9 3 7 3 4 2 0 2 6 2 0 1 0 0 1 0 3

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

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 2026

Brendan Zawisa

Brendan Zawisa

05/31/2031

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.....

BRENDAN ZAWISA NOTARY PUBLIC MY COMM. EXP. 05/31/2031 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	5,025,154,721		5,025,154,721	4,359,199,410
2.	Stocks:				
	2.1 Preferred stocks	8,159,766		8,159,766	8,113,811
	2.2 Common stocks	11,871,696		11,871,696	9,768,500
3.	Mortgage loans on real estate:				
	3.1 First liens	811,782,911		811,782,911	751,134,948
	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 ($ 152,261,639), cash equivalents ($ 2,841,969) and short-term investments ($ 250,000)	155,353,608		155,353,608	158,194,656
6.	Contract loans (including $ premium notes)	3,609,433		3,609,433	3,721,976
7.	Derivatives	168,228,166		168,228,166	148,097,269
8.	Other invested assets	1,203,662,117	756,446	1,202,905,671	1,135,579,215
9.	Receivables for securities	29,355,528		29,355,528	25,252,476
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	26,305,026	0	26,305,026	22,088,637
12.	Subtotals, cash and invested assets (Lines 1 to 11)	7,443,482,972	756,446	7,442,726,526	6,621,150,897
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	56,277,990	911,556	55,366,434	45,926,849
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	826,269		826,269	801,791
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	1,363,315		1,363,315	1,341,285
	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	0
	16.2 Funds held by or deposited with reinsured companies	44,260,256		44,260,256	44,741,132
	16.3 Other amounts receivable under reinsurance contracts	7,122,276		7,122,276	6,788,752
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	13,194,265		13,194,265	13,194,265
18.2	Net deferred tax asset	45,382,848	40,515,498	4,867,350	4,011,915
19.	Guaranty funds receivable or on deposit	3,228,514		3,228,514	4,298,492
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	671,810		671,810	13,877
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	952,403	4,267	948,136	1,059,493
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,618,468,883	43,893,732	7,574,575,151	6,743,328,748
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	6,644,739		6,644,739	6,572,482
28.	Total (Lines 26 and 27)	7,625,113,622	43,893,732	7,581,219,890	6,749,901,230
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral	26,305,026		26,305,026	22,088,637
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)	26,305,026	0	26,305,026	22,088,637
2501.	Suspense	952,403	4,267	948,136	1,059,493
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)	952,403	4,267	948,136	1,059,493

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 1,359,853,921 less $ included in Line 6.3 (including $ Modco Reserve)	1,359,853,921	1,234,038,564
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	64,709,132	67,343,305
3.	Liability for deposit-type contracts (including $ Modco Reserve)	350,642,485	175,146,099
4.	Contract claims:		
	4.1 Life	7,619,902	5,895,209
	4.2 Accident and health	3,267,394	3,330,064
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 $ 296,601 accident and health premiums	362,551	374,516
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 $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 1,003,616 assumed and $ 949,754 ceded	1,953,370	1,814,914
	9.4 Interest Maintenance Reserve	11,829,407	10,992,594
10.	Commissions to agents due or accrued-life and annuity contracts $ 10,566,117 , accident and health $ 496,383 and deposit-type contract funds $	11,062,500	14,053,507
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued		293,649
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	483,272	483,272
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	250,543	295,391
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	9,263,141	8,812,152
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	174,748,988	165,655,102
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	5,315,750,418	4,767,753,243
	24.04 Payable to parent, subsidiaries and affiliates	19,656,264	21,388,747
	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	21,798,867	48,323,418
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	63,795,623	71,775,924
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,417,047,778	6,597,769,670
27.	From Separate Accounts Statement	6,644,739	6,572,482
28.	Total liabilities (Lines 26 and 27)	7,423,692,517	6,604,342,152
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	440,985,523	380,985,523
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(285,958,150)	(237,926,445)
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)	155,027,373	143,059,078
38.	Totals of Lines 29, 30 and 37	157,527,373	145,559,078
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	7,581,219,890	6,749,901,230
	DETAILS OF WRITE-INS		
2501.	Escheat liability	3,029,179	2,921,206
2502.	Suspense	4,716,444	4,804,718
2503.	Derivative Collateral Liability	56,050,000	64,050,000
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)	63,795,623	71,775,924
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	209,113,687	258,858,686	336,406,764
2.	Considerations for supplementary contracts with life contingencies			0
3.	Net investment income	312,226,991	201,249,677	286,278,583
4.	Amortization of Interest Maintenance Reserve (IMR)	1,078,775	905,285	972,909
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	104,329,946	116,571,202	153,873,601
7.	Reserve adjustments on reinsurance ceded	166,619	179,973	226,263
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	102,800	107,075	145,496
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	4,512,306	3,221,314	4,486,544
9.	Totals (Lines 1 to 8.3)	631,531,124	581,093,212	782,390,160
10.	Death benefits	54,166,911	70,979,067	83,391,973
11.	Matured endowments (excluding guaranteed annual pure endowments)			0
12.	Annuity benefits	12,300,111	10,801,716	13,513,360
13.	Disability benefits and benefits under accident and health contracts	13,252,561	13,557,967	18,157,772
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	104,897,476	62,273,586	86,431,400
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	8,163,620	1,184,784	1,837,311
18.	Payments on supplementary contracts with life contingencies	613	7,447	(16,935)
19.	Increase in aggregate reserves for life and accident and health contracts	123,181,186	198,469,778	251,490,858
20.	Totals (Lines 10 to 19)	315,962,478	357,274,345	454,805,739
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	118,232,925	130,481,853	172,357,215
22.	Commissions and expense allowances on reinsurance assumed	204,457	268,965	373,122
23.	General insurance expenses and fraternal expenses	44,356,936	41,131,976	55,237,998
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,220,194	2,282,299	2,805,434
25.	Increase in loading on deferred and uncollected premiums	17,872	11,127	(94,439)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(351,941)	(84,092)	(76,991)
27.	Aggregate write-ins for deductions	217,822,941	104,537,603	150,356,258
28.	Totals (Lines 20 to 27)	699,465,862	635,904,076	835,764,336
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(67,934,738)	(54,810,864)	(53,374,176)
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)	(67,934,738)	(54,810,864)	(53,374,176)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(13,556,210)	(4,050,368)	(7,685,947)
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)	(54,378,528)	(50,760,496)	(45,688,230)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (14,091,659) (excluding taxes of $ 533,782 transferred to the IMR)	34,325,171	(8,139,195)	(2,216,355)
35.	Net income (Line 33 plus Line 34)	(20,053,357)	(58,899,691)	(47,904,585)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	145,559,078	165,899,774	165,899,774
37.	Net income (Line 35)	(20,053,357)	(58,899,691)	(47,904,585)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 692,845	(16,260,015)	49,555,518	36,664,469
39.	Change in net unrealized foreign exchange capital gain (loss)	(2,042,500)	3,508,936	2,918,453
40.	Change in net deferred income tax	4,275,130	12,238,933	8,619,060
41.	Change in nonadmitted assets	(2,631,253)	(1,282,074)	(854,227)
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	(9,093,885)	(50,884,357)	(55,459,982)
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	60,000,000	40,000,000	40,000,000
	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	(2,225,825)	(3,066,824)	(4,323,885)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	11,968,295	(8,829,559)	(20,340,697)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	157,527,373	157,070,215	145,559,078
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	4,512,306	3,221,314	4,486,544
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)	4,512,306	3,221,314	4,486,544
2701.	Reinsurance consideration	(64,227,972)	(75,682,226)	(89,568,121)
2702.	Interest expense on funds withheld	282,050,913	179,348,591	239,053,141
2703.	Offset for novation reserves		871,238	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)	217,822,941	104,537,603	150,356,258
5301.	Deferred Ceding Allowance	(2,225,825)	(3,066,824)	(4,323,885)
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)	(2,225,825)	(3,066,824)	(4,323,885)

