/16/2027	29	170,151	5,896		(18,846)	0	(36,280)		(36,280)	(17,434)	0	0	0			
1763425047-SPX IDX Call Option @ 5659 03/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/16/2027	29	163,316	5,659		23,495	0	41,614		41,614	18,119	0	0	0			
1763439428-SGIXSMPA IDX Call Option @ 578 03/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/16/2027	1,122	648,281	578		32,333	0	9,852		9,852	(22,480)	0	0	0			
14955254-SPX IDX Call Option @ 5634 03/17/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/25/2024	03/17/2027	2	9,465	5,634	1,130		0	2,457		2,457	888	0	0	0			
1763439613-SGIXSMPA IDX Call Option @ 578 03/17/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/17/2027	192	110,650	578		5,523	0	1,687		1,687	(3,836)	0	0	0			
1763425021-SPX IDX Call Option @ 5671 03/18/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/18/2027	146	826,099	5,671		115,743	0	208,921		208,921	93,178	0	0	0			
1763425059-NDX IDX Call Option @ 19744 03/18/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/18/2027	28	560,531	19,744		96,766	0	188,478		188,478	91,713	0	0	0			
1763439710-SGIXSMPA IDX Call Option @ 576 03/18/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/18/2027	136	78,098	576		3,968	0	1,220		1,220	(2,749)	0	0	0			
1763439938-SGIXSMPA IDX Call Option @ 577 03/19/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/19/2027	313	181,011	577		9,079	0	2,755		2,755	(6,324)	0	0	0			
1763440108-SGIXSMPA IDX Call Option @ 575 03/22/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/22/2027	317	182,426	575		9,341	0	2,882		2,882	(6,459)	0	0	0			
1763440300-SGIXSMPA IDX Call Option @ 570 03/22/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2025	03/22/2027	1,195	681,335	570		36,664	0	11,807		11,807	(24,856)	0	0	0			
1767113171-SGIXSMPA IDX Call Option @ 578 03/22/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2025	03/22/2027	827	477,900	578		25,279	0	7,309		7,309	(17,970)	0	0	0			
113322221-NDX IDX Call Option @ 19261 03/23/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	03/23/2027	0	7,704	19,261		879	0	2,814		2,814	1,935	0	0	0			
1767113339-SGIXSMPA IDX Call Option @ 578 03/23/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2025	03/23/2027	189	109,369	578		5,788	0	1,682		1,682	(4,106)	0	0	0			
19379664-SPX IDX Call Option @ 6011 03/23/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/01/2025	03/23/2027	13	80,783	6,011		(6,518)	0	(15,798)		(15,798)	(9,280)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
19379666-SPX IDX Call Option @ 5758 03/23/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/01/2025	03/23/2027	13	77,391	5,758		8,442	0	18,399		18,399	9,957	0	0	0			
1767113397-SGIXSMPA IDX Call Option @ 578 03/24/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2025	03/24/2027	246	142,360	578		7,538	0	2,192		2,192	(5,346)	0	0	0			
19379663-SPX IDX Call Option @ 5747 03/24/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/01/2025	03/24/2027	248	1,427,101	5,747		157,817	0	342,431		342,431	184,615	0	0	0			
19379670-NDX IDX Call Option @ 20000 03/24/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/01/2025	03/24/2027	45	899,404	20,000		120,060	0	290,286		290,286	170,226	0	0	0			
1767113560-SGIXSMPA IDX Call Option @ 575 03/25/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2025	03/25/2027	76	43,972	575		2,383	0	694		694	(1,688)	0	0	0			
SWD239640705-SPX IDX Call Option @ 5684 03/25/27	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/01/2024	03/25/2027	5	26,774	5,684	3,147		0	6,728		6,728	2,456	0	0	0			
1767113737-SGIXSMPA IDX Call Option @ 580 03/29/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2025	03/29/2027	1,117	648,005	580		33,540	0	9,692		9,692	(23,848)	0	0	0			
1767113804-SGIXSMPA IDX Call Option @ 582 03/29/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2025	03/29/2027	583	339,427	582		17,255	0	4,945		4,945	(12,309)	0	0	0			
1767113993-SGIXSMPA IDX Call Option @ 577 03/29/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2025	03/29/2027	456	263,121	577		14,040	0	4,174		4,174	(9,866)	0	0	0			
1770675088-SGIXSMPA IDX Call Option @ 587 03/29/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	03/29/2027	543	318,188	587		7,676	0	4,309		4,309	(3,367)	0	0	0			
1770675154-SGIXSMPA IDX Call Option @ 587 03/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	03/30/2027	161	94,327	587		2,280	0	1,307		1,307	(974)	0	0	0			
1770705115-SPX IDX Call Option @ 5851 03/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	03/30/2027	19	108,354	5,851		(6,605)	0	(24,126)		(24,126)	(17,521)	0	0	0			
1770705259-SPX IDX Call Option @ 5618 03/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	03/30/2027	19	104,041	5,618		9,010	0	27,501		27,501	18,490	0	0	0			
15100676-SPX IDX Call Option @ 5704 03/31/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/08/2024	03/31/2027	7	41,298	5,704	4,685		0	10,262		10,262	3,756	0	0	0			
1770675363-SGIXSMPA IDX Call Option @ 587 03/31/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	03/31/2027	485	284,353	587		6,881	0	3,939		3,939	(2,943)	0	0	0			
1770705108-SPX IDX Call Option @ 5504 03/31/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	03/31/2027	190	1,044,086	5,504		98,502	0	299,112		299,112	200,610	0	0	0			
1774674552-SPX IDX Call Option @ 5643 03/31/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	03/31/2027	1	6,771	5,643		1,274	0	1,759		1,759	485	0	0	0			
1770675608-SGIXSMPA IDX Call Option @ 586 04/01/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	04/01/2027	284	166,662	586		4,048	0	2,312		2,312	(1,736)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1770705229-NDX IDX Call Option @ 18839 04/01/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	04/01/2027	35	653,159	18,839		81,374	0	256,490		256,490	175,116	0	0	0			
1770675858-SGIXSMPA IDX Call Option @ 588 04/02/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	04/02/2027	38	22,615	588		539	0	304		304	(235)	0	0	0			
1770676075-SGIXSMPA IDX Call Option @ 571 04/05/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	04/05/2027	423	241,610	571		6,889	0	4,312		4,312	(2,577)	0	0	0			
1770676130-SGIXSMPA IDX Call Option @ 526 04/05/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2025	04/05/2027	29	15,157	526		697	0	560		560	(137)	0	0	0			
1774674036-SGIXSMPA IDX Call Option @ 518 04/05/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/05/2027	1,321	683,860	518		36,242	0	28,836		28,836	(7,406)	0	0	0			
1774674249-SGIXSMPA IDX Call Option @ 518 04/06/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/06/2027	1,188	615,035	518		32,606	0	25,956		25,956	(6,651)	0	0	0			
1774674354-SGIXSMPA IDX Call Option @ 518 04/07/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/07/2027	16	8,055	518		427	0	340		340	(88)	0	0	0			
1774674403-SPX IDX Call Option @ 5428 04/07/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/07/2027	42	229,495	5,428		(32,605)	0	(69,467)		(69,467)	(36,861)	0	0	0			
1774674516-SPX IDX Call Option @ 5181 04/07/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/07/2027	42	219,054	5,181		39,467	0	78,041		78,041	38,575	0	0	0			
1774674392-SGIXSMPA IDX Call Option @ 515 04/08/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/08/2027	194	99,675	515		5,442	0	4,385		4,385	(1,056)	0	0	0			
1774674525-SPX IDX Call Option @ 5196 04/08/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/08/2027	300	1,561,075	5,196		275,044	0	550,904		550,904	275,860	0	0	0			
1774674535-NDX IDX Call Option @ 18025 04/08/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/08/2027	53	957,668	18,025		194,051	0	429,283		429,283	235,232	0	0	0			
1631114518-SPX IDX Call Option @ 5679 04/09/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/15/2024	04/09/2027	5	28,167	5,679	3,427		0	7,162		7,162	2,593	0	0	0			
1774674530-SGIXSMPA IDX Call Option @ 523 04/09/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/09/2027	182	95,327	523		4,769	0	3,672		3,672	(1,097)	0	0	0			
113322227-SPX IDX Call Option @ 5268 04/12/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/12/2027	0	2,160	5,268		271	0	729		729	457	0	0	0			
113341827-SGIXSMPA IDX Call Option @ 521 04/12/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/12/2027	26	13,339	521		638	0	651		651	12	0	0	0			
113341834-SGIXSMPA IDX Call Option @ 525 04/12/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/12/2027	1,766	926,745	525		42,269	0	42,732		42,732	463	0	0	0			
1774674657-SGIXSMPA IDX Call Option @ 521 04/12/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/12/2027	714	371,631	521		19,138	0	14,772		14,772	(4,366)	0	0	0			

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1774674767-SGIXSMPA IDX Call Option @ 523 04/12/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2025	04/12/2027	804	420,306	523		21,210	0	16,531		16,531	(4,678)	0	0	0			
113322216-SPX IDX Call Option @ 5379 04/13/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/13/2027	27	145,131	5,379		16,198	0	45,509		45,509	29,311	0	0	0			
113322217-NDX IDX Call Option @ 18741 04/13/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/13/2027	14	260,687	18,741		34,608	0	104,438		104,438	69,829	0	0	0			
113322223-SPX IDX Call Option @ 5654 04/13/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/13/2027	27	152,547	5,654		(12,344)	0	(39,565)		(39,565)	(27,221)	0	0	0			
113322225-SPX IDX Call Option @ 5396 04/13/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/13/2027	83	447,118	5,396		49,257	0	138,631		138,631	89,374	0	0	0			
113341838-SGIXSMPA IDX Call Option @ 525 04/13/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/13/2027	1,320	692,622	525		31,617	0	31,525		31,525	(93)	0	0	0			
113341830-SGIXSMPA IDX Call Option @ 525 04/14/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/14/2027	231	120,960	525		5,524	0	5,508		5,508	(16)	0	0	0			
113341829-SGIXSMPA IDX Call Option @ 524 04/15/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/15/2027	39	20,647	524		952	0	947		947	(4)	0	0	0			
SWD241456808-SPX IDX Call Option @ 5509 04/15/27	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/22/2024	04/15/2027	5	27,931	5,509	3,365		0	8,027		8,027	2,769	0	0	0			
113341826-SGIXSMPA IDX Call Option @ 523 04/16/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/16/2027	191	99,878	523		4,696	0	4,624		4,624	(72)	0	0	0			
1779718836-SGIXSMPA IDX Call Option @ 523 04/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2025	04/16/2027	50	26,003	523		1,301	0	1,001		1,001	(300)	0	0	0			
113341832-SGIXSMPA IDX Call Option @ 524 04/19/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/19/2027	783	410,170	524		19,067	0	18,633		18,633	(434)	0	0	0			
1779717228-SGIXSMPA IDX Call Option @ 521 04/19/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2025	04/19/2027	52	27,151	521		1,383	0	1,065		1,065	(318)	0	0	0			
1779717307-SGIXSMPA IDX Call Option @ 521 04/19/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2025	04/19/2027	1,444	752,241	521		38,303	0	29,484		29,484	(8,819)	0	0	0			
1779717452-SGIXSMPA IDX Call Option @ 521 04/20/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2025	04/20/2027	716	373,067	521		19,009	0	14,629		14,629	(4,380)	0	0	0			
19878674-SPX IDX Call Option @ 5426 04/20/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/28/2025	04/20/2027	38	206,350	5,426		(30,376)	0	(62,889)		(62,889)	(32,513)	0	0	0			
19878675-SPX IDX Call Option @ 5180 04/20/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/28/2025	04/20/2027	38	196,978	5,180		36,272	0	70,565		70,565	34,293	0	0	0			
1779717584-SGIXSMPA IDX Call Option @ 521 04/21/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2025	04/21/2027	713	371,467	521		18,941	0	14,609		14,609	(4,332)	0	0	0			

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19878673-SPX IDX Call Option @ 5307 04/21/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/28/2025	04/21/2027	306	1,622,004	5,307		266,832	0	535,246		535,246	268,414	0	0	0			
1779717643-SGIXSMPA IDX Call Option @ 524 04/22/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/28/2025	04/22/2027	760	398,055	524		19,721	0	14,996		14,996	(4,724)	0	0	0			
19878677-NDX IDX Call Option @ 18572 04/22/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/28/2025	04/22/2027	59	1,095,934	18,572		210,575	0	452,456		452,456	241,882	0	0	0			
15364048-SPX IDX Call Option @ 5512 04/23/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/29/2024	04/23/2027	2	10,086	5,512	1,262		0	2,904		2,904	999	0	0	0			
1779717773-SGIXSMPA IDX Call Option @ 524 04/23/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/28/2025	04/23/2027	63	33,076	524		1,638	0	1,250		1,250	(387)	0	0	0			
1779717813-SGIXSMPA IDX Call Option @ 525 04/26/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/28/2025	04/26/2027	284	149,182	525		7,324	0	5,556		5,556	(1,769)	0	0	0			
1779717940-SGIXSMPA IDX Call Option @ 523 04/26/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/28/2025	04/26/2027	2,152	1,126,781	523		56,275	0	42,457		42,457	(13,818)	0	0	0			
1781933041-SGIXSMPA IDX Call Option @ 525 04/26/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/05/2025	04/26/2027	583	305,738	525		16,048	0	11,566		11,566	(4,483)	0	0	0			
1781934367-SGIXSMPA IDX Call Option @ 523 04/26/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/05/2025	04/26/2027	14	7,266	523		385	0	274		274	(112)	0	0	0			
1455556685-SPX IDX Call Option @ 5810 04/27/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/27/2027	10	56,361	5,810		(6,784)	0	(13,128)		(13,128)	(6,343)	0	0	0			
1455556686-SPX IDX Call Option @ 5543 04/27/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/27/2027	10	53,767	5,543		8,397	0	15,160		15,160	6,763	0	0	0			
1781933101-SGIXSMPA IDX Call Option @ 525 04/27/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/05/2025	04/27/2027	1,195	627,028	525		32,928	0	23,865		23,865	(9,063)	0	0	0			
15427054-SPX IDX Call Option @ 5577 04/28/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/06/2024	04/28/2027	1	7,752	5,577	937		0	2,136		2,136	745	0	0	0			
1781933258-SGIXSMPA IDX Call Option @ 525 04/28/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/05/2025	04/28/2027	240	125,660	525		6,603	0	4,788		4,788	(1,815)	0	0	0			
247105333-NDX IDX Call Option @ 19688 04/28/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/28/2027	30	585,706	19,688		105,974	0	202,866		202,866	96,892	0	0	0			
1490360274-SPX IDX Call Option @ 5598 04/29/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/29/2027	189	1,056,556	5,598		157,310	0	286,961		286,961	129,650	0	0	0			
1781933303-SGIXSMPA IDX Call Option @ 527 04/29/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/05/2025	04/29/2027	825	435,082	527		22,267	0	15,918		15,918	(6,349)	0	0	0			
1781933476-SGIXSMPA IDX Call Option @ 530 04/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/05/2025	04/30/2027	60	31,697	530		1,585	0	1,134		1,134	(451)	0	0	0			