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	974,726,967	1,228,115,233	1,583,429,439
2.	Net investment income	301,211,225	203,396,719	278,238,672
3.	Miscellaneous income	8,252,594	7,864,766	10,598,217
4.	Total (Lines 1 to 3)	1,284,190,786	1,439,376,718	1,872,266,328
5.	Benefit and loss related payments	660,636,879	439,383,393	593,346,197
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(351,941)	(84,092)	(76,991)
7.	Commissions, expenses paid and aggregate write-ins for deductions	92,879,206	90,873,553	126,637,212
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	1,667	(62,705)	(62,704)
10.	Total (Lines 5 through 9)	753,165,811	530,110,149	719,843,714
11.	Net cash from operations (Line 4 minus Line 10)	531,024,975	909,266,568	1,152,422,614
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	594,267,409	798,863,625	1,263,745,629
	12.2 Stocks	28,241	11,026,421	11,026,320
	12.3 Mortgage loans	55,880,482	21,907,915	40,351,185
	12.4 Real estate	0	0	0
	12.5 Other invested assets	66,521,557	31,047,298	81,682,510
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	106,152,003	10,478,983	58,180,265
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	822,849,692	873,324,242	1,454,985,908
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,305,590,762	1,397,381,385	2,117,635,669
	13.2 Stocks	2,353,195	9,249,200	16,170,600
	13.3 Mortgage loans	116,298,625	105,520,750	138,422,025
	13.4 Real estate	0	0	0
	13.5 Other invested assets	160,731,811	407,303,720	477,143,107
	13.6 Miscellaneous applications	54,974,889	3,547,931	67,940,841
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,639,949,283	1,923,002,986	2,817,312,241
14.	Net increase/(decrease) in contract loans and premium notes	(112,543)	136,584	117,026
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(816,987,048)	(1,049,815,327)	(1,362,443,359)
	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	60,000,000	40,000,000	40,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	175,496,386	(24,667)	174,377,567
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	47,624,639	48,926,704	35,126,321
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	283,121,025	88,902,037	249,503,888
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(2,841,048)	(51,646,722)	39,483,143
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	158,194,656	118,711,513	118,711,513
	19.2 End of period (Line 18 plus Line 19.1)	155,353,608	67,064,791	158,194,656

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	10,603,524	11,532,420	14,956,219
2.	Group life			0
3.	Individual annuities	1,027,002,819	1,262,166,303	1,634,063,904
4.	Group annuities			0
5.	Accident & health	21,739,090	22,950,167	30,487,749
6.	Fraternal			0
7.	Other lines of business			0
8.	Subtotal (Lines 1 through 7)	1,059,345,433	1,296,648,890	1,679,507,872
9.	Deposit-type contracts	0	0	0
10.	Total (Lines 8 and 9)	1,059,345,433	1,296,648,890	1,679,507,872

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, 2026, 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, 2026	December 31, 2025
NET INCOME					
(1) Connecticut state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ (20,053,357)	$ (47,904,585)
(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	$ (20,053,357)	$ (47,904,585)
SURPLUS					
(5) Connecticut state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 157,527,373	$ 145,559,078
(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	$ 157,527,373	$ 145,559,078

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) Asset-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. Asset-Backed Securities:

1) Prepayment assumptions for asset-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 asset-backed securities held as of September 30, 2026.

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	$ 38,334,485
2. 12 months or longer	$ 48,197,217
b. The aggregate related fair value of securities with unrealized losses	
1. Less than 12 months	$1,084,035,201
2. 12 months or longer	$ 245,471,640

5) All asset-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, 2026, 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, 2026, 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, 2026 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-K. No material changes.

L. Restricted Assets

1) Restricted assets (including pledged)

	Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
		Current Year						
		1	2	3	4	5	6	7
		Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b.	Collateral held under security lending arrangements	—	—	—	—	—	—	—
c.	Subject to repurchase agreements	—	—	—	—	—	—	—
d.	Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g.	Placed under option contracts	—	—	—	—	—	—	—
h.	Letter stock or securities restricted as to sale-excluding FHLB capital stock	—	—	—	—	—	—	—
i.	FHLB capital stock	11,371,700	—	—	—	11,371,700	9,618,500	1,753,200
j.	On deposit with state	11,094,267	—	—	—	11,094,267	5,121,897	5,972,370
k.	On deposit with other regulatory bodies		—	—	—	—	1,100,000	(1,100,000)
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	279,585,069	—	—	—	279,585,069	249,404,905	30,180,164
m.	Pledged as collateral not captured in other categories	67,069,175	—	—	—	67,069,175	26,258,637	40,810,538
n.	Other restricted assets	—	—	—	—	—	—	—
o.	Collateral assets received and on balance sheet	—	—	—	—	—	—	—
p.	Assets held under modco reinsurance agreements	—	—	—	—	—	—	—
q.	Assets held under funds withheld reinsurance agreements	5,287,273,132	—	—	—	5,287,273,132	4,715,313,892	571,959,240
r.	Total restricted assets (sum of a through q)	$ 5,656,393,343	$ —	$ —	$ —	$ 5,656,393,343	$5,006,817,831	$ 649,575,512

(a) Subset of column 1
(b) Subset of column 3

	Restricted Asset Category	Current Year			
				Percentage	
		8	9	10	11
		Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	0.0 %	0.0 %
b.	Collateral held under security lending arrangements	—	—	0.0 %	0.0 %
c.	Subject to repurchase agreements	—	—	0.0 %	0.0 %
d.	Subject to reverse repurchase agreements	—	—	0.0 %	0.0 %
e.	Subject to dollar repurchase agreements	—	—	0.0 %	0.0 %
f.	Subject to dollar reverse repurchase agreements	—	—	0.0 %	0.0 %
g.	Placed under option contracts	—	—	0.0 %	0.0 %
h.	Letter stock or securities restricted as to sale-excluding FHLB capital stock	—	—	0.0 %	0.0 %
i.	FHLB capital stock	—	11,371,700	0.1 %	0.2 %
j.	On deposit with state	—	11,094,267	0.1 %	0.1 %
k.	On deposit with other regulatory bodies	—	—	0.0 %	0.0 %
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	—	279,585,069	3.7 %	3.7 %
m.	Pledged as collateral not captured in other categories	—	67,069,175	0.9 %	0.9 %
n.	Other restricted assets	—	—	0.0 %	0.0 %
o.	Collateral assets received and on balance sheet	—	—	0.0 %	0.0 %
p.	Assets held under modco reinsurance agreements	—	—	0.0 %	0.0 %
q.	Assets held under funds withheld reinsurance agreements	—	5,287,273,132	69.4 %	69.8 %
r.	Total restricted assets (sum of a through q)	$ —	$5,656,393,343	74.2 %	74.7 %

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate).

		Gross (Admitted & Nonadmitted) Restricted							Current Year		
		Current Year								Percentage	
		1	2	3	4	5	6	7	8	9	10
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a.	1. Cash	$ 29,575,026	$ —	$ —	$ —	$ 29,575,026	$ 26,258,637	$ 3,316,389	$ 29,575,026	0.4 %	0.4 %
	2. Issuer Credit Obligations	$ 37,494,149	$ —	$ —	$ —	$ 37,494,149	$ —	$ 37,494,149	$ 37,494,149	0.5 %	0.5 %
	Total Assets Pledged as Collateral Not Captured in Other Categories	$ 67,069,175	$ —	$ —	$ —	$ 67,069,175	$ 26,258,637	$ 40,810,538	$ 67,069,175	0.9 %	0.9 %
b.	Amount of Total Pledged under Derivative Contracts	$ 67,069,175	$ —	$ —	$ —	$ 67,069,175	$ 26,258,637	$ 40,810,538	$ 67,069,175	0.9 %	0.9 %
c.	Total Excluding Derivative Collateral (Total minus Amount of Total Pledged under Derivative Contracts)	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.0 %	0.0 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

3) Detail of other restricted assets.