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1784743962-SPX IDX Call Option @ 5621 04/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	04/30/2027	11	62,784	5,621		10,813	0	16,793		16,793	5,980	0	0	0			
1793576988-SPX IDX Call Option @ 5569 04/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	04/30/2027	2	8,910	5,569		1,679	0	2,474		2,474	795	0	0	0			
1781933592-SGIXSMPA IDX Call Option @ 527 05/03/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/05/2025	05/03/2027	382	201,283	527		10,331	0	7,501		7,501	(2,831)	0	0	0			
1781933637-SGIXSMPA IDX Call Option @ 531 05/03/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/05/2025	05/03/2027	1,559	827,909	531		40,850	0	29,082		29,082	(11,768)	0	0	0			
1784743966-NDX IDX Call Option @ 20103 05/03/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/03/2027	1	23,319	20,103		4,924	0	7,553		7,553	2,629	0	0	0			
1784768274-SGIXSMPA IDX Call Option @ 530 05/03/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/03/2027	795	421,085	530		21,175	0	15,129		15,129	(6,047)	0	0	0			
1784744331-SPX IDX Call Option @ 5907 05/04/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/04/2027	22	127,349	5,907		(16,100)	0	(27,707)		(27,707)	(11,607)	0	0	0			
1784744346-SPX IDX Call Option @ 5637 05/04/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/04/2027	22	121,533	5,637		20,219	0	32,200		32,200	11,982	0	0	0			
1784769162-SGIXSMPA IDX Call Option @ 530 05/04/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/04/2027	250	132,212	530		6,655	0	4,777		4,777	(1,878)	0	0	0			
1784743960-SPX IDX Call Option @ 5665 05/05/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/05/2027	68	384,643	5,665		61,432	0	99,974		99,974	38,542	0	0	0			
1784744134-NDX IDX Call Option @ 19919 05/05/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/05/2027	7	146,603	19,919		29,444	0	49,005		49,005	19,561	0	0	0			
1784770403-SGIXSMPA IDX Call Option @ 530 05/05/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/05/2027	376	199,014	530		10,024	0	7,180		7,180	(2,844)	0	0	0			
1784772040-SGIXSMPA IDX Call Option @ 528 05/06/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/06/2027	420	221,930	528		11,377	0	8,221		8,221	(3,156)	0	0	0			
15485526-SPX IDX Call Option @ 5674 05/07/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/13/2024	05/07/2027	12	67,633	5,674	7,827		0	17,483		17,483	6,231	0	0	0			
1784773204-SGIXSMPA IDX Call Option @ 530 05/07/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/07/2027	9	4,889	530		245	0	175		175	(70)	0	0	0			
114368386-SGIXSMPA IDX Call Option @ 533 05/10/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/10/2027	652	347,961	533		18,419	0	14,403		14,403	(4,016)	0	0	0			
1784775095-SGIXSMPA IDX Call Option @ 529 05/10/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/10/2027	1,378	729,445	529		36,939	0	26,544		26,544	(10,396)	0	0	0			
1784776686-SGIXSMPA IDX Call Option @ 529 05/10/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2025	05/10/2027	2,311	1,222,222	529		62,265	0	44,677		44,677	(17,589)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
20167254-NDX IDX Call Option @ 20061 05/10/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/19/2025	05/10/2027	0	5,015	20,061		1,082	0	1,641		1,641	559	0	0	0			
114368400-SGIXSMPA IDX Call Option @ 533 05/11/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/11/2027	80	42,434	533		2,247	0	1,801		1,801	(446)	0	0	0			
15560728-SPX IDX Call Option @ 5691 05/11/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/20/2024	05/11/2027	1	5,122	5,691	639		0	1,310		1,310	468	0	0	0			
20167261-SPX IDX Call Option @ 6266 05/11/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/19/2025	05/11/2027	19	116,673	6,266		(11,510)	0	(19,117)		(19,117)	(7,607)	0	0	0			
20167262-SPX IDX Call Option @ 5867 05/11/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/19/2025	05/11/2027	19	109,245	5,867		16,066	0	24,589		24,589	8,523	0	0	0			
114368399-SGIXSMPA IDX Call Option @ 533 05/12/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/12/2027	148	78,893	533		4,175	0	3,333		3,333	(842)	0	0	0			
20167260-SPX IDX Call Option @ 5881 05/12/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/19/2025	05/12/2027	174	1,020,644	5,881		148,328	0	227,537		227,537	79,209	0	0	0			
20167274-NDX IDX Call Option @ 21047 05/12/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/19/2025	05/12/2027	38	795,999	21,047		141,099	0	220,292		220,292	79,192	0	0	0			
114368398-SGIXSMPA IDX Call Option @ 527 05/13/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/13/2027	52	27,431	527		1,544	0	1,261		1,261	(283)	0	0	0			
114368395-SGIXSMPA IDX Call Option @ 520 05/14/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/14/2027	15	7,864	520		464	0	397		397	(67)	0	0	0			
114368388-SGIXSMPA IDX Call Option @ 543 05/17/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/17/2027	883	479,012	543		22,949	0	17,343		17,343	(5,606)	0	0	0			
114368394-SGIXSMPA IDX Call Option @ 535 05/17/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2025	05/17/2027	2,881	1,540,883	535		80,303	0	62,794		62,794	(17,508)	0	0	0			
1790898763-SGIXSMPA IDX Call Option @ 544 05/17/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/17/2027	841	457,204	544		21,079	0	13,251		13,251	(7,828)	0	0	0			
1790898879-SGIXSMPA IDX Call Option @ 544 05/18/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/18/2027	551	299,952	544		13,846	0	8,683		8,683	(5,164)	0	0	0			
15665108-SPX IDX Call Option @ 5785 05/19/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/28/2024	05/19/2027	1	7,520	5,785	847		0	1,806		1,806	660	0	0	0			
1790897706-SPX IDX Call Option @ 6323 05/19/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/19/2027	35	221,171	6,323		(19,687)	0	(34,741)		(34,741)	(15,054)	0	0	0			
1790898927-SGIXSMPA IDX Call Option @ 544 05/19/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/19/2027	375	204,236	544		9,441	0	5,915		5,915	(3,527)	0	0	0			
1790905889-SPX IDX Call Option @ 5915 05/19/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/19/2027	35	206,909	5,915		28,075	0	45,133		45,133	17,058	0	0	0			

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1790897676-NDX IDX Call Option @ 21087 05/20/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/20/2027	35	745,418	21,087		131,477	0	205,705		205,705	74,228	0	0	0			
1790899050-SGIXSMPA IDX Call Option @ 543 05/20/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/20/2027	160	87,005	543		4,055	0	2,543		2,543	(1,512)	0	0	0			
1790905898-SPX IDX Call Option @ 5889 05/20/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/20/2027	166	978,784	5,889		136,816	0	217,874		217,874	81,058	0	0	0			
1790899101-SGIXSMPA IDX Call Option @ 535 05/21/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/21/2027	1,381	739,711	535		37,339	0	24,246		24,246	(13,093)	0	0	0			
1790899259-SGIXSMPA IDX Call Option @ 533 05/24/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/24/2027	669	356,508	533		18,564	0	12,247		12,247	(6,317)	0	0	0			
1790899368-SGIXSMPA IDX Call Option @ 532 05/24/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/24/2027	772	410,723	532		21,445	0	14,193		14,193	(7,252)	0	0	0			
1793609409-SGIXSMPA IDX Call Option @ 537 05/24/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/24/2027	140	75,461	537		3,724	0	2,417		2,417	(1,307)	0	0	0			
1793576982-SPX IDX Call Option @ 5919 05/25/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/25/2027	180	1,063,309	5,919		149,722	0	232,278		232,278	82,557	0	0	0			
1793609534-SGIXSMPA IDX Call Option @ 537 05/25/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/25/2027	1,350	725,186	537		35,823	0	23,006		23,006	(12,818)	0	0	0			
15743020-SPX IDX Call Option @ 5784 05/26/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	06/03/2024	05/26/2027	0	2,545	5,784	271		0	615		615	224	0	0	0			
1793576989-NDX IDX Call Option @ 21390 05/26/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/26/2027	19	403,195	21,390		69,571	0	105,438		105,438	35,867	0	0	0			
1793609655-SGIXSMPA IDX Call Option @ 537 05/26/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/26/2027	17	8,881	537		439	0	287		287	(152)	0	0	0			
1793576833-SPX IDX Call Option @ 6212 05/27/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/27/2027	13	79,020	6,212		(8,302)	0	(13,729)		(13,729)	(5,427)	0	0	0			
1793576981-SPX IDX Call Option @ 5900 05/27/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/27/2027	13	75,046	5,900		10,783	0	16,655		16,655	5,873	0	0	0			
1793609762-SGIXSMPA IDX Call Option @ 537 05/27/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/27/2027	20	10,783	537		534	0	351		351	(183)	0	0	0			
1793609309-SGIXSMPA IDX Call Option @ 534 05/28/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/28/2027	112	59,672	534		7,068	0	4,956		4,956	(2,112)	0	0	0			
1793609788-SGIXSMPA IDX Call Option @ 534 05/28/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	05/28/2027	1,236	659,340	534		33,922	0	22,641		22,641	(11,281)	0	0	0			
114970207-SGIXSMPA IDX Call Option @ 537 06/01/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	06/09/2025	06/01/2027	269	144,562	537		6,383	0	5,846		5,846	(537)	0	0	0			