None

4) Collateral Received and Assets Held under Modco/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements:

		1	2	3	4	5	6	7	8
	Assets	BACV Collateral ***	BACV Modco ****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted) *	$ of BACV to Total Admitted Assets **
General Account:									
a.	Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	$ 41,907,143	$ —	$ —	$ 41,907,143	1 %	1 %
b.	Schedule D, Part 1, Section 1	—	—	2,105,361,840	—	—	1,841,175,732	28 %	28 %
c.	Schedule D, Part 1, Section 2	—	—	1,740,050,198	—	—	1,672,300,585	23 %	23 %
d.	Schedule D, Part 2, Section 1	—	—	7,909,767	—	—	7,899,591	— %	— %
e.	Schedule D, Part 2, Section 2	—	—	—	—	—	—	— %	— %
f.	Schedule B	—	—	331,037,708	—	—	311,685,619	4 %	4 %
g.	Schedule A	—	—	—	—	—	—	— %	— %
h.	Schedule BA, Part 1	—	—	941,778,468	—	—	855,747,845	12 %	12 %
i.	Schedule DL, Part 1	—	—	—	—	—	—	— %	— %
j.	Other	—	—	119,228,009	—	—	119,228,009	2 %	2 %
k.	Total Assets (a+b+c+d+e+f+g+h+i)	$ —	$ —	$ 5,287,273,133	$ —	$ —	$ 4,849,944,524	69 %	70 %
l.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:									
m.	Cash, Cash Equivalents and Short-Term Investments	—	—	—	—	—	—	— %	— %
n.	Schedule D, Part 1, Section 1	—	—	—	—	—	—	— %	— %
o.	Schedule D, Part 1, Section 2	—	—	—	—	—	—	— %	— %
p.	Schedule D, Part 2, Section 1	—	—	—	—	—	—	— %	— %
q.	Schedule D, Part 2, Section 2	—	—	—	—	—	—	— %	— %
r.	Schedule B	—	—	—	—	—	—	— %	— %
s.	Schedule A	—	—	—	—	—	—	— %	— %
t.	Schedule BA, Part 1	—	—	—	—	—	—	— %	— %
u.	Schedule DL, Part 1	—	—	—	—	—	—	— %	— %
v.	Other	—	—	—	—	—	—	— %	— %
w.	Total Assets (m+n+o+p+q+r+s+t+u+v)	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
x.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

Assets		9	10	11	12	13	14	15
		Book/Adjusted Carrying Vaule (BACV)	Related Party Code					
		FWH including Modco	1	2	3	4	5	6
General Account:								
a.	Cash, Cash Equivalents and Short-Term Investments	$ 41,907,143	$ —	$ —	$ —	$ —	$ —	$ 41,907,143
b.	Schedule D, Part 1, Section 1	2,105,361,840	6,943,934	—	37,281,812	—	—	2,061,136,094
c.	Schedule D, Part 1, Section 2	1,740,050,198	—	—	160,649,253	1,984,934	—	1,577,416,011
d.	Schedule D, Part 2, Section 1	7,909,767	—	—	—	—	—	7,909,767
e.	Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
f.	Schedule B	331,037,708	—	—	—	—	—	331,037,708
g.	Schedule A	—	—	—	—	—	—	—
h.	Schedule BA, Part 1	941,778,468	43,300,000	7,122,167	474,752,254	—	—	416,604,047
i.	Schedule DL, Part 1	—	—	—	—	—	—	—
j.	Other	119,228,009	—	—	—	—	—	119,228,009
k.	Total Assets (a+b+c+d+e+f+g+h+i)	$ 5,287,273,133	$ 50,243,934	$ 7,122,167	$ 672,683,319	$ 1,984,934	$ —	$ 4,555,238,779
l.	Percentage to Total FWH Assets (including Modco)	100%	1%	—%	13%	—%	—%	86%
Separate Account:								
m.	Cash, Cash Equivalents and Short-Term Investments	—	—	—	—	—	—	—
n.	Schedule D, Part 1, Section 1	—	—	—	—	—	—	—
o.	Schedule D, Part 1, Section 2	—	—	—	—	—	—	—
p.	Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
q.	Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
r.	Schedule B	—	—	—	—	—	—	—
s.	Schedule A	—	—	—	—	—	—	—
t.	Schedule BA, Part 1	—	—	—	—	—	—	—
u.	Schedule DL, Part 1	—	—	—	—	—	—	—
v.	Other	—	—	—	—	—	—	—
w.	Total Assets (m+n+o+p+q+r+s+t+u+v)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
x.	Percentage to Total FWH Assets (including Modco)	—%	—%	—%	—%	—%	—%	—%

		1	2
		Amount	% of Liability to Total Liabilities#
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ —	—%
z.	Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	—%
aa.	Recognized Obligation for Modco assets (General Account))	$ —	—%
bb.	Recognized Obligation for Modco assets (Separate Account))	$ —	—%
cc.	Recognized Obligation for FWH (excluding Modco assets) (General Account)	$ 5,287,273,132	71%
dd.	Recognized Obligation for FWH (excluding Modco assets) (Separate Account)	$ —	—%

For lines y, aa, and cc, Column 2 equals Column 1 divided by Liabilities Page, Line 26 (Column 1)
For lines z, bb, and dd, Column 2 equals Column 1 divided by Liabilities Page, Line 27 (Column 1)

5) There were no assets held as collateral or under modified coinsurance or funds withheld reinsurance agreements that have been pledged for another purpose specific to the Company.

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	$ 284,770,960	$ 116,542,794	$ 168,228,166
(2)	Liabilities			
	Derivatives	$ 116,542,794	$ 116,542,794	$ —

* 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

No material changes.

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

No material changes.

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 2026, the Company conducted business activity (borrowing) with the FHLB. The Company has determined the estimated maximum borrowing capacity as $2,201.8 million. The Company has determined this amount based on FHLB specific borrowing limits.

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	3,371,700	3,371,700	—
(c) Activity Stock	8,000,000	8,000,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$ 11,371,700	$ 11,371,700	$ —
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$2,201,814,687	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	2,618,500	2,618,500	—
(c) Activity Stock	7,000,000	7,000,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$ 9,618,500	$ 9,618,500	$ —
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$1,895,694,099	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	3,371,700	3,371,700	—	—	—	—

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. Amounts Pledged as of the Reporting Date:

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged Lines 2+3)	$ 281,097,830	$ 279,585,069	$ 200,000,000
2. Current Year General Account Total Collateral Pledged	281,097,830	279,585,069	200,000,000
3. Current Year Separate Account Total Collateral Pledged	—	—	—
4. Prior Year-end General and Separate Accounts Total Collateral Pledged	252,100,924	249,404,905	175,000,000

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)	$ 281,097,830	$ 279,585,069	$ 200,000,000
2. Current Year General Account Maximum Collateral Pledged	281,097,830	279,585,069	200,000,000
3. Current Year Separate Account Maximum Collateral Pledged	—	—	—
4. Prior Year-end General and Separate Accounts Maximum Collateral Pledged	252,100,924	249,404,905	175,000,000

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	200,000,000	200,000,000	—	199,097,220
	(c) Other	—	—	—	XXX
	(d) Aggregate Total (Lines a+b+c)	200,000,000	200,000,000	—	199,097,220
1. Prior Year-end					
	(a) Debt	—	—	—	XXX
	(b) Funding Agreements	175,000,000	175,000,000	—	174,044,374
	(c) Other	—	—	—	XXX
	(d) Aggregate Total (Lines a+b+c)	175,000,000	175,000,000	—	174,044,374

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

	1 Total 2+3	2 General Account	3 Separate Account
(1) Debt	$ —	$ —	$ —
(2) Funding Agreements	200,000,000	200,000,000	—
3) Other	—	—	—
(4) Aggregate Total (Lines 1+2+3)	200,000,000	200,000,000	—

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-F. No material changes.

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:					
Perpetual Preferred Stock					
Industrial and Misc.	$ —	$ 4,909,767	$ 250,000	$ —	$ 5,159,767
Parent, Subsidiaries and Affiliates	—	—	—	—	—
Total Perpetual Preferred Stock	—	4,909,767	250,000	—	5,159,767
Bonds					
Issuer Credit Obligations	—	88	129,474	—	129,562
Asset-Backed Securities	—	34,857	2,569,174	—	2,604,031
Total Bonds	—	34,945	2,698,648	—	2,733,593
Common Stock					
Industrial and Misc.	—	—	11,871,696	—	11,871,696
Total Common Stocks	—	—	11,871,696	—	11,871,696
Derivative assets					
Swaps	—	23,304,338	—	—	23,304,338
Options	—	261,466,622	—	—	261,466,622
Total Derivatives	—	284,770,960	—	—	284,770,960
Other Long-Term Assets					
Residual Tranches	—	—	89,804,863	—	89,804,863
Total Other Long-Term Assets	—	—	89,804,863	—	89,804,863
Separate account assets	6,644,739	—	—	—	6,644,739
Total assets at fair value/NAV	$ 6,644,739	$ 289,715,672	$ 104,625,207	$ —	$ 400,985,618
b. Liabilities at fair value:					
Derivative liabilities		$ 116,542,794	$ —	$ —	$ 116,542,794
Total liabilities at fair value	$ —	$ 116,542,794	$ —	$ —	$ 116,542,794

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

Description	Beginning Balance at 07/01/2026	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 9/30/2026
a. Assets										
Perpetual Preferred stock										
Industrial and Misc	$ 250,000	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 250,000
Parent, Subsidiaries and Affiliates	—	—	—	—	—	—	—	—	—	—
Total Perpetual Preferred Stocks	250,000	—	—	—	—	—	—	—	—	250,000
Bonds										
Industrial and Misc.	—	—	—	—	—	—	—	—	—	—
Issuer Credit Obligations	129,474	—	—	—	—	—	—	—	—	129,474
Asset-Backed Securities	3,780,671	—	(1,197,668)	—	—	63,819	—	(77,647)	—	2,569,175
Total Bonds	3,910,145	—	(1,197,668)	—	—	63,819	—	(77,647)	—	2,698,649
Common Stock										
Industrial and Misc	11,871,697	—	—	—	—	—	—	—	—	11,871,697
Parent, Subsidiaries and Affiliates	—	—	—	—	—	—	—	—	—	—
Total Common Stocks	11,871,697	—	—	—	—	—	—	—	—	11,871,697
Other Long-Term Assets										
Residual Tranches	80,416,844	—	—	9,550,326	(8,302,376)	8,435,669	—	(295,602)	—	89,804,861
Total Other Long-Term Assets	80,416,844	—	—	9,550,326	(8,302,376)	8,435,669	—	(295,602)	—	89,804,861
Separate account assets	—	—	—	—	—	—	—	—	—	—
Total assets at fair value	$ 96,448,686	$ —	$ (1,197,668)	$ 9,550,326	$ (8,302,376)	$ 8,499,488	$ —	$ (373,249)	$ —	$104,625,207
b. Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Total liabilities at fair value	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

3) Transfers into Level 3 primarily represent private securities for which Level 2 input assumptions for valuation pricing were no longer applicable. Transfers out of Level 3 primarily represent public securities for which reliable Level 2 input assumptions for valuation pricing became obtainable.

4) Description of valuation techniques and the inputs used in the fair value measurement

a) Level 2 - inputs to the valuation methodology include quoted prices for similar assets and liabilities in active markets, and inputs that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the financial instrument. Examples of such instruments include government-backed mortgage products, collateralized mortgages, debt obligations and certain high-yield debt securities.

b) Level 3 - inputs to the valuation methodology are unobservable and significant to the fair value measurement. Unobservable inputs reflect management's best estimate of what hypothetical market participants would use to determine fair value. Examples of valuation techniques used based on unobservable inputs include, but are not limited to, internal models, direct broker quotes and professional judgment.

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	$2,187,071,946	$2,504,145,833	$ —	$1,561,305,069	$ 625,766,877	$ —	$ —
Asset-Backed Securities	2,429,021,436	2,521,008,887	—	1,757,913,028	671,108,408	—	—
Common Stocks	11,871,696	11,871,696	—	—	11,871,696	—	—
Cash, Short Term & Cash Equivalents	155,516,629	155,353,608	152,261,640	3,004,989	250,000	—	—
Preferred Stock	8,149,591	8,159,766	—	4,909,767	3,239,824	—	—
Residual Tranches,Surplus Debentures & Capcos	121,985,353	94,560,611	—	20,585,962	101,399,391	—	—
Mortgage Loans	785,792,605	811,782,911	—	—	785,792,605	—	—
Derivatives	147,728,808	168,228,166	—	147,728,808	—	—	—
Separate Account Assets	6,644,739	6,644,739	6,644,739	—	—	—	—
Total Assets	$5,853,782,803	$6,281,756,217	$ 158,906,379	$3,495,447,623	$2,199,428,801	$ —	$ —

D. As of September 30, 2026, 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, 2026 and through the financial statement issuance date of November 13, 2026. 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, 2025 were $31.0 million. As of September 30, 2026, $7.8 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 $23.0 million. Therefore, there has been $0.2 million of favorable prior year development since December 31, 2025. 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. 12/31/2022

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). 03/04/2026

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 [X] No [ ] N/A [ ]

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
NPC Diversified Income GP LLC	Darien, CT	NO	NO	NO	YES
NCA Realty Partners LLC	West Conshohocken, PA	NO	NO	NO	YES
NCA Realty Partners GP LLC	West Conshohocken, PA	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: ..... $

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 53,956,813	$ 52,251,049
13.22	Preferred Stock	$ 0	$
13.23	Common Stock	$ 0	$
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$ 0	$
13.26	All Other	$ 652,209,890	$ 942,571,667
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 706,166,703	$ 994,822,716
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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

14.2 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.
.....

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

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

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

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

GENERAL INTERROGATORIES

16. 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 [ ]

16.1 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

16.2 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)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

16.5 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

16.5097 For those firms/individuals listed in the table for Question 16.5, 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] N/A [ ]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X] N/A [ ]

16.6 For those firms or individuals listed in the table for 16.5 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 Registered With	4 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

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

17.2 If no, list exceptions:

18. 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]

GENERAL INTERROGATORIES

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

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

20. 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	$ 811,782,911
1.14	Total Mortgages in Good Standing	$ 811,782,911
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)	$ 811,782,911
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	111.000 %
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	98.000 %