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114970212-SGIXSMPA IDX Call Option @ 537 06/01/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/09/2025	06/01/2027	2,656	1,426,240	537		62,947	0	57,927		57,927	(5,021)	0	0	0			
1793609871-SGIXSMPA IDX Call Option @ 536 06/01/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	06/01/2027	62	33,459	536		1,690	0	1,119		1,119	(572)	0	0	0			
1793609968-SGIXSMPA IDX Call Option @ 538 06/01/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2025	06/01/2027	1,971	1,059,529	538		52,433	0	34,782		34,782	(17,652)	0	0	0			
1795722718-SPX IDX Call Option @ 6259 06/01/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/09/2025	06/01/2027	14	89,758	6,259		(9,454)	0	(15,055)		(15,055)	(5,600)	0	0	0			
1795722742-SPX IDX Call Option @ 5939 06/01/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/09/2025	06/01/2027	14	85,162	5,939		12,277	0	18,411		18,411	6,134	0	0	0			
114970202-SGIXSMPA IDX Call Option @ 537 06/02/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/09/2025	06/02/2027	442	237,375	537		10,508	0	9,641		9,641	(867)	0	0	0			
1795722721-SPX IDX Call Option @ 5956 06/02/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/09/2025	06/02/2027	175	1,043,929	5,956		148,826	0	222,819		222,819	73,993	0	0	0			
1795722737-NDX IDX Call Option @ 21577 06/02/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/09/2025	06/02/2027	48	1,027,078	21,577		176,616	0	260,814		260,814	84,199	0	0	0			
1795726942-SGIXSMPA IDX Call Option @ 537 06/02/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/09/2025	06/02/2027	8	4,027	537		448	0	322		322	(126)	0	0	0			
114970210-SGIXSMPA IDX Call Option @ 532 06/04/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/09/2025	06/04/2027	259	137,792	532		6,494	0	6,070		6,070	(424)	0	0	0			
147581207-NDX IDX Call Option @ 21722 06/04/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2025	06/04/2027	1	15,205	21,722		2,779	0	3,631		3,631	852	0	0	0			
114970206-SGIXSMPA IDX Call Option @ 534 06/07/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/09/2025	06/07/2027	559	298,530	534		12,640	0	12,809		12,809	169	0	0	0			
114970213-SGIXSMPA IDX Call Option @ 530 06/07/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/09/2025	06/07/2027	427	226,540	530		10,939	0	10,307		10,307	(633)	0	0	0			
1652030690-SPX IDX Call Option @ 5816 06/07/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/17/2024	06/07/2027	2	10,179	5,816	1,799		0	2,417		2,417	884	0	0	0			
1798593520-SGIXSMPA IDX Call Option @ 530 06/07/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/07/2027	922	489,014	530		22,713	0	18,092		18,092	(4,620)	0	0	0			
1804877222-SGIXSMPA IDX Call Option @ 534 06/07/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/07/2027	34	18,221	534		918	0	637		637	(280)	0	0	0			
1798593587-SGIXSMPA IDX Call Option @ 530 06/08/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/08/2027	400	211,924	530		9,854	0	7,861		7,861	(1,993)	0	0	0			
1798602460-SPX IDX Call Option @ 6321 06/08/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/08/2027	26	166,934	6,321		(16,579)	0	(26,730)		(26,730)	(10,150)	0	0	0			
1798602569-SPX IDX Call Option @ 6011 06/08/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/08/2027	26	158,750	6,011		21,536	0	32,625		32,625	11,089	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1798593632-SGIXSMPA IDX Call Option @ 530 06/09/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/09/2027	2,009	1,065,145	530		49,582	0	39,452		39,452	(10,130)	0	0	0			
1798602403-NDX IDX Call Option @ 21815 06/09/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/09/2027	25	534,686	21,815		88,650	0	130,661		130,661	42,011	0	0	0			
1798593715-SGIXSMPA IDX Call Option @ 532 06/10/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/10/2027	91	48,308	532		2,214	0	1,740		1,740	(474)	0	0	0			
1798602494-SPX IDX Call Option @ 6014 06/10/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/10/2027	227	1,364,671	6,014		185,635	0	280,122		280,122	94,487	0	0	0			
1801409101-SGIXSMPA IDX Call Option @ 532 06/10/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/10/2027	36	19,360	532		877	0	697		697	(180)	0	0	0			
1798593757-SGIXSMPA IDX Call Option @ 528 06/11/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/11/2027	603	318,436	528		15,151	0	12,258		12,258	(2,893)	0	0	0			
1798593846-SGIXSMPA IDX Call Option @ 534 06/14/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/14/2027	200	106,605	534		4,808	0	3,784		3,784	(1,024)	0	0	0			
1798593888-SGIXSMPA IDX Call Option @ 524 06/14/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/14/2027	1,286	674,177	524		33,509	0	27,229		27,229	(6,281)	0	0	0			
1801408165-SGIXSMPA IDX Call Option @ 525 06/14/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/14/2027	692	363,164	525		17,820	0	14,573		14,573	(3,248)	0	0	0			
1801408218-SGIXSMPA IDX Call Option @ 525 06/15/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/15/2027	39	20,647	525		1,014	0	829		829	(185)	0	0	0			
1801426186-SPX IDX Call Option @ 6018 06/15/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/15/2027	127	765,843	6,018		100,009	0	157,232		157,232	57,224	0	0	0			
15978680-SPX IDX Call Option @ 5966 06/16/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/24/2024	06/16/2027	13	78,694	5,966	8,677		0	16,813		16,813	6,370	0	0	0			
1801408353-SGIXSMPA IDX Call Option @ 525 06/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/16/2027	793	416,189	525		20,459	0	16,630		16,630	(3,829)	0	0	0			
1801421367-SPX IDX Call Option @ 5996 06/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/16/2027	19	110,987	5,996		14,783	0	23,183		23,183	8,400	0	0	0			
1801421402-SPX IDX Call Option @ 6323 06/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/16/2027	19	117,039	6,323		(11,129)	0	(18,824)		(18,824)	(7,695)	0	0	0			
1801408397-SGIXSMPA IDX Call Option @ 518 06/17/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/17/2027	14	7,506	518		396	0	331		331	(65)	0	0	0			
1801426207-NDX IDX Call Option @ 21800 06/17/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/17/2027	18	399,591	21,800		64,619	0	98,361		98,361	33,741	0	0	0			
1801408501-SGIXSMPA IDX Call Option @ 516 06/21/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/21/2027	652	336,850	516		18,058	0	15,165		15,165	(2,893)	0	0	0			

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1801408542-SGIXSMPA IDX Call Option @ 518 06/21/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2025	06/21/2027	208	107,807	518		5,702	0	4,737		4,737	(965)	0	0	0			
1804875733-SGIXSMPA IDX Call Option @ 528 06/21/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/21/2027	1,799	949,166	528		51,764	0	36,278		36,278	(15,486)	0	0	0			
1804875894-SGIXSMPA IDX Call Option @ 528 06/22/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/22/2027	144	75,969	528		4,145	0	2,906		2,906	(1,239)	0	0	0			
819817528-SPX IDX Call Option @ 6032 06/22/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2025	06/22/2027	19	112,925	6,032		17,094	0	22,150		22,150	5,056	0	0	0			
819817530-SPX IDX Call Option @ 6315 06/22/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2025	06/22/2027	19	118,215	6,315		(13,644)	0	(18,413)		(18,413)	(4,768)	0	0	0			
1804876010-SGIXSMPA IDX Call Option @ 528 06/23/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/23/2027	221	116,705	528		6,370	0	4,469		4,469	(1,901)	0	0	0			
766984659-NDX IDX Call Option @ 22110 06/23/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2025	06/23/2027	35	769,435	22,110		131,920	0	172,927		172,927	41,007	0	0	0			
816008620-SPX IDX Call Option @ 6084 06/23/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2025	06/23/2027	226	1,377,377	6,084		199,357	0	259,564		259,564	60,208	0	0	0			
1804876074-SGIXSMPA IDX Call Option @ 530 06/24/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/24/2027	254	134,674	530		7,157	0	4,964		4,964	(2,193)	0	0	0			
1804876268-SGIXSMPA IDX Call Option @ 522 06/28/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/28/2027	1,415	739,174	522		42,493	0	30,766		30,766	(11,727)	0	0	0			
1804876324-SGIXSMPA IDX Call Option @ 525 06/28/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/01/2025	06/28/2027	1,819	954,756	525		53,720	0	38,596		38,596	(15,124)	0	0	0			
1806759534-SGIXSMPA IDX Call Option @ 530 06/28/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/28/2027	400	212,060	530		10,559	0	8,002		8,002	(2,557)	0	0	0			
1806759671-SGIXSMPA IDX Call Option @ 530 06/29/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/29/2027	1,794	950,165	530		47,341	0	35,910		35,910	(11,431)	0	0	0			
1659480706-SPX IDX Call Option @ 5966 06/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/08/2024	06/30/2027	5	31,322	5,966	4,281		0	6,430		6,430	2,221	0	0	0			
1806759741-SGIXSMPA IDX Call Option @ 530 06/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/30/2027	422	223,466	530		11,144	0	8,547		8,547	(2,596)	0	0	0			
1806762235-SPX IDX Call Option @ 6234 06/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/30/2027	151	941,529	6,234		122,117	0	157,905		157,905	35,788	0	0	0			
1806763201-SPX IDX Call Option @ 6215 06/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/30/2027	23	140,962	6,215		18,688	0	24,002		24,002	5,314	0	0	0			
1806763246-SPX IDX Call Option @ 6539 06/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/30/2027	23	148,308	6,539		(13,613)	0	(19,041)		(19,041)	(5,428)	0	0	0			

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1806764062-NDX IDX Call Option @ 22743 06/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	06/30/2027	23	530,366	22,743		82,512	0	106,506		106,506	23,994	0	0	0			
1806759867-SGIXSMPA IDX Call Option @ 536 07/01/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	07/01/27	3	1,549	536		72	0	54		54	(18)	0	0	0			
1806760057-SGIXSMPA IDX Call Option @ 531 07/02/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	07/02/27	816	433,737	531		21,285	0	16,234		16,234	(5,051)	0	0	0			
116263432-SGIXSMPA IDX Call Option @ 530 07/06/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/14/2025	07/06/2027	551	291,975	530		13,795	0	13,718		13,718	(77)	0	0	0			
116263437-SGIXSMPA IDX Call Option @ 530 07/06/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/14/2025	07/06/2027	154	81,698	530		3,863	0	3,834		3,834	(29)	0	0	0			
1806760120-SGIXSMPA IDX Call Option @ 535 07/06/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	07/06/2027	3,529	1,887,585	535		89,501	0	67,235		67,235	(22,266)	0	0	0			
1809401240-SPX IDX Call Option @ 6534 07/06/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/14/2025	07/06/2027	16	102,916	6,534		(10,406)	0	(13,334)		(13,334)	(2,928)	0	0	0			
1809401790-SPX IDX Call Option @ 6231 07/06/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/14/2025	07/06/2027	16	98,131	6,231		13,398	0	16,558		16,558	3,160	0	0	0			
116263430-SGIXSMPA IDX Call Option @ 530 07/07/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/14/2025	07/07/2027	1,070	567,488	530		26,865	0	26,685		26,685	(181)	0	0	0			
16200677-SPX IDX Call Option @ 6074 07/07/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/15/2024	07/07/2027	0	2,248	6,074	258		0	426		426	151	0	0	0			
1809400810-SPX IDX Call Option @ 6254 07/07/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/14/2025	07/07/2027	210	1,311,166	6,254		175,634	0	217,120		217,120	41,485	0	0	0			
1809401695-NDX IDX Call Option @ 22738 07/07/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/14/2025	07/07/2027	21	467,030	22,738		75,790	0	94,276		94,276	18,486	0	0	0			
116263427-SGIXSMPA IDX Call Option @ 529 07/08/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/14/2025	07/08/2027	180	95,139	529		4,599	0	4,583		4,583	(17)	0	0	0			
116263429-SGIXSMPA IDX Call Option @ 532 07/12/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/14/2025	07/12/2027	2,156	1,147,021	532		53,264	0	53,167		53,167	(97)	0	0	0			
116263440-SGIXSMPA IDX Call Option @ 526 07/12/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/14/2025	07/12/2027	413	217,308	526		10,759	0	10,869		10,869	110	0	0	0			
116358567-SGIXSMPA IDX Call Option @ 530 07/12/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/12/2027	1,009	534,236	530		24,505	0	25,583		25,583	1,078	0	0	0			
116358580-SGIXSMPA IDX Call Option @ 530 07/13/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/13/2027	877	464,475	530		21,341	0	22,064		22,064	723	0	0	0			
1831567174-SPX IDX Call Option @ 6148 07/13/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/22/2024	07/13/2027	3	18,381	6,148	1,866		0	3,302		3,302	1,190	0	0	0			

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116358563-SGIXSMPA IDX Call Option @ 530 07/14/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/14/2027	168	88,936	530		4,090	0	4,226		4,226	136	0	0	0			
1812134019-SGIXSMPA IDX Call Option @ 530 07/14/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/21/2025	07/14/2027	8	4,157	530		470	0	373		373	(97)	0	0	0			
21JUL25-3-SPX-SPX IDX Call Option @ 6257 07/14/27	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBIIIGJ8G8E98	07/21/2025	07/14/2027	9	56,692	6,257		7,899	0	9,405		9,405	1,506	0	0	0			
21JUL25-4-SPX-SPX IDX Call Option @ 6555 07/14/27	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBIIIGJ8G8E98	07/21/2025	07/14/2027	9	59,387	6,555		(6,201)	0	(7,601)		(7,601)	(1,400)	0	0	0			
21JUL25-6-SPX-SPX IDX Call Option @ 6282 07/14/27	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBIIIGJ8G8E98	07/21/2025	07/14/2027	289	1,812,773	6,282		247,404	0	294,706		294,706	47,302	0	0	0			
116358562-SGIXSMPA IDX Call Option @ 516 07/15/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/15/2027	103	53,095	516		2,852	0	3,020		3,020	168	0	0	0			
21JUL25-8-NDX-NDX IDX Call Option @ 22988 07/15/27	FIA Static Hedging Strategy		Equity	Royal Bank of Canada TXDSU46SXBIIIGJ8G8E98	07/21/2025	07/15/2027	40	925,045	22,988		153,721	0	179,148		179,148	25,426	0	0	0			
116358569-SGIXSMPA IDX Call Option @ 523 07/16/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/16/2027	77	40,054	523		2,007	0	2,077		2,077	70	0	0	0			
116358561-SGIXSMPA IDX Call Option @ 527 07/19/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/19/2027	664	349,907	527		16,617	0	17,012		17,012	395	0	0	0			
116358584-SGIXSMPA IDX Call Option @ 527 07/19/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/21/2025	07/19/2027	1,447	762,273	527		36,354	0	37,243		37,243	888	0	0	0			
1814839230-SGIXSMPA IDX Call Option @ 525 07/19/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/28/2025	07/19/2027	450	236,311	525		12,115	0	9,656		9,656	(2,459)	0	0	0			
1814839254-SGIXSMPA IDX Call Option @ 525 07/20/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/28/2025	07/20/2027	20	10,514	525		539	0	429		429	(110)	0	0	0			
116540224-SPX IDX Call Option @ 6365 07/21/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/28/2025	07/21/2027	170	1,082,972	6,365		144,132	0	164,896		164,896	20,764	0	0	0			
116540226-NDX IDX Call Option @ 23182 07/21/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/28/2025	07/21/2027	22	515,108	23,182		83,410	0	96,587		96,587	13,177	0	0	0			
116540227-SPX IDX Call Option @ 6319 07/21/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/28/2025	07/21/2027	10	66,286	6,319		9,161	0	10,492		10,492	1,331	0	0	0			
116540229-SPX IDX Call Option @ 6723 07/21/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/28/2025	07/21/2027	10	70,527	6,723		(6,528)	0	(7,740)		(7,740)	(1,212)	0	0	0			
1814839348-SGIXSMPA IDX Call Option @ 525 07/21/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/28/2025	07/21/2027	1,479	777,137	525		39,906	0	31,672		31,672	(8,234)	0	0	0			
1814839403-SGIXSMPA IDX Call Option @ 535 07/22/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/28/2025	07/22/2027	139	74,533	535		3,471	0	2,661		2,661	(810)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1814839485-SGIXSMPA IDX Call Option @ 535 07/23/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/28/2025	07/23/2027	14	7,606	535		354	0	271		271	(83)	0	0	0			
16336982-SPX IDX Call Option @ 5980 07/26/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/29/2024	07/26/2027	2	11,063	5,980	1,201		0	2,283		2,283	781	0	0	0			
1814839514-SGIXSMPA IDX Call Option @ 535 07/26/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/28/2025	07/26/2027	522	279,410	535		13,013	0	9,969		9,969	(3,044)	0	0	0			
1814839578-SGIXSMPA IDX Call Option @ 537 07/26/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/28/2025	07/26/2027	179	96,079	537		4,406	0	3,330		3,330	(1,077)	0	0	0			
1818025680-SGIXSMPA IDX Call Option @ 528 07/26/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/26/2027	73	38,823	528		1,962	0	1,534		1,534	(428)	0	0	0			
16433928-SPX IDX Call Option @ 5955 07/27/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/05/2024	07/27/2027	3	16,913	5,955	1,361		0	3,726		3,726	1,378	0	0	0			
1818024261-NDX IDX Call Option @ 23239 07/27/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/27/2027	22	505,908	23,239		77,530	0	98,798		98,798	21,268	0	0	0			
1818025718-SGIXSMPA IDX Call Option @ 528 07/27/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/27/2027	475	251,033	528		12,698	0	9,965		9,965	(2,734)	0	0	0			
1818024289-SPX IDX Call Option @ 6378 07/28/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/28/2027	15	95,221	6,378		11,668	0	15,093		15,093	3,425	0	0	0			
1818024487-SPX IDX Call Option @ 6699 07/28/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/28/2027	15	100,015	6,699		(8,782)	0	(11,926)		(11,926)	(3,144)	0	0	0			
1818024520-SPX IDX Call Option @ 6346 07/28/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/28/2027	166	1,053,099	6,346		133,362	0	171,456		171,456	38,093	0	0	0			
1818025820-SGIXSMPA IDX Call Option @ 528 07/28/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/28/2027	1,638	865,335	528		43,813	0	34,356		34,356	(9,457)	0	0	0			
1818025844-SGIXSMPA IDX Call Option @ 532 07/29/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/29/2027	328	174,739	532		8,515	0	6,583		6,583	(1,932)	0	0	0			
1818025929-SGIXSMPA IDX Call Option @ 528 07/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/30/2027	569	300,116	528		15,312	0	12,132		12,132	(3,180)	0	0	0			
1818025595-SGIXSMPA IDX Call Option @ 521 08/02/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	08/02/2027	3	1,392	521		174	0	139		139	(35)	0	0	0			
1818025953-SGIXSMPA IDX Call Option @ 524 08/02/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	08/02/2027	122	64,094	524		3,410	0	2,742		2,742	(668)	0	0	0			
1818025977-SGIXSMPA IDX Call Option @ 521 08/02/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	08/02/2027	924	481,589	521		26,253	0	21,327		21,327	(4,926)	0	0	0			
1820814011-SGIXSMPA IDX Call Option @ 531 08/02/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/02/2027	1,134	601,934	531		29,902	0	23,391		23,391	(6,511)	0	0	0			