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
Total	0

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 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama AL	L	207,532	8,026,226	(34,425)	0	8,199,332	
2. Alaska AK	L	1,887	2,670,328	(6,776)	0	2,665,439	
3. Arizona AZ	L	121,225	30,991,467	167,417	0	31,280,109	
4. Arkansas AR	L	138,862	8,433,512	173,647	0	8,746,020	
5. California CA	L	299,797	108,937,645	724,051	0	109,961,494	
6. Colorado CO	L	107,385	9,661,732	192,028	0	9,961,145	
7. Connecticut CT	L	51,886	29,869,073	39,128	0	29,960,087	
8. Delaware DE	L	23,342	3,594,695	15,846	0	3,633,882	
9. District of Columbia DC	L	12,811	1,475,153	5,878	0	1,493,843	
10. Florida FL	L	1,092,783	72,711,304	8,055,090	0	81,859,178	
11. Georgia GA	L	371,851	16,738,646	396,398	0	17,506,894	
12. Hawaii HI	L	5,492	1,435,332	4,267	0	1,445,090	
13. Idaho ID	L	23,593	5,455,032	63,470	0	5,542,096	
14. Illinois IL	L	375,658	26,364,314	979,066	0	27,719,038	
15. Indiana IN	L	203,527	18,011,713	627,985	0	18,843,224	
16. Iowa IA	L	172,043	27,722,680	403,525	0	28,298,247	
17. Kansas KS	L	147,010	17,193,564	254,464	0	17,595,038	
18. Kentucky KY	L	84,645	9,017,518	95,847	0	9,198,010	
19. Louisiana LA	L	169,832	7,974,903	175,987	0	8,320,722	
20. Maine ME	N	8,023	0	(13,236)	0	(5,213)	
21. Maryland MD	L	158,520	24,706,213	150,683	0	25,015,416	
22. Massachusetts MA	L	93,002	14,078,990	32,596	0	14,204,589	
23. Michigan MI	L	710,204	102,205,213	412,964	0	103,328,381	
24. Minnesota MN	L	299,983	13,281,597	34,068	0	13,615,648	
25. Mississippi MS	L	405,400	4,774,136	720,486	0	5,900,022	
26. Missouri MO	L	314,069	23,304,536	425,363	0	24,043,968	
27. Montana MT	L	18,542	5,574,885	65,435	0	5,658,862	
28. Nebraska NE	L	226,490	13,969,235	158,395	0	14,354,120	
29. Nevada NV	L	54,404	6,237,551	19,040	0	6,310,996	
30. New Hampshire NH	L	3,811	2,750,226	16,276	0	2,770,313	
31. New Jersey NJ	L	128,643	19,482,387	146,368	0	19,757,398	
32. New Mexico NM	L	33,872	5,870,242	39,491	0	5,943,606	
33. New York NY	N	28,323	60,179	158,562	0	247,064	
34. North Carolina NC	L	697,622	35,889,934	303,442	0	36,890,998	
35. North Dakota ND	L	19,736	674,682	192,967	0	887,384	
36. Ohio OH	L	556,406	33,865,272	878,768	0	35,300,446	
37. Oklahoma OK	L	200,705	9,949,086	194,357	0	10,344,148	
38. Oregon OR	L	53,739	6,291,242	(59,173)	0	6,285,808	
39. Pennsylvania PA	L	329,458	51,844,092	603,254	0	52,776,804	
40. Rhode Island RI	L	12,843	2,576,934	12,834	0	2,602,611	
41. South Carolina SC	L	485,864	19,938,831	341,405	0	20,766,100	
42. South Dakota SD	L	53,746	2,834,720	8,559	0	2,897,025	
43. Tennessee TN	L	227,185	39,134,743	232,695	0	39,594,623	
44. Texas TX	L	931,979	76,280,703	1,427,506	0	78,640,188	
45. Utah UT	L	34,197	8,379,389	22,562	0	8,436,148	
46. Vermont VT	L	6,931	1,203,707	12,630	0	1,223,267	
47. Virginia VA	L	452,923	21,252,835	988,290	0	22,694,049	
48. Washington WA	L	111,258	15,949,878	57,311	0	16,118,448	
49. West Virginia WV	L	121,379	4,590,770	34,425	0	4,746,575	
50. Wisconsin WI	L	159,611	50,922,081	1,055,520	0	52,137,213	
51. Wyoming WY	L	9,961	2,843,694	2,048	0	2,855,703	
52. American Samoa AS	N	0	0			0	
53. Guam GU	N	0	0			0	
54. Puerto Rico PR	N	2,844	0		0	2,844	
55. U.S. Virgin Islands VI	N	0	0	6,464	0	6,464	
56. Northern Mariana Islands MP	N	0	0			0	
57. Canada CAN	N	456	0		0	456	
58. Aggregate other alien OT	XXX	3,736	0	0	0	3,736	0
59. Subtotal	XXX	10,567,027	1,027,002,819	21,015,246	0	1,058,585,093	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	41,618		820,040		861,658	
94. Aggregate or other amounts not allocable by state	XXX	0	0	0	0	0	0
95. Totals (direct business)	XXX	10,608,645	1,027,002,819	21,835,286	0	1,059,446,751	0
96. Plus reinsurance assumed	XXX	3,239,694		3,349,441		6,589,135	
97 Totals (all business)	XXX	13,848,339	1,027,002,819	25,184,727	0	1,066,035,886	0
98. Less reinsurance ceded	XXX	8,805,952	832,596,152	15,564,979		856,967,083	
99. Totals (all business) less reinsurance ceded	XXX	5,042,387	194,406,667	9,619,748	0	209,068,803	0
DETAILS OF WRITE-INS							
58001. 0T	XXX	3,736				3,736	
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	3,736	0	0	0	3,736	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..... 49
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..... 8

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
Nassau CFO 2026 Fund LLC	DE			Nassau Life and Annuity Company	71.18[6]
NSRE Saybrus Holdings, LLC	DE			The Nassau Companies	100
Sunrise Re, Inc.	VT		84-3945103	The Nassau Companies	100
Nassau Re/Imagine LLC	DE			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%).
[6] Nassau Life Insurance Company owns 20.76%; Nassau 2019 CFO Fund LLC owns1.55% and The Nassau Companies owns 6.51%.

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Nassau Employee Co-Invest Fund II LLC	DE		47-5128985	The Nassau Companies	41[7]
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[8]
Nassau 2019 CFO Fund LLC	DE		83-2511417	Nassau 2019 CFO 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[9]	CYM			GGC Opportunity Fund Management, L.P.	Contract
Williston Holdings LLC	DE		27-1434376	GGC Opportunity Fund Entities	96.0[10]
Williston Financial Group LLC	DE		27-1434397	Williston Holdings LLC	100
Valutrust Solutions, LLC	KS		27-3972891	Williston Financial Group LLC	100
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

[7] Current employees of The Nassau Companies of New York and its affiliates own 59%.
[8] PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.
[9] 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).
[10] 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
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.[11]	90.0
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	WFG National Title Insurance Company[12]	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[13]
ClosingBot Title Holdings, LLC	DE		88-1727043	ITC Holdings, Inc.	49[14]
ClosingBot Title, LLC	DE		87-4588972	ClosingBot Title Holdings, LLC	100
Diamond Title Agency LLC	AZ		92-1916660	ITC Holdings, Inc.	51[15]
Excel Escrow Services	CA		88-2678783	ITC Holdings, Inc.	100
AZ Partners Title Agency LLC	AZ		93-1509493	ITC Holdings, Inc.	40[16]
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[17]
Silver Springs Title of Nevada, LLC	NV		99-1585358	ITC Holdings, Inc.	51
California Members Title Company	CA		35-2589911	ITC Holdings, Inc.	100
Apex Residential Title, LLC	AZ		41-3922699	ITC Holdings, Inc.	40
WFG National Title Company of Clark County WA, LLC	WA		38-4008723	Williston Financial Group LLC	100
WFG SPE Holdings, LLC	DE		42-2626781	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

[11] WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.
[12] Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.
[13] Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC.
[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] AZ Partner Holdings LLC owns the remaining 60% of AZ Partners Title Agency LLC.
[17] 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
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
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[18]	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

[18] 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.

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
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		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
4736	GGC Group		86-3788188				WFG Lender Services of Louisiana, LLC	LA	NIA	WFG Lender Services, 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 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		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		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		
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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
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		33-3956676				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						Nassau CFO 2026 Fund LLC	DE	NIA	Nassau Life and Annuity Company	Ownership	71.180	David Dominik		20
4736	GGC Group		35-2589911				California Members Title Company	CA	NIA	ITC Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group		41-3922699				Apex Residential Title, LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	40.000	David Dominik		
4736	GGC Group		42-2626781				WFG SPE Holdings, LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	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-Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).
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	AZ Partners Holdings LLC owns the remaining 60% of Alliance Title Agency, LLC
12	NGC Management (UK) Ltd owns 1%
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 59%.
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%).
20	Nassau Life Insurance Company owns 20.76%; Nassau 2019 CFO Fund LLC owns 1.55% and The Nassau Companies owns 6.51%.

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

		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)		

NONE

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	754,438,171	657,172,493
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	116,298,625	138,422,025
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	7,614,086	999,888
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	(57,567)	(260,986)
7.	Deduct amounts received on disposals	55,880,482	40,351,185
8.	Deduct amortization of premium and mortgage interest points and commitment fees	7,351,806	1,544,064
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	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)	815,061,027	754,438,171
12.	Total valuation allowance	(3,278,117)	(3,303,224)
13.	Subtotal (Line 11 plus Line 12)	811,782,911	751,134,947
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	811,782,911	751,134,947

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	1,136,334,522	547,193,695
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	192,377,617	248,151,200
	2.2 Additional investment made after acquisition	267,935,930	410,300,726
3.	Capitalized deferred interest and other	0	
4.	Accrual of discount	25,992	886,298
5.	Unrealized valuation increase/(decrease)	(15,232,763)	10,431,889
6.	Total gain (loss) on disposals	(4,930,615)	481,306
7.	Deduct amounts received on disposals	366,103,293	81,682,510
8.	Deduct amortization of premium, depreciation and proportional amortization	130	1,047,888
9.	Total foreign exchange change in book/adjusted carrying value	(284,501)	2,212,356
10.	Deduct current year's other than temporary impairment recognized	6,460,641	592,550
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,203,662,117	1,136,334,522
12.	Deduct total nonadmitted amounts	756,446	755,307
13.	Statement value at end of current period (Line 11 minus Line 12)	1,202,905,671	1,135,579,215

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	4,377,081,721	3,663,398,920
2.	Cost of bonds and stocks acquired	1,280,224,582	2,185,034,255
3.	Accrual of discount	7,629,591	9,971,930
4.	Unrealized valuation increase/(decrease)	(71,352)	15,448,259
5.	Total gain (loss) on disposals	2,779,054	(19,151,885)
6.	Deduct consideration for bonds and stocks disposed of	614,540,139	1,464,961,977
7.	Deduct amortization of premium	6,243,829	13,170,152
8.	Total foreign exchange change in book/adjusted carrying value	(1,758,000)	764,819
9.	Deduct current year's other than temporary impairment recognized	(31,230)	252,446
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	53,325	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,045,186,184	4,377,081,721
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	5,045,186,184	4,377,081,721

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)	893,762,134	121,285,415	11,402,833	(13,435,034)	858,073,965	893,762,134	990,209,682	859,233,351
2.	NAIC 2 (a)	1,311,147,181	67,166,032	10,727,090	26,609,247	1,220,990,764	1,311,147,181	1,394,195,370	1,211,562,994
3.	NAIC 3 (a)	98,391,195	43,438,574	15,566,068	(15,969,643)	107,532,289	98,391,195	110,294,058	104,580,849
4.	NAIC 4 (a)	6,086,356	0	6,023	3,236,829	4,162,044	6,086,356	9,317,162	12,339,687
5.	NAIC 5 (a)	0	0	0	0	0	0	0	0
6.	NAIC 6 (a)	129,561	250,000	0	0	379,737	129,561	379,561	129,562
7.	Total ICO	2,309,516,427	232,140,021	37,702,014	441,399	2,191,138,799	2,309,516,427	2,504,395,833	2,187,846,443
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	1,640,862,206	101,200,939	51,366,036	(5,364,864)	1,537,912,037	1,640,862,206	1,685,332,245	1,485,127,051
9.	NAIC 2	604,083,343	57,135,758	61,604,203	(13,530,226)	580,218,641	604,083,343	586,084,671	509,259,303
10.	NAIC 3	145,465,034	13,327,481	5,176,473	9,829,845	138,843,820	145,465,034	163,445,887	114,824,522
11.	NAIC 4	53,544,086	6,803,722	1,990,677	3,384,487	50,479,056	53,544,086	61,741,617	56,921,116
12.	NAIC 5	12,451,357	0	61,031	7,647,800	12,668,694	12,451,357	20,038,126	1,802,441
13.	NAIC 6	4,392,614	63,819	90,003	(92)	3,801,884	4,392,614	4,366,338	3,418,531
14.	Total ABS	2,460,798,640	178,531,719	120,288,424	1,966,949	2,323,924,132	2,460,798,640	2,521,008,884	2,171,352,964
	PREFERRED STOCK								
15.	NAIC 1	3,250,000	0	0	0	3,000,000	3,250,000	3,250,000	3,000,000
16.	NAIC 2	5,017,090	0	0	(107,324)	5,038,641	5,017,090	4,909,767	5,113,811
17.	NAIC 3	0	0	0	0	0	0	0	
18.	NAIC 4	0	0	0	0	0	0	0	
19.	NAIC 5	0	0	0	0	0	0	0	
20.	NAIC 6	0	0	0	0	0	0	0	
21.	Total Preferred Stock	8,267,090	0	0	(107,324)	8,038,641	8,267,090	8,159,766	8,113,811
22.	Total ICO, ABS & Preferred Stock	4,778,582,157	410,671,740	157,990,437	2,301,025	4,523,101,572	4,778,582,157	5,033,564,484	4,367,313,218

(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 $ 250,000

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	250,000	XXX	250,000	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	
2.	Cost of short-term investments acquired	250,000	
3.	Accrual of discount	0	
4.	Unrealized valuation increase/(decrease)	0	
5.	Total gain (loss) on disposals	0	
6.	Deduct consideration received on disposals	0	
7.	Deduct amortization of premium	0	
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	250,000	0
11.	Deduct total nonadmitted amounts	0	
12.	Statement value at end of current period (Line 10 minus Line 11)	250,000	0

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)	148,097,289
2.	Cost paid/(consideration received) on additions	89,504,665
3.	Unrealized valuation increase/(decrease)	221,102
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	58,698,308
6.	Considerations received/(paid) on terminations	128,293,198
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)	168,228,166
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	168,228,166

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	168,228,166	
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)		168,228,166
4.	Part D, Section 1, Column 6	286,905,990	
5.	Part D, Section 1, Column 7	(118,677,824)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	147,728,808	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		147,728,808
10.	Part D, Section 1, Column 9	286,905,988	
11.	Part D, Section 1, Column 10	(146,941,148)	
12	Total (Line 9 minus Line 10 minus Line 11)		7,763,968

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	4,744,683	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	5,269,360	
16.	Total (Line 13 plus Line 14 minus Line 15)		(524,677)

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	4,328,666	5,322,296
2.	Cost of cash equivalents acquired	110,000	268,073
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	1,596,698	1,261,703
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)	2,841,969	4,328,666
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,841,969	4,328,666

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
0399999 - Totals								

NONE

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
0399999 - Totals																			

NONE

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
10294	Inglewood	CA		07/16/2026	6.352	8,080,000	0	23,350,000
10297	Fresno	CA		08/13/2026	250.000	7,537,500	0	38,900,000
10298	Irondequoit	NY		08/27/2026	250.000	3,291,375	0	13,500,000
10300	La Vergne	TN		09/18/2026	6.974	5,762,500	0	25,950,000
NSRE10301	Suffolk	VA		09/16/2026	6.516	11,300,000	0	32,800,000
0599999. Mortgages in good standing - commercial mortgages-all other						35,971,375	0	134,500,000
0899999. Total mortgages in good standing						35,971,375	0	134,500,000
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						35,971,375	0	134,500,000