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1820813271-NDX IDX Call Option @ 23242 08/03/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/03/2027	26	595,686	23,242		99,412	0	116,835		116,835	17,423	0	0	0			
1820814043-SGIXSMPA IDX Call Option @ 531 08/03/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/03/2027	638	338,748	531		16,833	0	13,181		13,181	(3,651)	0	0	0			
1820811886-SPX IDX Call Option @ 6648 08/04/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/04/2027	19	124,050	6,648		(12,331)	0	(15,616)		(15,616)	(3,285)	0	0	0			
1820812901-SPX IDX Call Option @ 6315 08/04/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/04/2027	19	117,844	6,315		16,229	0	19,769		19,769	3,540	0	0	0			
1820813360-SPX IDX Call Option @ 6342 08/04/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/04/2027	157	993,659	6,342		133,802	0	163,051		163,051	29,249	0	0	0			
1820814157-SGIXSMPA IDX Call Option @ 531 08/04/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/04/2027	801	425,215	531		21,156	0	16,618		16,618	(4,538)	0	0	0			
1820814188-SGIXSMPA IDX Call Option @ 529 08/06/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/06/2027	69	36,533	529		1,855	0	1,464		1,464	(391)	0	0	0			
16543779-SPX IDX Call Option @ 5825 08/09/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/13/2024	08/09/2027	5	30,815	5,825	3,403		0	7,505		7,505	2,669	0	0	0			
1820814257-SGIXSMPA IDX Call Option @ 530 08/09/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/09/2027	828	438,962	530		22,091	0	17,378		17,378	(4,713)	0	0	0			
1820814280-SGIXSMPA IDX Call Option @ 532 08/09/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/09/2027	1,143	607,799	532		30,055	0	23,501		23,501	(6,554)	0	0	0			
1823630825-SGIXSMPA IDX Call Option @ 530 08/09/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/09/2027	625	331,475	530		16,595	0	13,168		13,168	(3,427)	0	0	0			
1823630850-SGIXSMPA IDX Call Option @ 530 08/10/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/10/2027	1,010	535,001	530		26,801	0	21,203		21,203	(5,598)	0	0	0			
1823625024-SPX IDX Call Option @ 6393 08/11/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/11/2027	15	96,212	6,393		13,048	0	15,224		15,224	2,176	0	0	0			
1823625187-SPX IDX Call Option @ 6679 08/11/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/11/2027	15	100,526	6,679		(10,312)	0	(12,375)		(12,375)	(2,063)	0	0	0			
1823630926-SGIXSMPA IDX Call Option @ 530 08/11/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/11/2027	341	180,812	530		9,066	0	7,240		7,240	(1,826)	0	0	0			
1675653628-SPX IDX Call Option @ 5843 08/12/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/19/2024	08/12/2027	3	17,238	5,843	2,735		0	4,151		4,151	1,481	0	0	0			
1823618324-NDX IDX Call Option @ 23635 08/12/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/12/2027	21	497,990	23,635		78,024	0	91,367		91,367	13,342	0	0	0			
1823624715-SPX IDX Call Option @ 6428 08/12/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/12/2027	134	860,124	6,428		113,345	0	132,266		132,266	18,921	0	0	0			

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1823630951-SGIXSMPA IDX Call Option @ 543 08/13/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/13/2027	243	132,302	543		5,786	0	4,375		4,375	(1,411)	0	0	0			
1823631031-SGIXSMPA IDX Call Option @ 535 08/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/16/2027	997	533,981	535		25,415	0	19,752		19,752	(5,663)	0	0	0			
1823631100-SGIXSMPA IDX Call Option @ 533 08/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/16/2027	1,237	659,871	533		32,072	0	25,104		25,104	(6,968)	0	0	0			
1826471621-SGIXSMPA IDX Call Option @ 529 08/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/16/2027	343	181,336	529		10,145	0	7,285		7,285	(2,859)	0	0	0			
1826468555-SPX IDX Call Option @ 6439 08/17/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/17/2027	206	1,324,778	6,439		172,455	0	202,566		202,566	30,111	0	0	0			
1826471686-SGIXSMPA IDX Call Option @ 529 08/17/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/17/2027	597	316,024	529		17,683	0	12,724		12,724	(4,959)	0	0	0			
1677960562-SPX IDX Call Option @ 6121 08/18/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/26/2024	08/18/2027	1	8,876	6,121	1,402		0	1,750		1,750	669	0	0	0			
1826468477-SPX IDX Call Option @ 6707 08/18/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/18/2027	18	122,075	6,707		(12,169)	0	(14,746)		(14,746)	(2,577)	0	0	0			
1826468860-SPX IDX Call Option @ 6436 08/18/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/18/2027	18	117,136	6,436		15,278	0	17,975		17,975	2,698	0	0	0			
1826468934-NDX IDX Call Option @ 23501 08/18/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/18/2027	30	695,872	23,501		107,549	0	131,467		131,467	23,918	0	0	0			
1826471706-SGIXSMPA IDX Call Option @ 529 08/18/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/18/2027	592	313,177	529		17,531	0	12,587		12,587	(4,944)	0	0	0			
21398986-NDX IDX Call Option @ 23646 08/18/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/02/2025	08/18/2027	2	43,272	23,646		6,044	0	7,958		7,958	1,914	0	0	0			
21398992-SPX IDX Call Option @ 6441 08/18/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/02/2025	08/18/2027	9	56,999	6,441		7,039	0	8,714		8,714	1,675	0	0	0			
1826471756-SGIXSMPA IDX Call Option @ 539 08/19/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/19/2027	19	10,142	539		515	0	356		356	(159)	0	0	0			
1826471781-SGIXSMPA IDX Call Option @ 544 08/20/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/20/2027	355	192,972	544		9,365	0	6,348		6,348	(3,017)	0	0	0			
1826471596-SGIXSMPA IDX Call Option @ 547 08/23/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/23/2027	6	3,467	547		382	0	262		262	(119)	0	0	0			
1826471868-SGIXSMPA IDX Call Option @ 541 08/23/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/23/2027	206	111,583	541		5,563	0	3,803		3,803	(1,761)	0	0	0			
1826471913-SGIXSMPA IDX Call Option @ 547 08/23/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/23/2027	1,019	557,546	547		26,219	0	17,530		17,530	(8,689)	0	0	0			

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1829741301-SGIXSMPA IDX Call Option @ 538 08/23/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/02/2025	08/23/27	2,732	1,469,888	538		68,031	0	52,343		52,343	(15,687)	0	0	0			
1829741340-SGIXSMPA IDX Call Option @ 538 08/24/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/02/2025	08/24/27	427	229,876	538		10,650	0	8,185		8,185	(2,465)	0	0	0			
1829741424-SGIXSMPA IDX Call Option @ 538 08/25/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/02/2025	08/25/27	230	123,952	538		5,750	0	4,378		4,378	(1,372)	0	0	0			
21398998-SPX IDX Call Option @ 6472 08/25/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/02/2025	08/25/27	155	1,006,201	6,472		121,268	0	150,588		150,588	29,319	0	0	0			
16742319-SPX IDX Call Option @ 6126 08/26/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/03/2024	08/26/2027	8	46,865	6,126	4,429		0	8,817		8,817	3,088	0	0	0			
1829741457-SGIXSMPA IDX Call Option @ 537 08/26/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/02/2025	08/26/2027	142	76,340	537		3,573	0	2,762		2,762	(810)	0	0	0			
21399000-SPX IDX Call Option @ 6766 08/26/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/02/2025	08/26/2027	20	137,751	6,766		(12,269)	0	(15,891)		(15,891)	(3,621)	0	0	0			
21399001-SPX IDX Call Option @ 6468 08/26/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/02/2025	08/26/2027	20	131,698	6,468		15,963	0	19,791		19,791	3,828	0	0	0			
21399008-NDX IDX Call Option @ 23492 08/26/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/02/2025	08/26/2027	21	487,935	23,492		71,028	0	92,860		92,860	21,832	0	0	0			
1829741547-SGIXSMPA IDX Call Option @ 539 08/27/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/02/2025	08/27/2027	677	364,840	539		16,874	0	13,016		13,016	(3,858)	0	0	0			
1829741573-SGIXSMPA IDX Call Option @ 536 08/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/02/2025	08/30/2027	561	300,768	536		14,373	0	11,188		11,188	(3,185)	0	0	0			
1829741688-SGIXSMPA IDX Call Option @ 538 08/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/02/2025	08/30/2027	447	240,767	538		11,230	0	8,676		8,676	(2,554)	0	0	0			
1832051310-SGIXSMPA IDX Call Option @ 532 08/30/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/08/2025	08/30/2027	260	138,234	532		6,762	0	5,454		5,454	(1,308)	0	0	0			
117917519-SPX IDX Call Option @ 6425 08/31/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/08/2025	08/31/2027	35	222,237	6,425		30,034	0	34,773		34,773	4,739	0	0	0			
117917521-SPX IDX Call Option @ 6736 08/31/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/08/2025	08/31/2027	35	233,011	6,736		(23,059)	0	(27,759)		(27,759)	(4,700)	0	0	0			
16810446-SPX IDX Call Option @ 6027 08/31/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/09/2024	08/31/2027	2	10,667	6,027	1,013		0	2,172		2,172	739	0	0	0			
1832051428-SGIXSMPA IDX Call Option @ 532 08/31/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/08/2025	08/31/2027	29	15,549	532		761	0	614		614	(147)	0	0	0			
117917515-SPX IDX Call Option @ 6441 09/01/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/08/2025	09/01/2027	99	638,733	6,441		84,950	0	98,654		98,654	13,703	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1832051525-SGIXSMPA IDX Call Option @ 532 09/01/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/08/2025	09/01/2027	448	238,166	532		11,667	0	9,419		9,419	(2,248)	0	0	0			
117917524-NDX IDX Call Option @ 23360 09/02/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/08/2025	09/02/2027	9	219,820	23,360		37,087	0	43,068		43,068	5,980	0	0	0			
1832051612-SGIXSMPA IDX Call Option @ 532 09/02/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/08/2025	09/02/2027	170	90,368	532		4,432	0	3,581		3,581	(851)	0	0	0			
1832051704-SGIXSMPA IDX Call Option @ 532 09/03/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/08/2025	09/03/2027	114	60,435	532		2,970	0	2,401		2,401	(569)	0	0	0			
118160589-NDX IDX Call Option @ 23633 09/07/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/15/2025	09/07/2027	0	1,182	23,633		209	0	221		221	12	0	0	0			
1832051809-SGIXSMPA IDX Call Option @ 536 09/07/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/08/2025	09/07/2027	775	415,317	536		19,709	0	15,754		15,754	(3,955)	0	0	0			
1834977835-SGIXSMPA IDX Call Option @ 533 09/07/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/15/2025	09/07/2027	502	267,633	533		12,884	0	10,522		10,522	(2,362)	0	0	0			
1834977921-SGIXSMPA IDX Call Option @ 533 09/07/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/15/2025	09/07/2027	1,160	618,100	533		29,767	0	24,322		24,322	(5,445)	0	0	0			
118160579-SPX IDX Call Option @ 6534 09/08/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/15/2025	09/08/2027	116	757,963	6,534		103,687	0	108,866		108,866	5,180	0	0	0			
118160581-NDX IDX Call Option @ 23848 09/08/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/15/2025	09/08/2027	23	543,735	23,848		92,451	0	97,789		97,789	5,338	0	0	0			
1834978035-SGIXSMPA IDX Call Option @ 533 09/08/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/15/2025	09/08/2027	273	145,238	533		7,002	0	5,725		5,725	(1,277)	0	0	0			
118160576-SPX IDX Call Option @ 6520 09/09/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/15/2025	09/09/2027	7	45,833	6,520		6,382	0	6,670		6,670	288	0	0	0			
118160580-SPX IDX Call Option @ 6913 09/09/27	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/15/2025	09/09/2027	7	48,596	6,913		(4,602)	0	(4,945)		(4,945)	(342)	0	0	0			
1834977797-SGIXSMPA IDX Call Option @ 529 09/09/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/15/2025	09/09/2027	105	55,616	529		6,478	0	5,197		5,197	(1,281)	0	0	0			
1834978070-SGIXSMPA IDX Call Option @ 529 09/09/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/15/2025	09/09/2027	164	86,505	529		4,349	0	3,597		3,597	(752)	0	0	0			
1834978165-SGIXSMPA IDX Call Option @ 524 09/10/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/15/2025	09/10/2027	109	57,159	524		3,034	0	2,537		2,537	(497)	0	0	0			
16902248-SPX IDX Call Option @ 6073 09/13/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/16/2024	09/13/2027	5	31,945	6,073	3,445		0	6,329		6,329	2,167	0	0	0			
1834978224-SGIXSMPA IDX Call Option @ 542 09/13/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/15/2025	09/13/2027	492	266,646	542		11,774	0	9,391		9,391	(2,383)	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1834978347-SGIXSMPA IDX Call Option @ 534 09/13/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/15/2025	09/13/2027	1,323	706,939	534		33,784	0	27,533		27,533	(6,251)	0	0	0			
1838193672-SGIXSMPA IDX Call Option @ 527 09/13/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/13/2027	2,072	1,092,546	527		52,752	0	39,294		39,294	(13,458)	0	0	0			
16982581-SPX IDX Call Option @ 6140 09/14/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/23/2024	09/14/2027	1	4,053	6,140	445		0	763		763	266	0	0	0			
1838193793-SGIXSMPA IDX Call Option @ 527 09/14/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/14/2027	840	442,949	527		21,405	0	18,865		18,865	(2,541)	0	0	0			
1838206193-SPX IDX Call Option @ 6938 09/14/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/14/2027	14	94,425	6,938		(9,719)	0	(9,426)		(9,426)	293	0	0	0			
1838210748-SPX IDX Call Option @ 6611 09/14/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/14/2027	14	89,974	6,611		12,554	0	12,154		12,154	(400)	0	0	0			
1838211750-SPX IDX Call Option @ 6625 09/14/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/14/2027	140	926,193	6,625		128,005	0	123,557		123,557	(4,448)	0	0	0			
1838193928-SGIXSMPA IDX Call Option @ 527 09/15/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/15/2027	750	395,310	527		19,123	0	16,842		16,842	(2,281)	0	0	0			
1838207979-NDX IDX Call Option @ 24364 09/15/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/15/2027	24	576,220	24,364		97,140	0	94,517		94,517	(2,623)	0	0	0			
1838194038-SGIXSMPA IDX Call Option @ 524 09/16/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/16/2027	122	63,647	524		3,200	0	2,833		2,833	(367)	0	0	0			
1838194163-SGIXSMPA IDX Call Option @ 525 09/17/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/17/2027	106	55,417	525		2,753	0	2,429		2,429	(324)	0	0	0			
1838194290-SGIXSMPA IDX Call Option @ 524 09/20/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/20/2027	616	323,236	524		16,204	0	14,298		14,298	(1,906)	0	0	0			
1838194349-SGIXSMPA IDX Call Option @ 524 09/20/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/20/2027	1,818	952,608	524		47,983	0	42,390		42,390	(5,593)	0	0	0			
1841265194-SGIXSMPA IDX Call Option @ 523 09/20/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/20/2027	1,265	661,841	523		35,824	0	29,744		29,744	(6,080)	0	0	0			
1841257108-SPX IDX Call Option @ 7012 09/21/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/21/2027	21	149,219	7,012		(13,984)	0	(13,945)		(13,945)	39	0	0	0			
1841258931-SPX IDX Call Option @ 6675 09/21/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/21/2027	21	142,039	6,675		18,397	0	18,246		18,246	(151)	0	0	0			
1841265310-SGIXSMPA IDX Call Option @ 523 09/21/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/21/2027	124	65,073	523		3,524	0	2,923		2,923	(600)	0	0	0			
1841258705-SPX IDX Call Option @ 6675 09/22/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/22/2027	100	668,805	6,675		87,080	0	85,945		85,945	(1,135)	0	0	0			