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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
10170	Milwaukee	WI		03/04/2021	08/31/2026	8,623,066	0	(994)	0	0	(994)	0	8,622,072	8,584,343	0	(37,729)	(37,729)
10173	Milwaukee	WI		03/04/2021	08/19/2026	4,252,045	0	(489)	0	0	(489)	0	4,251,557	4,231,718	0	(19,838)	(19,838)
10225	Salt Lake City	UT		05/01/2023	08/11/2026	9,491,277	47,456	(47,456)	0	0	0	0	9,491,277	9,491,277	0	0	0
10239	Scottsdale	AZ		12/20/2023	07/01/2026	5,188,494	0	0	0	0	0	0	5,188,494	5,188,494	0	0	0
10240	Scottsdale	AZ		12/20/2023	07/01/2026	3,555,079	0	0	0	0	0	0	3,555,079	3,555,079	0	0	0
0199999. Mortgages closed by repayment						31,109,962	47,456	(48,940)	0	0	(1,483)	0	31,108,478	31,050,912	0	(57,567)	(57,567)
10149	Ventura	CA		05/29/2020		47,904	0	(231)	0	0	(231)	0	47,673	47,673	0	0	0
NSRE10152	Carlsbad	CA		06/04/2020		79,269	0	(58)	0	0	(58)	0	79,211	79,211	0	0	0
10151	Cincinnati	OH		07/16/2020		66,002	0	(184)	0	0	(184)	0	65,818	65,818	0	0	0
10153	Pearland	TX		07/30/2020		26,271	0	(36)	0	0	(36)	0	26,236	26,236	0	0	0
10168	Phoenixville	PA		02/24/2021		21,728	0	(65)	0	0	(65)	0	21,663	21,663	0	0	0
10166	Panama City	FL		02/25/2021		55,628	0	(256)	0	0	(256)	0	55,371	55,371	0	0	0
10171	Milwaukee	WI		03/04/2021		63,315	0	(303)	0	0	(303)	0	63,012	63,012	0	0	0
10181	Columbia	SC		07/01/2021		113,546	0	0	0	0	0	0	113,546	113,546	0	0	0
10179	Salt Lake City	UT		06/02/2021		43,597	0	(19)	0	0	(19)	0	43,578	43,578	0	0	0
10185	Seattle	WA		08/27/2021		38,148	0	0	0	0	0	0	38,148	38,148	0	0	0
10200	Aberdeen Proving Grounds	MD		02/03/2022		22,055	0	0	0	0	0	0	22,055	22,055	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					
10199	Aberdeen Proving Grounds	MD		02/03/2022		24,189	0	0	0	0	0	0	24,189	24,189	0	0	0
NSRE10202	Navarre	FL		01/27/2022		46,261	0	0	0	0	0	0	46,261	46,261	0	0	0
10203	Livonia	MI		03/16/2022		27,686	0	0	0	0	0	0	27,686	27,686	0	0	0
10204	Oshkosh	WI		04/06/2022		25,852	0	0	0	0	0	0	25,852	25,852	0	0	0
10206	El cajon	CA		05/11/2022		55,656	0	0	0	0	0	0	55,656	55,656	0	0	0
10207	Littleton	CO		04/20/2022		51,411	0	0	0	0	0	0	51,411	51,411	0	0	0
10209	Clearwater	FL		05/04/2022		35,080	0	0	0	0	0	0	35,080	35,080	0	0	0
10215	Hanahan	SC		06/09/2022		23,977	0	0	0	0	0	0	23,977	23,977	0	0	0
10218	Milwaukee	WI		07/27/2022		46,923	0	0	0	0	0	0	46,923	46,923	0	0	0
10219	Bloomington	MN		12/21/2022		38,243	0	0	0	0	0	0	38,243	38,243	0	0	0
10222	Victoria	TX		03/29/2023		20,570	105	(104)	0	0	2	0	20,572	20,572	0	0	0
10224	Chicago	IL		05/05/2023		41,192	177	(173)	0	0	4	0	41,196	41,196	0	0	0
10226	Phoenix	AZ		05/16/2023		28,536	143	(1)	0	0	143	0	28,679	28,679	0	0	0
10229	Milwaukee	WI		06/13/2023		125,425	0	0	0	0	0	0	125,425	125,425	0	0	0
10230	Silverthorne	CO		06/30/2023		15,366	77	(38)	0	0	38	0	15,404	15,404	0	0	0
10232	Madison	WI		08/10/2023		70,822	0	0	0	0	0	0	70,822	70,822	0	0	0
10233	St. Cloud	FL		09/07/2023		12,369	0	0	0	0	0	0	12,369	12,369	0	0	0
10235	Fort Myers	FL		09/07/2023		13,285	0	0	0	0	0	0	13,285	13,285	0	0	0
10237	Wilmington	DE		10/25/2023		50,968	0	0	0	0	0	0	50,968	50,968	0	0	0
10238	Phoenix	AZ		10/03/2023		37,070	0	0	0	0	0	0	37,070	37,070	0	0	0
10242	Various	PA		12/19/2023		47,863	0	0	0	0	0	0	47,863	47,863	0	0	0
10243	Various	PA		12/19/2023		45,584	0	0	0	0	0	0	45,584	45,584	0	0	0
10241	Seattle	WA		11/01/2023		125,906	0	6,834	0	0	6,834	0	132,740	132,740	0	0	0
10245	Mobile	AL		03/27/2024		57,128	0	0	0	0	0	0	57,128	57,128	0	0	0
10246	San Dimas	CA		03/28/2024		24,056	0	0	0	0	0	0	24,056	24,056	0	0	0
10247	Campbell	CA		05/20/2024		35,451	0	0	0	0	0	0	35,451	35,451	0	0	0
10249	Tarzana	CA		09/10/2024		46,252	0	0	0	0	0	0	46,252	46,252	0	0	0
10250	Chantilly	VA		07/03/2024		13,964	0	0	0	0	0	0	13,964	13,964	0	0	0
NSRE10251	Columbus	OH		07/24/2024		34,833	0	0	0	0	0	0	34,833	34,833	0	0	0
10252	Denver	CO		08/30/2024		38,079	0	0	0	0	0	0	38,079	38,079	0	0	0
10253	Denver	CO		09/30/2024		60,061	0	0	0	0	0	0	60,061	60,061	0	0	0
10256	Mesa	AZ		10/17/2024		20,554	0	0	0	0	0	0	20,554	20,554	0	0	0
10257	Pleasant Grove	UT		11/27/2024		33,652	0	0	0	0	0	0	33,652	33,652	0	0	0
10258	Madison	WI		12/13/2024		50,552	0	0	0	0	0	0	50,552	50,552	0	0	0
10260	Gilbert	AZ		12/20/2024		32,619	0	0	0	0	0	0	32,619	32,619	0	0	0
10261	Arden	NC		02/19/2025		90,533	0	0	0	0	0	0	90,533	90,533	0	0	0
10262	Victoria	TX		02/25/2025		23,517	0	0	0	0	0	0	23,517	23,517	0	0	0
10264	Menifee	CA		02/27/2025		20,773	0	0	0	0	0	0	20,773	20,773	0	0	0
10266	Laguna Hills	CA		05/07/2025		17,816	0	0	0	0	0	0	17,816	17,816	0	0	0
10270	Sumter	SC		07/17/2025		16,125	0	0	0	0	0	0	16,125	16,125	0	0	0
10273	Sparks Glencoe	MD		07/17/2025		8,294	0	0	0	0	0	0	8,294	8,294	0	0	0
10274	Poughkeepsie	NY		08/21/2025		24,423	0	0	0	0	0	0	24,423	24,423	0	0	0
10279	Shelby	OH		11/12/2025		18,360	0	0	0	0	0	0	18,360	18,360	0	0	0
NSRE10285	New York	NY		01/20/2026		0	0	(79)	0	0	(79)	0	15,781	15,781	0	0	0
NSRE10293	San Antonio	TX		04/30/2026		0	0	0	0	0	0	0	6,618,000	6,618,000	0	0	0
0299999. Mortgages with partial repayments						2,254,740	502	5,287	0	0	5,789	0	8,894,389	8,894,389	0	0	0
0599999 - Totals						33,364,702	47,959	(43,653)	0	0	4,305	0	40,002,867	39,945,300	0	(57,567)	(57,567)