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1841259247-NDX IDX Call Option @ 24628 09/22/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/22/2027	18	449,949	24,628		70,885	0	70,566		70,566	(319)	0	0	0			
1841265485-SGIXSMPA IDX Call Option @ 523 09/22/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/22/2027	490	256,526	523		13,898	0	11,523		11,523	(2,375)	0	0	0			
17062469-SPX IDX Call Option @ 6233 09/23/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/01/2024	09/23/2027	5	29,172	6,233	3,029		0	5,124		5,124	1,370	0	0	0			
1841264940-SGIXSMPA IDX Call Option @ 525 09/23/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/23/2027	87	45,565	525		5,567	0	4,491		4,491	(1,076)	0	0	0			
1841265565-SGIXSMPA IDX Call Option @ 525 09/23/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/23/2027	479	251,491	525		13,398	0	11,071		11,071	(2,327)	0	0	0			
1841265713-SGIXSMPA IDX Call Option @ 525 09/24/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/24/2027	161	84,444	525		4,493	0	3,707		3,707	(786)	0	0	0			
1841265782-SGIXSMPA IDX Call Option @ 522 09/27/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/27/2027	187	97,372	522		5,353	0	4,437		4,437	(915)	0	0	0			
1841265846-SGIXSMPA IDX Call Option @ 528 09/27/27	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/27/2027	597	315,074	528		16,294	0	13,367		13,367	(2,927)	0	0	0			
17125503-SPX IDX Call Option @ 6268 09/30/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/07/2024	09/30/2027	3	18,616	6,268	1,991		0	3,197		3,197	859	0	0	0			
17197587-SPX IDX Call Option @ 6209 10/06/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/14/2024	10/06/2027	0	683	6,209	87		0	123		123	33	0	0	0			
17272063-SPX IDX Call Option @ 6344 10/14/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/21/2024	10/14/2027	1	7,804	6,344	869		0	1,274		1,274	347	0	0	0			
17360978-SPX IDX Call Option @ 6381 10/20/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/28/2024	10/20/2027	8	51,302	6,381	5,518		0	8,169		8,169	2,243	0	0	0			
17442482-SPX IDX Call Option @ 6289 10/29/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/04/2024	10/29/2027	4	24,337	6,289	2,593		0	4,208		4,208	1,489	0	0	0			
17553558-SPX IDX Call Option @ 6469 11/08/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/11/2024	11/08/2027	2	13,519	6,469	1,607		0	2,040		2,040	754	0	0	0			
17638559-SPX IDX Call Option @ 6399 11/15/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/18/2024	11/15/2027	0	2,112	6,399	249		0	339		339	123	0	0	0			
17723163-SPX IDX Call Option @ 6446 11/19/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/25/2024	11/19/2027	1	8,316	6,446	1,001		0	1,289		1,289	471	0	0	0			
17783891-SPX IDX Call Option @ 6541 11/26/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/02/2024	11/26/2027	3	18,119	6,541	2,120		0	2,618		2,618	980	0	0	0			
17874542-SPX IDX Call Option @ 6591 12/01/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/09/2024	12/01/2027	0	593	6,591	68		0	83		83	31	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWD263295053-SPX IDX Call Option @ 6597 12/09/27	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/16/2024	12/09/2027	5	33,249	6,597	3,978		0	4,638		4,638	1,750	0	0	0			
18048485-SPX IDX Call Option @ 6566 12/17/27	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	12/23/2024	12/17/2027	4	28,891	6,566	3,240		0	4,162		4,162	1,553	0	0	0			
SWD264130046-SPX IDX Call Option @ 6509 12/27/27	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2024	12/27/2027	2	12,041	6,509	1,328		0	1,832		1,832	671	0	0	0			
SWD264452186-SPX IDX Call Option @ 6448 12/30/27	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/06/2025	12/30/2027	5	29,338	6,448	3,580		0	4,692		4,692	1,112	0	0	0			
SWD265219181-SPX IDX Call Option @ 6473 01/06/28	FIA Static Hedging Strategy		Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/13/2025	01/06/2028	5	31,782	6,473	3,399		0	5,011		5,011	1,612	0	0	0			
1075829140-SPX IDX Call Option @ 6361 01/11/28	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/11/2028	2	10,369	6,361	1,418		0	1,787		1,787	370	0	0	0			
18396852-SPX IDX Call Option @ 6594 01/19/28	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	01/27/2025	01/19/2028	0	462	6,594	50		0	67		67	17	0	0	0			
1554547026-SPX IDX Call Option @ 6614 01/28/28	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/03/2025	01/28/2028	12	80,490	6,614	8,854		0	11,531		11,531	2,677	0	0	0			
1745914274-SPX IDX Call Option @ 6665 02/14/28	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2025	02/14/2028	46	309,320	6,665	35,995		0	43,122		43,122	7,127	0	0	0			
19379669-SPX IDX Call Option @ 6120 03/10/28	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	04/01/2025	03/10/2028	0	2,142	6,120	224		0	455		455	232	0	0	0			
113322224-SPX IDX Call Option @ 5893 04/13/28	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/21/2025	04/13/2028	1	3,653	5,893	342		0	918		918	576	0	0	0			
20167273-SPX IDX Call Option @ 6423 05/15/28	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/19/2025	05/15/2028	0	2,248	6,423	263		0	401		401	138	0	0	0			
1790897679-SPX IDX Call Option @ 6368 05/22/28	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/27/2025	05/22/2028	16	99,847	6,368	12,370		0	18,613		18,613	6,243	0	0	0			
1798602393-SPX IDX Call Option @ 6540 06/06/28	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2025	06/06/2028	3	19,359	6,540	2,261		0	3,229		3,229	967	0	0	0			
837372390-SPX IDX Call Option @ 6519 06/20/28	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2025	06/20/2028	0	2,477	6,519	333		0	406		406	74	0	0	0			
1806763177-SPX IDX Call Option @ 6756 07/03/28	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2025	07/03/2028	3	17,835	6,756	2,350		0	2,477		2,477	128	0	0	0			
1809401441-SPX IDX Call Option @ 6846 07/10/28	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/14/2025	07/10/2028	1	6,846	6,846	765		0	892		892	127	0	0	0			
116540225-SPX IDX Call Option @ 6876 07/19/28	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/28/2025	07/19/2028	27	188,618	6,876	22,702		0	24,154		24,154	1,452	0	0	0			

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1818024501-SPX IDX Call Option @ 6949 07/28/28	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/04/2025	07/28/2028	1	8,825	6,949		920	0	1,128		1,128	209	0	0	0			
1820813462-SPX IDX Call Option @ 6936 08/07/28	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/11/2025	08/07/2028	4	27,813	6,936		3,112	0	3,620		3,620	508	0	0	0			
1823625072-SPX IDX Call Option @ 7023 08/14/28	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/18/2025	08/14/2028	7	46,562	7,023		5,116	0	5,703		5,703	587	0	0	0			
1826468577-SPX IDX Call Option @ 6988 08/21/28	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/25/2025	08/21/2028	3	19,148	6,988		2,157	0	2,422		2,422	265	0	0	0			
21399007-SPX IDX Call Option @ 7053 08/28/28	FIA Static Hedging Strategy		Equity	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/02/2025	08/28/2028	16	111,302	7,053		10,101	0	13,473		13,473	3,373	0	0	0			
117917518-SPX IDX Call Option @ 7057 09/05/28	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/08/2025	09/05/2028	0	3,317	7,057		371	0	403		403	33	0	0	0			
118160582-SPX IDX Call Option @ 7127 09/11/28	FIA Static Hedging Strategy		Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/15/2025	09/11/2028	15	103,836	7,127		11,891	0	12,018		12,018	127	0	0	0			
1838210098-SPX IDX Call Option @ 7202 09/15/28	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/22/2025	09/15/2028	31	221,518	7,202		26,060	0	24,261		24,261	(1,799)	0	0	0			
1841259152-SPX IDX Call Option @ 7254 09/25/28	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/29/2025	09/25/2028	6	43,740	7,254		4,889	0	4,638		4,638	(251)	0	0	0			
595571617-CSEATMA6 IDX Call Option @ 230 10/03/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/09/2023	10/03/2025	1,499	344,332	230	8,796		0	40,513		40,513	29,666	0	0	0			
1542527606-CSEATMA6 IDX Call Option @ 253 10/06/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/14/2024	10/06/2025	3,357	849,242	253	12,370		0	12,760		12,760	10,390	0	0	0			
414288611-CSEATMA6 IDX Call Option @ 255 10/06/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/14/2024	10/06/2025	11	2,882	255	36		0	22		22	16	0	0	0			
1577849121-CSEATMA6 IDX Call Option @ 232 10/13/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2023	10/13/2025	237	54,884	232	1,278		0	5,764		5,764	4,355	0	0	0			
1579903195-CSEATMA6 IDX Call Option @ 231 10/15/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/23/2023	10/15/2025	3,550	818,276	231	18,672		0	89,933		89,933	66,840	0	0	0			
561689075-CSEATMA6 IDX Call Option @ 254 10/15/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/21/2024	10/15/2025	4,683	1,189,554	254	15,985		0	15,058		15,058	11,974	0	0	0			
6845245-CSEATMA6 IDX Call Option @ 254 10/21/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/28/2024	10/21/2025	4,854	1,233,760	254	16,186		0	16,019		16,019	12,771	0	0	0			
595375004-CSEATMA6 IDX Call Option @ 226 10/22/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/30/2023	10/22/2025	726	164,176	226	4,766		0	22,130		22,130	15,268	0	0	0			
14830296-CSEATMA6 IDX Call Option @ 253 10/28/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	11/04/2024	10/28/2025	5,691	1,437,620	253	18,350		0	26,842		26,842	22,013	0	0	0			

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1583809587-CSEATMA6 IDX Call Option @ 227 10/30/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/06/2023	10/30/2025	731	166,045	227	5,121		0	20,846		20,846	14,606	0	0	0			
25337734-CSEATMA6 IDX Call Option @ 251 11/04/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	11/11/2024	11/04/2025	4,947	1,239,591	251	18,119		0	32,261		32,261	26,760	0	0	0			
109407895-CSEATMA6 IDX Call Option @ 226 11/05/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	11/13/2023	11/05/2025	1,750	394,932	226	12,716		0	54,119		54,119	36,841	0	0	0			
45879895-CSEATMA6 IDX Call Option @ 248 11/12/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	11/18/2024	11/12/2025	5,413	1,343,731	248	18,750		0	47,170		47,170	39,081	0	0	0			
595540315-CSEATMA6 IDX Call Option @ 219 11/13/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/11/2023	11/13/2025	74	16,174	219	971		0	2,766		2,766	1,692	0	0	0			
595534169-CSEATMA6 IDX Call Option @ 235 11/17/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	11/20/2023	11/17/2025	1,431	336,713	235	8,036		0	30,633		30,633	23,403	0	0	0			
170117109-CSEATMA6 IDX Call Option @ 249 11/18/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	11/25/2024	11/18/2025	3,295	820,856	249	12,205		0	26,356		26,356	21,763	0	0	0			
1589010712-CSEATMA6 IDX Call Option @ 234 11/21/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2023	11/21/2025	1,410	330,088	234	8,717		0	30,828		30,828	23,611	0	0	0			
192205135-CSEATMA6 IDX Call Option @ 251 11/25/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/02/2024	11/25/2025	4,196	1,051,680	251	14,430		0	28,783		28,783	23,642	0	0	0			
1591068345-CSEATMA6 IDX Call Option @ 234 11/26/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/04/2023	11/26/2025	1,344	314,552	234	9,021		0	29,485		29,485	22,501	0	0	0			
9779778-CSEATMA6 IDX Call Option @ 250 12/02/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/09/2024	12/02/2025	2,965	741,586	250	10,299		0	21,917		21,917	17,956	0	0	0			
595568281-CSEATMA6 IDX Call Option @ 236 12/08/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/11/2023	12/08/2025	1,412	333,359	236	8,955		0	29,056		29,056	22,097	0	0	0			
63222497-CSEATMA6 IDX Call Option @ 249 12/09/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/16/2024	12/09/2025	5,033	1,250,976	249	16,870		0	44,099		44,099	35,983	0	0	0			
1595550015-CSEATMA6 IDX Call Option @ 242 12/11/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/18/2023	12/11/2025	2,950	712,793	242	17,492		0	44,864		44,864	37,197	0	0	0			
377778018-CSEATMA6 IDX Call Option @ 247 12/16/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/23/2024	12/16/2025	4,051	1,000,203	247	11,027		0	41,568		41,568	33,676	0	0	0			
109474368-CSEATMA6 IDX Call Option @ 242 12/19/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/26/2023	12/19/2025	1,040	251,520	242	6,544		0	15,429		15,429	12,195	0	0	0			
1600456260-CSEATMA6 IDX Call Option @ 230 12/22/25	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/08/2024	12/22/2025	86	19,683	230	820		0	2,224		2,224	1,585	0	0	0			
95034158-CSEATMA6 IDX Call Option @ 242 12/23/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/30/2024	12/23/2025	3,363	815,427	242	11,744		0	48,279		48,279	38,214	0	0	0			
595383022-CSEATMA6 IDX Call Option @ 244 12/26/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/02/2024	12/26/2025	995	242,866	244	5,360		0	12,706		12,706	10,122	0	0	0			

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65662561-CSEATMA6 IDX Call Option @ 241 12/29/25	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/06/2025	12/29/2025	4,522	1,091,330	241		18,338	0	69,792		69,792	51,453	0	0	0			
1600456259-CSEATMA6 IDX Call Option @ 238 01/02/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/08/2024	01/02/2026	728	173,465	238	4,878		0	12,948		12,948	10,163	0	0	0			
84358861-CSEATMA6 IDX Call Option @ 244 01/05/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/13/2025	01/05/2026	112	27,433	244		312	0	1,453		1,453	1,141	0	0	0			
84358554-CSEATMA6 IDX Call Option @ 243 01/06/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/13/2025	01/06/2026	2,787	676,981	243		8,364	0	38,959		38,959	30,595	0	0	0			
595395205-CSEATMA6 IDX Call Option @ 242 01/08/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/16/2024	01/08/2026	1,120	270,906	242	6,140		0	16,866		16,866	13,162	0	0	0			
89412871-CSEATMA6 IDX Call Option @ 242 01/13/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/13/2026	4,243	1,025,284	242		18,724	0	64,476		64,476	45,752	0	0	0			
1604498629-CSEATMA6 IDX Call Option @ 241 01/16/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/22/2024	01/16/2026	425	102,417	241	2,436		0	6,505		6,505	5,190	0	0	0			
247439101-CSEATMA6 IDX Call Option @ 246 01/20/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/27/2025	01/20/2026	2,793	687,295	246		8,957	0	31,521		31,521	22,564	0	0	0			
109508171-CSEATMA6 IDX Call Option @ 241 01/23/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/29/2024	01/23/2026	628	151,163	241	3,937		0	10,218		10,218	7,841	0	0	0			
114978455-CSEATMA6 IDX Call Option @ 247 01/28/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/03/2025	01/28/2026	4,411	1,087,601	247		14,399	0	48,625		48,625	34,227	0	0	0			
1608881319-CSEATMA6 IDX Call Option @ 242 01/28/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/05/2024	01/28/2026	1,157	279,607	242	5,579		0	17,953		17,953	14,498	0	0	0			
138953770-CSEATMA6 IDX Call Option @ 247 02/03/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/10/2025	02/03/2026	3,661	904,786	247		14,194	0	38,727		38,727	24,533	0	0	0			
595366979-CSEATMA6 IDX Call Option @ 240 02/05/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/12/2024	02/05/2026	1,237	297,337	240	7,711		0	20,504		20,504	15,592	0	0	0			
412591674-CSEATMA6 IDX Call Option @ 249 02/10/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/18/2025	02/10/2026	3,874	963,977	249		15,096	0	36,355		36,355	21,260	0	0	0			
1613684138-CSEATMA6 IDX Call Option @ 242 02/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/20/2024	02/13/2026	1,483	359,305	242	8,303		0	22,102		22,102	17,809	0	0	0			
149386671-CSEATMA6 IDX Call Option @ 251 02/17/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/24/2025	02/17/2026	2,966	745,216	251		9,790	0	23,018		23,018	13,227	0	0	0			
1615468968-CSEATMA6 IDX Call Option @ 242 02/19/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/26/2024	02/19/2026	1,565	378,424	242	7,870		0	22,844		22,844	18,044	0	0	0			
595571070-CSEATMA6 IDX Call Option @ 245 02/25/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/04/2024	02/25/2026	1,617	396,625	245	9,305		0	19,947		19,947	15,448	0	0	0			
981735639-CSEATMA6 IDX Call Option @ 248 02/25/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/03/2025	02/25/2026	4,861	1,205,714	248		20,084	0	49,340		49,340	29,256	0	0	0			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
396418714-CSEATMA6 IDX Call Option @ 249 03/02/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/10/2025	03/02/2026	39	9,789	249		133	0	367		367	233	0	0	0			
1620205375-CSEATMA6 IDX Call Option @ 247 03/03/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/11/2024	03/03/2026	1,575	389,769	247	8,916		0	16,786		16,786	13,856	0	0	0			
395364006-CSEATMA6 IDX Call Option @ 251 03/03/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/10/2025	03/03/2026	3,665	919,955	251		11,113	0	29,753		29,753	18,640	0	0	0			
57225007-CSEATMA6 IDX Call Option @ 249 03/10/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/17/2025	03/10/2026	5,647	1,407,687	249		23,047	0	52,960		52,960	29,913	0	0	0			
595583927-CSEATMA6 IDX Call Option @ 247 03/10/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/18/2024	03/10/2026	1,849	456,350	247	10,204		0	20,661		20,661	16,010	0	0	0			
1625040118-CSEATMA6 IDX Call Option @ 249 03/17/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/25/2024	03/17/2026	1,186	295,150	249	6,300		0	11,577		11,577	9,563	0	0	0			
75699204-CSEATMA6 IDX Call Option @ 252 03/17/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/24/2025	03/17/2026	4,188	1,053,793	252		13,799	0	32,956		32,956	19,157	0	0	0			
91566400-CSEATMA6 IDX Call Option @ 251 03/24/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	04/01/2025	03/24/2026	3,192	802,580	251		13,005	0	25,861		25,861	12,856	0	0	0			
1626524808-CSEATMA6 IDX Call Option @ 249 03/25/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2024	03/25/2026	1,218	302,774	249	6,807		0	11,350		11,350	9,200	0	0	0			
595547952-CSEATMA6 IDX Call Option @ 248 03/30/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	04/08/2024	03/30/2026	714	176,842	248	4,502		0	7,601		7,601	5,858	0	0	0			
56111732-CSEATMA6 IDX Call Option @ 253 03/31/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	04/07/2025	03/31/2026	3,977	1,004,314	253		8,542	0	29,893		29,893	21,350	0	0	0			
15821167-CSEATMA6 IDX Call Option @ 245 04/07/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	04/14/2025	04/07/2026	4,829	1,182,802	245		20,584	0	62,404		62,404	41,820	0	0	0			
1631755338-CSEATMA6 IDX Call Option @ 247 04/08/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/16/2024	04/08/2026	849	210,115	247	4,434		0	8,860		8,860	7,092	0	0	0			
153425235-CSEATMA6 IDX Call Option @ 249 04/14/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	04/21/2025	04/14/2026	5,201	1,295,752	249		19,679	0	51,321		51,321	31,642	0	0	0			
321636242-CSEATMA6 IDX Call Option @ 244 04/14/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	04/22/2024	04/14/2026	1,254	305,992	244	7,419		0	17,273		17,273	12,980	0	0	0			
174686975-CSEATMA6 IDX Call Option @ 250 04/16/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	04/28/2025	04/16/2026	21	5,190	250		79	0	189		189	109	0	0	0			
174686868-CSEATMA6 IDX Call Option @ 249 04/21/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	04/28/2025	04/21/2026	4,136	1,031,087	249		17,202	0	40,702		40,702	23,500	0	0	0			
1636098472-CSEATMA6 IDX Call Option @ 241 04/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/29/2024	04/22/2026	784	189,335	241	5,285		0	12,078		12,078	9,229	0	0	0			
65173073-CSEATMA6 IDX Call Option @ 255 04/24/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/24/2026	38	9,729	255		104	0	254		254	150	0	0	0			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
199225304-CSEATMA6 IDX Call Option @ 250 04/28/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/28/2026	3,618	904,778	250		13,283	0	34,058		34,058	20,775	0	0	0			
794844091-CSEATMA6 IDX Call Option @ 240 04/29/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/06/2024	04/29/2026	805	193,223	240	6,183		0	13,900		13,900	10,110	0	0	0			
1626480765-CSEATMA6 IDX Call Option @ 251 05/05/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/12/2025	05/05/2026	4,051	1,014,925	251		13,295	0	37,144		37,144	23,849	0	0	0			
326085245-CSEATMA6 IDX Call Option @ 243 05/06/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/13/2024	05/06/2026	355	86,149	243	2,437		0	5,290		5,290	3,907	0	0	0			
86054788-CSEATMA6 IDX Call Option @ 249 05/12/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/19/2025	05/12/2026	4,088	1,018,995	249		15,059	0	41,314		41,314	26,255	0	0	0			
1642299390-CSEATMA6 IDX Call Option @ 246 05/13/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/20/2024	05/13/2026	1,581	388,541	246	10,971		0	18,959		18,959	14,808	0	0	0			
91335541-CSEATMA6 IDX Call Option @ 249 05/18/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/27/2025	05/18/2026	5,117	1,275,035	249		20,064	0	52,246		52,246	32,183	0	0	0			
1644894067-CSEATMA6 IDX Call Option @ 247 05/22/26	FIA Static Hedging Strategy		Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/28/2024	05/22/2026	852	210,140	247	4,986		0	10,364		10,364	8,224	0	0	0			
1704043868-CSEATMA6 IDX Call Option @ 244 05/26/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	06/03/2024	05/26/2026	504	123,060	244	3,241		0	6,928		6,928	5,118	0	0	0			
576873293-CSEATMA6 IDX Call Option @ 251 05/26/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	06/03/2025	05/26/2026	2,734	685,958	251		9,611	0	25,052		25,052	15,441	0	0	0			
55633081-CSEATMA6 IDX Call Option @ 252 05/27/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	06/16/2025	05/27/2026	33	8,444	252		121	0	277		277	156	0	0	0			
326139390-CSEATMA6 IDX Call Option @ 244 06/03/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	06/10/2024	06/03/2026	1,023	250,112	244	6,397		0	14,079		14,079	10,366	0	0	0			
88468011-CSEATMA6 IDX Call Option @ 249 06/03/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	06/09/2025	06/03/2026	3,847	959,330	249		16,458	0	39,339		39,339	22,881	0	0	0			
1704030716-CSEATMA6 IDX Call Option @ 247 06/09/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	06/17/2024	06/09/2026	682	168,075	247	3,863		0	8,322		8,322	6,180	0	0	0			
55632313-CSEATMA6 IDX Call Option @ 253 06/09/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	06/16/2025	06/09/2026	3,479	878,894	253		12,894	0	28,852		28,852	15,958	0	0	0			
326136543-CSEATMA6 IDX Call Option @ 248 06/16/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	06/24/2024	06/16/2026	552	136,817	248	3,126		0	6,336		6,336	4,716	0	0	0			
91505703-CSEATMA6 IDX Call Option @ 253 06/16/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	06/23/2025	06/16/2026	2,119	535,207	253		7,576	0	17,758		17,758	10,182	0	0	0			
83301417-CSEATMA6 IDX Call Option @ 251 06/22/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2025	06/22/2026	3,768	945,979	251		19,816	0	35,209		35,209	15,393	0	0	0			
1704072433-CSEATMA6 IDX Call Option @ 245 06/23/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2024	06/23/2026	897	219,669	245	5,262		0	12,278		12,278	8,979	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
157408624-CSEATMA6 IDX Call Option @ 257	FIA Static Hedging																					
06/30/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/07/2025	06/30/2026	2,073	532,045	257		7,165	0	13,261		13,261	6,095	0	0	0			
326062364-CSEATMA6 IDX Call Option @ 245	FIA Static Hedging																					
07/01/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/08/2024	07/01/2026	927	226,913	245	6,518		0	12,698		12,698	9,256	0	0	0			
198372120-CSEATMA6 IDX Call Option @ 256	FIA Static Hedging																					
07/07/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/14/2025	07/07/2026	4,008	1,027,023	256		14,367	0	26,605		26,605	12,237	0	0	0			
326017486-CSEATMA6 IDX Call Option @ 244	FIA Static Hedging																					
07/07/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/15/2024	07/07/2026	872	213,208	244	7,363		0	12,227		12,227	8,874	0	0	0			
8552582-CSEATMA6 IDX Call Option @ 260	FIA Static Hedging																					
07/10/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/21/2025	07/10/2026	50	12,971	260		155	0	241		241	86	0	0	0			
8550398-CSEATMA6 IDX Call Option @ 256	FIA Static Hedging																					
07/14/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/21/2025	07/14/2026	3,082	787,546	256		13,275	0	21,797		21,797	8,522	0	0	0			
326062264-CSEATMA6 IDX Call Option @ 250	FIA Static Hedging																					
07/16/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/22/2024	07/16/2026	959	239,766	250	6,099		0	9,821		9,821	7,289	0	0	0			
13275984-CSEATMA6 IDX Call Option @ 259	FIA Static Hedging																					
07/21/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/28/2025	07/21/2026	3,639	941,732	259		11,951	0	20,472		20,472	8,521	0	0	0			
1704109462-CSEATMA6 IDX Call Option @ 248	FIA Static Hedging																					
07/22/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/29/2024	07/22/2026	923	229,082	248	5,856		0	10,535		10,535	7,746	0	0	0			
1704089965-CSEATMA6 IDX Call Option @ 249	FIA Static Hedging																					
07/28/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	08/05/2024	07/28/2026	828	205,779	249	5,238		0	9,294		9,294	6,829	0	0	0			
296118015-CSEATMA6 IDX Call Option @ 257	FIA Static Hedging																					
07/28/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	08/04/2025	07/28/2026	4,688	1,202,675	257		18,369	0	31,574		31,574	13,204	0	0	0			
114319718-CSEATMA6 IDX Call Option @ 256	FIA Static Hedging																					
08/04/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	08/11/2025	08/04/2026	2,176	557,757	256		8,695	0	15,047		15,047	6,353	0	0	0			
321695427-CSEATMA6 IDX Call Option @ 247	FIA Static Hedging																					
08/05/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	08/13/2024	08/05/2026	974	240,986	247	7,301		0	11,768		11,768	8,572	0	0	0			
124096728-CSEATMA6 IDX Call Option @ 256	FIA Static Hedging																					
08/11/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	08/18/2025	08/11/2026	4,374	1,118,544	256		19,877	0	31,903		31,903	12,025	0	0	0			
1704113261-CSEATMA6 IDX Call Option @ 247	FIA Static Hedging																					
08/11/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	08/19/2024	08/11/2026	1,417	349,908	247	11,276		0	17,712		17,712	12,840	0	0	0			
326086940-CSEATMA6 IDX Call Option @ 250	FIA Static Hedging																					
08/18/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	08/26/2024	08/18/2026	837	209,464	250	6,470		0	8,777		8,777	6,437	0	0	0			
515161308-CSEATMA6 IDX Call Option @ 258	FIA Static Hedging																					
08/18/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	08/25/2025	08/18/2026	2,680	691,462	258		10,378	0	16,771		16,771	6,393	0	0	0			
1704038435-CSEATMA6 IDX Call Option @ 253	FIA Static Hedging																					
08/25/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	09/03/2024	08/25/2026	189	47,699	253	1,264		0	1,677		1,677	1,240	0	0	0			
57312264-CSEATMA6 IDX Call Option @ 258	FIA Static Hedging																					
08/25/26	Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	09/02/2025	08/25/2026	3,485	900,684	258		11,987	0	21,477		21,477	9,490	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1704072355-CSEATMA6 IDX Call Option @ 252 09/01/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	09/09/2024	09/01/2026	486	122,540	252	3,814		0	4,576		4,576	3,365	0	0	0			
80129930-CSEATMA6 IDX Call Option @ 258 09/01/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	09/08/2025	09/01/2026	1,980	511,693	258		9,658	0	12,323		12,323	2,665	0	0	0			
66344722-CSEATMA6 IDX Call Option @ 263 09/09/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	09/15/2025	09/09/2026	3,132	823,406	263		13,613	0	14,321		14,321	709	0	0	0			
1153823373-CSEATMA6 IDX Call Option @ 256 09/10/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	09/16/2024	09/10/2026	658	168,464	256	5,247		0	4,859		4,859	3,607	0	0	0			
1179138867-CSEATMA6 IDX Call Option @ 257 09/14/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	09/23/2024	09/14/2026	27	6,918	257	207		0	190		190	141	0	0	0			
79150107-CSEATMA6 IDX Call Option @ 262 09/14/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	09/22/2025	09/14/2026	2,749	720,404	262		13,760	0	13,452		13,452	(308)	0	0	0			
1179126883-CSEATMA6 IDX Call Option @ 256 09/16/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	09/23/2024	09/16/2026	1,108	283,697	256	8,837		0	8,279		8,279	6,133	0	0	0			
85044269-CSEATMA6 IDX Call Option @ 266 09/22/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	09/29/2025	09/22/2026	4,790	1,273,254	266		20,106	0	17,919		17,919	(2,186)	0	0	0			
660078993-CSEATMA6 IDX Call Option @ 259 09/23/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/01/2024	09/23/2026	412	106,837	259	2,772		0	2,540		2,540	1,891	0	0	0			
1429726265-CSEATMA6 IDX Call Option @ 260 09/29/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/07/2024	09/29/2026	484	125,748	260	2,649		0	2,878		2,878	2,143	0	0	0			
1524561023-CSEATMA6 IDX Call Option @ 254 10/09/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/14/2024	10/09/2026	526	133,648	254	3,640		0	4,635		4,635	3,383	0	0	0			
1368724414-CSEATMA6 IDX Call Option @ 254 10/14/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/21/2024	10/14/2026	882	223,852	254	6,011		0	7,780		7,780	5,671	0	0	0			
4169850-CSEATMA6 IDX Call Option @ 256 10/20/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	10/28/2024	10/20/2026	876	223,865	256	5,537		0	7,025		7,025	5,140	0	0	0			
1319508840-CSEATMA6 IDX Call Option @ 253 10/29/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	11/04/2024	10/29/2026	1,438	363,812	253	9,246		0	13,590		13,590	9,822	0	0	0			
25338119-CSEATMA6 IDX Call Option @ 252 11/03/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	11/11/2024	11/03/2026	588	148,003	252	3,970		0	6,019		6,019	4,321	0	0	0			
45879909-CSEATMA6 IDX Call Option @ 251 11/11/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	11/18/2024	11/11/2026	702	176,443	251	4,171		0	7,311		7,311	5,229	0	0	0			
170117302-CSEATMA6 IDX Call Option @ 250 11/19/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	11/25/2024	11/19/2026	911	228,075	250	6,174		0	10,179		10,179	7,224	0	0	0			
128456295-CSEATMA6 IDX Call Option @ 253 11/27/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/02/2024	11/27/2026	303	76,572	253	1,909		0	3,015		3,015	2,154	0	0	0			
9780162-CSEATMA6 IDX Call Option @ 255 12/02/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/09/2024	12/02/2026	1,577	401,475	255	8,999		0	14,029		14,029	10,086	0	0	0			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
63223323-CSEATMA6 IDX Call Option @ 254 12/09/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/16/2024	12/09/2026	191	48,562	254	1,037		0	1,803		1,803	1,289	0	0	0			
453873357-CSEATMA6 IDX Call Option @ 251 12/14/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/23/2024	12/14/2026	509	127,765	251	2,490		0	5,536		5,536	3,911	0	0	0			
95034206-CSEATMA6 IDX Call Option @ 248 12/23/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	12/30/2024	12/23/2026	770	191,379	248	4,077		0	9,662		9,662	6,721	0	0	0			
121259892-CSEATMA6 IDX Call Option @ 247 12/28/26	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/06/2025	12/28/2026	641	158,728	247		3,694	0	8,481		8,481	4,786	0	0	0			
150168467-CSEATMA6 IDX Call Option @ 247 01/05/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/13/2025	01/05/2027	670	165,162	247		3,538	0	9,264		9,264	5,727	0	0	0			
89414580-CSEATMA6 IDX Call Option @ 243 01/15/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/21/2025	01/15/2027	368	89,410	243		2,712	0	5,949		5,949	3,237	0	0	0			
98289862-CSEATMA6 IDX Call Option @ 248 01/20/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	01/27/2025	01/20/2027	522	129,343	248		3,119	0	6,815		6,815	3,696	0	0	0			
114978520-CSEATMA6 IDX Call Option @ 248 01/27/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/03/2025	01/27/2027	471	116,950	248		2,842	0	6,052		6,052	3,210	0	0	0			
373554873-CSEATMA6 IDX Call Option @ 247 02/03/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/10/2025	02/03/2027	937	231,559	247		6,849	0	12,825		12,825	5,976	0	0	0			
412593802-CSEATMA6 IDX Call Option @ 249 02/10/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/18/2025	02/10/2027	568	141,374	249		4,181	0	7,232		7,232	3,051	0	0	0			
149386847-CSEATMA6 IDX Call Option @ 253 02/16/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	02/24/2025	02/16/2027	382	96,772	253		2,342	0	3,933		3,933	1,591	0	0	0			
155073384-CSEATMA6 IDX Call Option @ 253 02/25/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/03/2025	02/25/2027	260	65,772	253		1,594	0	2,661		2,661	1,067	0	0	0			
3991283-CSEATMA6 IDX Call Option @ 249 03/01/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/10/2025	03/01/2027	38	9,397	249		254	0	474		474	220	0	0	0			
3990723-CSEATMA6 IDX Call Option @ 252 03/03/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/10/2025	03/03/2027	624	157,316	252		3,758	0	6,865		6,865	3,107	0	0	0			
57225161-CSEATMA6 IDX Call Option @ 249 03/08/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/17/2025	03/08/2027	267	66,622	249		2,039	0	3,393		3,393	1,354	0	0	0			
75699546-CSEATMA6 IDX Call Option @ 252 03/16/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	03/24/2025	03/16/2027	446	112,579	252		2,869	0	4,864		4,864	1,996	0	0	0			
91566411-CSEATMA6 IDX Call Option @ 250 03/24/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	04/01/2025	03/24/2027	289	72,386	250		2,293	0	3,476		3,476	1,183	0	0	0			
119930491-CSEATMA6 IDX Call Option @ 255 03/31/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	04/07/2025	03/31/2027	864	220,434	255		3,924	0	8,342		8,342	4,418	0	0	0			
15824033-CSEATMA6 IDX Call Option @ 245 04/06/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	04/14/2025	04/06/2027	564	138,049	245		4,397	0	8,763		8,763	4,366	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
153425298-CSEATMA6 IDX Call Option @ 251 04/14/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	04/21/2025	04/14/2027	806	202,191	251		5,435	0	9,603		9,603	4,168	0	0	0			
174686942-CSEATMA6 IDX Call Option @ 250 04/20/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	04/28/2025	04/20/2027	465	116,210	250		3,459	0	5,761		5,761	2,302	0	0	0			
65172997-CSEATMA6 IDX Call Option @ 254 04/28/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/05/2025	04/28/2027	566	143,842	254		3,396	0	5,794		5,794	2,398	0	0	0			
81105209-CSEATMA6 IDX Call Option @ 251 05/04/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/12/2025	05/04/2027	605	151,942	251		3,910	0	7,234		7,234	3,324	0	0	0			
353748702-CSEATMA6 IDX Call Option @ 252 05/13/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/19/2025	05/13/2027	1,017	256,637	252		6,398	0	11,564		11,564	5,166	0	0	0			
91335571-CSEATMA6 IDX Call Option @ 246 05/19/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	05/27/2025	05/19/2027	534	131,581	246		4,449	0	7,903		7,903	3,453	0	0	0			
55633225-CSEATMA6 IDX Call Option @ 253 05/27/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	06/16/2025	05/27/2027	30	7,685	253		211	0	337		337	126	0	0	0			
97965363-CSEATMA6 IDX Call Option @ 251 05/28/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	06/03/2025	05/28/2027	2,465	618,671	251		16,994	0	29,867		29,867	12,873	0	0	0			
181502774-CSEATMA6 IDX Call Option @ 251 06/02/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	06/09/2025	06/02/2027	490	122,887	251		3,576	0	5,956		5,956	2,380	0	0	0			
55632609-CSEATMA6 IDX Call Option @ 253 06/08/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	06/16/2025	06/08/2027	571	144,392	253		4,046	0	6,406		6,406	2,360	0	0	0			
91505788-CSEATMA6 IDX Call Option @ 254 06/16/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	06/23/2025	06/16/2027	721	183,474	254		4,714	0	7,593		7,593	2,879	0	0	0			
83301645-CSEATMA6 IDX Call Option @ 254 06/23/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/01/2025	06/23/2027	265	67,263	254		2,143	0	2,892		2,892	749	0	0	0			
91388385-CSEATMA6 IDX Call Option @ 254 06/29/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/07/2025	06/29/2027	499	126,900	254		3,748	0	5,261		5,261	1,513	0	0	0			
1812974305-CSEATMA6 IDX Call Option @ 259 07/07/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/14/2025	07/07/2027	326	84,347	259		2,100	0	2,837		2,837	736	0	0	0			
3938381-CSEATMA6 IDX Call Option @ 256 07/15/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/21/2025	07/15/2027	184	47,130	256		1,405	0	1,778		1,778	373	0	0	0			
13276322-CSEATMA6 IDX Call Option @ 257 07/22/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	07/28/2025	07/22/2027	408	104,974	257		2,889	0	3,802		3,802	913	0	0	0			
296118032-CSEATMA6 IDX Call Option @ 258 07/29/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	08/04/2025	07/29/2027	1,247	321,281	258		8,908	0	11,484		11,484	2,576	0	0	0			
114320140-CSEATMA6 IDX Call Option @ 261 08/04/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	08/11/2025	08/04/2027	500	130,265	261		3,168	0	3,975		3,975	807	0	0	0			
453881804-CSEATMA6 IDX Call Option @ 259 08/10/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	08/18/2025	08/10/2027	974	252,453	259		6,943	0	8,421		8,421	1,478	0	0	0			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
515161477-CSEATMA6 IDX Call Option @ 260 08/18/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	08/25/2025	08/18/2027	1,477	384,225	260		10,114	0	12,283		12,283	2,169	0	0	0			
57315686-CSEATMA6 IDX Call Option @ 257 08/24/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	09/02/2025	08/24/2027	973	250,533	257		6,991	0	9,263		9,263	2,273	0	0	0			
56558990-CSEATMA6 IDX Call Option @ 262 08/30/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	09/08/2025	08/30/2027	332	86,909	262		2,495	0	2,552		2,552	56	0	0	0			
119828064-CSEATMA6 IDX Call Option @ 262 09/09/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	09/15/2025	09/09/2027	214	56,087	262		1,765	0	1,626		1,626	(139)	0	0	0			
79150245-CSEATMA6 IDX Call Option @ 268 09/13/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	09/22/2025	09/13/2027	254	67,884	268		1,798	0	1,471		1,471	(328)	0	0	0			
198297262-CSEATMA6 IDX Call Option @ 268 09/21/27	FIA Static Hedging Strategy		Equity	UBS AG 549300MIPG7JY7IDR840	09/29/2025	09/21/2027	428	114,754	268		3,138	0	2,485		2,485	(652)	0	0	0			
SPFDYNI_PartExt.MUN-SPFDYNI IDX Call Option @ 782 09/30/26	Athos Hedging		Equity	Munich Re 0	07/15/2025	09/30/2026	0	3,620,220	782		238,408		288,693		288,693	50,285						
XNDX15E_PartExt.MUN-XNDX15E IDX Call Option @ 11351 09/30/26	Athos Hedging		Equity	Munich Re 0	07/15/2025	09/30/2026	0	764,612	11,351		55,707		66,827		66,827	353						
SPX_CapExt.MUN-SPX IDX Call Option @ 6527 09/29/26	Athos Hedging		Equity	Munich Re 0	07/31/2025	09/29/2026	0	1,381,017	6,527		45,386		45,739		45,739	11,119						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										39,161,374	67,775,196	0	150,093,337	XXX	150,093,337	40,558,579	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										39,161,374	67,775,196	0	150,093,337	XXX	150,093,337	40,558,579	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										39,161,374	67,775,196	0	150,093,337	XXX	150,093,337	40,558,579	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										39,161,374	67,775,196	0	150,093,337	XXX	150,093,337	40,558,579	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
USD3L-20201115-20301115-0.7855	3 Month LIBOR FLOAT to FIXED		Interest Rate	CME	02/19/2021	11/15/2030	1	25,000,000	5.54543 / 0.7855	(1,292,933)	0	(783,247)	(1,292,933)		(3,373,069)	0	0	0	0	283,007		
USD3L-20201115-20301115-0.9725	3 Month LIBOR FLOAT to FIXED		Interest Rate	CME	02/19/2021	11/15/2030	1	25,000,000	5.54543 / 0.9725	(842,096)	0	(759,872)	(842,096)		(3,155,017)	0	0	0	0	283,007		
SWAP_10YR_20210224_1.4705_CME_NLA	3 Month LIBOR FLOAT to FIXED		Interest Rate	CME	02/24/2021	02/15/2031	1	50,000,000	5.54543 / 1.4705	0	0	(1,027,620)	0		(5,418,700)	0	0	0	0	579,753		
INTEREST RATE SWAP	3 Month SOFR FLOAT to FIXED		Interest Rate	LCH LTD	08/15/2023	02/15/2031	1	50,000,000	5.54543 / 1.1175	0	0	(1,140,300)	0		(6,266,335)	0	0	0	0	579,753		
SWAP_10YR_20230731_0.642_OTC_NLA	Asymmetrical Hedging Strategy		Interest Rate	Deutsche Bank AG, Lo	07/31/2023	11/15/2030	1	50,000,000	5.32 / 0.00642	0	0	0	(8,002,183)		(8,002,183)	937,301	0	0	0	566,014		
SWAP_10YR_20230731_0.567_OTC_NLA	Asymmetrical Hedging Strategy		Interest Rate	Deutsche Bank AG, Lo	07/31/2023	11/15/2030	1	50,000,000	0.00567 / 5.32	0	0	0	8,076,214		8,076,214	(934,414)	0	0	0	566,014		
SWAP_10YR_20230919_1.119_OTC_NLA	Asymmetrical Hedging Strategy		Interest Rate	Deutsche Bank AG.Lon	09/19/2023	02/15/2031	1	100,000,000	5.32 / 0.01119	0	0	(4,663,750)	(12,993,210)		(12,993,210)	6,187,431	0	0	0	1,159,507		
SWAP_10YR_20230919_1.044_OTC_NLA	Asymmetrical Hedging Strategy		Interest Rate	Deutsche Bank AG.Lon	09/19/2023	02/15/2031	1	100,000,000	0.01044 / 5.32	0	0	4,663,750	13,139,054		13,139,054	(6,257,884)	0	0	0	1,159,507		
1299999999. Subtotal - Swaps - Other - Interest Rate										(2,135,028)	0	(3,711,039)	(1,915,154)	XXX	(17,993,245)	(67,566)	0	0	0	5,176,561	XXX	XXX
SDBB7MM3334P4LHW9Z.NLA-N/A IDX FX Forward @ 1 10/27/25	CLO EUR Exposure		Currency	Goldman Sachs Co & LLC N9FYJ29MC81JI74MJE92	09/23/2025	10/27/2025	1	45,859,923	1				216,439		216,439	216,439				62,365		
1319999999. Subtotal - Swaps - Other - Foreign Exchange										0	0	0	216,439	XXX	216,439	216,439	0	0	0	62,365	XXX	XXX
1349999999. Subtotal - Swaps - Other										(2,135,028)	0	(3,711,039)	(1,698,715)	XXX	(17,776,806)	148,873	0	0	0	5,238,926	XXX	XXX
1359999999. Total Swaps - Interest Rate										(2,135,028)	0	(3,711,039)	(1,915,154)	XXX	(17,993,245)	(67,566)	0	0	0	5,176,561	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	216,439	XXX	216,439	216,439	0	0	0	62,365	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										(2,135,028)	0	(3,711,039)	(1,698,715)	XXX	(17,776,806)	148,873	0	0	0	5,238,926	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										39,161,374	67,775,196	0	150,093,337	XXX	150,093,337	40,558,579	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										(2,135,028)	0	(3,711,039)	(1,698,715)	XXX	(17,776,806)	148,873	0	0	0	5,238,926	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										37,026,346	67,775,196	(3,711,039)	148,394,622	XXX	132,316,531	40,707,452	0	0	0	5,238,926	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1759999999 - Totals																				XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
Barclays Bank PLC	GUR90LVD18CSY7XK3B18	Y	Y	0	0	18,133,478	(4,743,931)	13,389,547	18,133,478	(4,743,931)	13,389,547		
Citibank NA	MBNUM2BPBDO7JBLYG310	Y	Y	0	0			0			0		
CME	LCZ7XYGSLJUHFXXNXD88	Y	Y	0	0		(2,135,028)	0		(11,946,785)	0	1,146,085	1,146,085
LCH	F226TOH6YD6XJB17KS62	Y	Y	0	0			0		(6,266,335)	0	579,915	579,915
Credit Suisse International	A5WN6NE4Q9TV8Y57VW369	Y	Y		0			0			0		
Deutsche Bank	529900SEOICVR2VM6Y05	Y	Y	0	0	21,215,268	(20,995,393)	219,875	21,215,268	(20,995,393)	219,875	3,451,999	3,451,999
Goldman Sachs Co & LLC	N9FYJ29MC81JI74MJE92	Y	Y	0	0	216,439		216,439	216,439		216,439	62,365	62,365
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	0	0			0			0		
Mizuho Markets Americas LLC	549300Y6K4T3QBM4LN29	Y	Y	0	0	79,560,773	(28,608,147)	50,952,626	79,560,773	(28,608,147)	50,952,626		
Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	0	0	367,778		367,778	367,778		367,778		
Munich Re	0	Y	Y	0	0	401,259		401,259	401,259		401,259		
Royal Bank of Canada	TXDSU46SXBWIGJ8G8E98	Y	Y	0	0	4,319,754	(1,649,509)	2,670,245	4,319,754	(1,649,509)	2,670,245		
UBS AG	549300MIPG7JY7IDR840	Y	Y	0	0	25,189,480	(8,842,469)	16,347,011	25,189,480	(8,842,469)	16,347,011		
Societe Generale SA	549300USLFO4ME4XBQ71	Y	Y	41,913,368		96,397,387	(40,680,155)	13,803,864	96,397,387	(40,680,155)	13,803,864		
Wells Fargo Bank NA	54930073KPK5VO6GOE21	Y	Y			17,778,225	(7,530,593)	10,247,632	17,778,225	(7,530,593)	10,247,632		
0299999999. Total NAIC 1 Designation				41,913,368	0	263,579,841	(115,185,225)	108,616,276	263,579,841	(131,263,317)	108,616,276	5,240,364	5,240,364
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	(6,266,335)	0	579,753	579,753
0999999999 - Gross Totals				41,913,368	0	263,579,841	(115,185,225)	108,616,276	263,579,841	(137,529,652)	108,616,276	5,820,117	5,820,117
1. Offset per SSAP No. 64						115,185,224	(115,185,224)						
2. Net after right of offset per SSAP No. 64						148,394,617	(1)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CME LCZ7XYGSLJUHFXXNXD88	Cash		Margin Account Balance	23,292,591	23,292,591	23,292,591		IV
Goldman Sachs International N9FYJ29MC81JI74MJE92	Cash		Cash Delivered as Credit Support	2,480,000	2,480,000	2,480,000		IV
0199999999 - Total				25,772,591	25,772,591	25,772,591	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs International N9FYJ29MC81JI74MJE92	Cash		Cash Delivered as Credit Support	0	0	XXX		V
Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	Cash		Cash Delivered as Credit Support	72,340,000	72,340,000	XXX		V
0299999999 - Total				72,340,000	72,340,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JPMorgan Chase Bank N.A. ..... New York, NY		0.460	2,283,664		26,088,054	55,322,734	52,608,111	XXX.
US Bank ..... Cincinnati, OH					1,174,407	746,980	179,946	XXX.
BNY - Mellon ..... New York, NY					9,406,622	5,061,946	5,244,800	XXX.
Wells Fargo ..... San Francisco, CA					395,556	339,173	587,749	XXX.
First National Bank of Omaha ..... Omaha, NE					(341,706)	(554,549)	(228,107)	XXX.
Citibank N.A. ..... New York, NY					2,140,000	2,910,000	2,480,000	XXX.
Federal Home Loan Bank of Boston ..... Boston, MA					139,460	187,193	304,864	XXX.
Fifth Third Bank ..... Cincinnati, OH					725,304	725,304	725,304	XXX.
Wells Fargo ..... San Francisco, CA	SD				0	0	537,550	XXX.
Other	SD				0	0	315,145	XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	2,283,664	0	39,727,697	64,738,781	62,755,362	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	2,283,664	0	39,727,697	64,738,781	62,755,362	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
....								
....								
....								
0599999. Total - Cash	XXX	XXX	2,283,664	0	39,727,697	64,738,781	62,755,362	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						0	0	0
0499999999. Total - Issuer Credit Obligations (Affiliated)						0	0	0
0509999999. Total - Issuer Credit Obligations						0	0	0
94975H-29-6	ALLSPRING:TRS+ MM I		09/03/2025	3.980		821	3	2
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						821	3	2
000000-00-0	BLACKROCK LIQUIDITY FUNDS T-FU		08/31/2025	0.000		4,350,608	0	121,555
8309999999. Subtotal - All Other Money Market Mutual Funds						4,350,608	0	121,555
	Suspense Funds		09/30/2025			(42,000)		
8499999999. Subtotal - Other Cash Equivalents (Unaffiliated)						(42,000)	0	0
8589999999. Total Cash Equivalents (Unaffiliated)						4,309,429	3	121,556
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						4,309,429	3	121,556