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		DE	Nassau Life and Annuity Company ABS D-I	2.C	12/01/2023		0	1,187,200	0	0	100.000
631919-10-7	NASSAU LIFE AND ANNUITY COMPANY ABS C-I LLC		DE	Nassau Life and Annuity Company ABS C-I	2.B	02/12/2025		0	701,239	0	0	100.000
1499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation assigned by the SVO - bonds - affiliated								0	1,888,439	0	0	XXX
000000-00-0	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP		DE	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V		06/01/2026		0	106,054	0	952,848	4.074
000000-00-0	Corsair VI FS Capital Partners, L.P.		CYM	Corsair VI Management, L.P.		10/25/2022		0	173,840	0	829,392	4.414
000000-00-0	CenterOak Equity Fund III LP		US	CenterOak GP III		04/21/2025		0	1,225,444	0	10,530,249	1.180
000000-00-0	Balance Point Capital Partners VII		DE	Balance Point Capital Managers VII LLC		02/01/2025		0	139,897	0	4,102,756	9.740
000000-00-0	Soryn IP Fund II LP		DE	Soryn IP Capital		06/06/2025		0	525,000	0	3,295,615	7.463
000000-00-0	Niobrara Founders Fund LP		DE	Niobrara Capital		03/30/2026		0	6,443	0	5,982,820	1.490
000000-00-0	Lightyear Fund VI LP.		DE	Lightyear Capital		05/27/2026		0	1,976,385	0	6,519,485	0.571
000000-00-0	JLL Partners IX LP		DE	JLL Partners		06/09/2026		0	1,151,614	0	7,381,701	0.715
NSRE13-23-0	Altair Celtic Co-Invest LP		DE	Altair Industries		07/28/2026		5,022,052	0	0	0	4.660
000000-00-0	Altair Fund I LP		DE	Altair Industries		07/28/2026		346,016	0	0	7,153,984	1.364
000000-00-0	JLL CAI Co-Invest LP		DE	JLL Partners		07/15/2026		1,785,826	0	0	593,750	4.570
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								7,153,894	5,304,677	0	47,342,600	XXX
000000-00-0	Nassau CFO 2026 SPV		DE	Nassau Financial Group		03/01/2026		0	12,075,072	0	0	71.860
000000-00-0	Golden Gate Capital Fund VII		DE	Golden Gate Capital		09/30/2024		0	130,976	0	4,140,463	25.800
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated								0	12,206,048	0	4,140,463	XXX
000000-00-0	BroadVail Legacy Sidecar I LP		DE	BroadVail Capital Partners		05/08/2026		0	284,594	0	6,709,907	7.820
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								0	284,594	0	6,709,907	XXX
000000-00-0	NCA REALTY FUND I LP		DE	NCA Realty Partners		12/14/2021		0	500,000	0	1,344,874	20.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated								0	500,000	0	1,344,874	XXX
575767-AU-2	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	06/30/2026		9,370,500	0	0	0	0.000
2799999. Surplus notes - unaffiliated								9,370,500	0	0	0	XXX
34959*-AE-0	FLF RNF I - Sub Note - ABS		US	FLF RNF I - Sub Note - ABS		07/28/2025		1,999,725	0	0	0	0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								1,999,725	0	0	0	XXX
000000-00-0	PineBridge Private Credit III		DE	PineBridge Private Credit III		12/21/2023		0	128,392	0	1,261,391	0.798
000000-00-0	Balance Point Capital Partners VI		DE	Balance Point Capital Partners		08/23/2024		0	1,325,167	0	8,635,036	6.779
000000-00-0	PGIM Senior Loan Opportunities II LP		DE	PGIM Senior Loan Opportunities II LP		12/01/2024		0	175,000	0	1,400,000	2.131
000000-00-0	Audax Mezzanine Business V, LP		US	Audax Mezzanine Business V, LP		06/01/2022		0	119,746	0	584,768	0.809
000000-00-0	HPC GPFS Equity Holdings LP		DE	HPC GPFS Equity? Holdings LLC		02/10/2025		0	291,373	0	582,747	3.021
NSRE13-20-6	Golub Capital NFG Lending Fund I LP		DE	Golub Capital LLC		01/27/2025			2,900,000	0	21,985,000	95.554
000000-00-0	Golub Capital NFG Lending Fund II LP		DE	Golub Capital LLC		01/29/2026			2,400,000	0	30,590,000	97.965
5999999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated								0	7,339,678	0	65,038,942	XXX
PRV003-79-8	FIO Insurance Feeder II Equity - ABS		US	FIO Insurance Feeder II Equity - ABS		11/06/2024		1,589,423	0	0	0	0.000
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated								1,589,423	0	0	0	XXX
7899999. Total - unaffiliated								20,113,542	12,928,949	0	119,091,449	XXX
7999999. Total - affiliated								0	14,594,487	0	5,485,337	XXX
8099999 - Totals								20,113,542	27,523,435	0	124,576,786	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	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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
631919-10-7	NASSAU LIFE AND ANNUITY COMPANY ABS C-1 LLC		DE	Nassau Life and Annuity Company ABS C-1	02/12/2025	09/30/2026	4,071,000	0	0	0	0	0	0	4,071,000	4,071,000	0	0	0	0
631920-10-5	NASSAU LIFE AND ANNUITY COMPANY ABS D-1 LLC		DE	Nassau Life and Annuity Company ABS D-1	12/01/2023	09/30/2026	18,302,060	0	0	0	0	0	0	18,302,060	18,302,060	0	0	0	0
1499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation assigned by the SVO - bonds - affiliated							22,373,060	0	0	0	0	0	0	22,373,060	22,373,060	0	0	0	0
000000-00-0	CASTLELAKE INCOME OPPORTUNITIES II LP		US	Castlelake, L.P.	12/27/2021	07/31/2026	575,435	0	0	0	0	0	0	575,435	575,435	0	0	0	0
000000-00-0	Fortress Lending Fund IV LP		DE	Fortress Investment Group	03/21/2024	07/22/2026	347,196	0	0	0	0	0	0	347,196	347,196	0	0	0	0
000000-00-0	Niobrara Founders Fund LP		DE	Niobrara Capital	03/30/2026	08/18/2026	0	0	0	0	0	0	0	322,680	322,680	0	0	0	0
NSRE13-22-2	Tallvine Middle Market Infrastructure Fund I LP		US	Tallvine Partners	01/16/2026	09/04/2026	0	0	0	0	0	0	0	457,505	457,505	0	0	0	0
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							922,631	0	0	0	0	0	0	1,702,816	1,702,816	0	0	0	0
000000-00-0	Nassau CFO 2026 SPV		DE	Nassau Financial Group	03/01/2026	08/20/2026	0	0	0	0	0	0	0	209,490	209,490	0	0	0	0
000000-00-0	Golden Gate Capital Fund VII		DE	Golden Gate Capital	09/30/2024	09/11/2026	82,305	0	0	0	0	0	0	82,305	82,305	0	0	0	0
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							82,305	0	0	0	0	0	0	291,795	291,795	0	0	0	0
63166E-AA-5	NGCE III SUB - CDO		GBR	NGCE III SUB - CDO	07/19/2023	07/15/2026	219,916	0	0	0	0	0	0	219,916	219,916	0	0	0	0
675948-AE-3	OCT61 61 NTA - CDO		CYM	OCT61 61 NTA - CDO	03/16/2023	09/23/2026	1,026,072	961,962	0	0	0	961,962	0	1,988,033	802,224	0	(1,185,809)	(1,185,809)	7,723
G6393Z-AH-0	NGCE II SUB - CDO		IRL	Adjustment	12/14/2022	09/01/2026	646,477	0	0	0	0	0	0	646,477	646,477	0	0	0	0
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							1,892,465	961,962	0	0	0	961,962	0	2,854,426	1,668,618	0	(1,185,809)	(1,185,809)	7,723
000000-00-0	Balance Point Capital Partners VI		DE	Balance Point Capital Partners	08/23/2024	09/01/2026	(34,803)	0	0	0	0	0	0	(34,803)	(34,803)	0	0	0	0
000000-00-0	Audax Mezzanine Business V, LP		US	Audax Mezzanine Business V, LP	06/01/2022	08/09/2026	110,489	0	0	0	0	0	0	110,489	110,489	0	0	0	0
000000-00-0	HPS SET Fund LP		DE	HPS Partners	01/27/2025	09/01/2026	13,853	0	0	0	0	0	0	13,853	13,853	0	0	0	0
5999999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated							89,539	0	0	0	0	0	0	89,539	89,539	0	0	0	0
123920-AJ-9	BVINV 25A B6 - RMBS		US	BVINV 25A B6 - RMBS	12/23/2025	09/28/2026	0	0	0	0	0	0	0	6,909	6,909	0	0	0	0
442921-AE-2	HLM 2023-18 SNA - CDO		CYM	HLM 2023-18 SNA - CDO	05/23/2023	09/23/2026	8,807,576	107,689	0	0	0	107,689	0	8,915,265	6,304,240	0	(2,611,025)	(2,611,025)	21,251
631716-AL-1	NCC 201 SUB - CDO		CYM	NCC 201 SUB - CDO	12/29/2021	09/23/2026	418,870	1,349,341	0	0	0	1,349,341	0	1,768,211	843,190	0	(925,021)	(925,021)	0
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							9,226,446	1,457,030	0	0	0	1,457,030	0	10,690,385	7,154,339	0	(3,536,046)	(3,536,046)	21,251
7899999. Total - unaffiliated							12,131,081	2,418,992	0	0	0	2,418,992	0	15,337,166	10,615,311	0	(4,721,855)	(4,721,855)	28,974
7999999. Total - affiliated							22,455,365	0	0	0	0	0	0	22,664,855	22,664,855	0	0	0	0
8099999 - Totals							34,586,446	2,418,992	0	0	0	2,418,992	0	38,002,021	33,280,166	0	(4,721,855)	(4,721,855)	28,974

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks 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
02079K-BQ-9	ALPHABET INC.	08/18/2026	Bank of America Securities		312,319	350,000	224	1.C FE
02079K-CU-9	ALPHABET INC.	08/06/2026	Bank of America Securities		3,099,132	3,100,000	0	1.C FE
023135-CW-4	AMAZON.COM INC	08/28/2026	JP MORGAN SECS INC., - FIXED INCOME		5,773,885	6,500,000	99,387	1.D FE
023135-DJ-2	AMAZON.COM INC	09/18/2026	MORGAN STANLEY CO		2,964,845	3,250,000	4,297	1.E FE
023135-EG-7	AMAZON.COM INC	07/08/2026	GOLDMAN		9,996,900	10,000,000	0	1.D FE
031162-DU-1	AMGEN INC	08/18/2026	Bank of America Securities		320,807	350,000	9,336	2.A FE
032095-BB-6	AMPHENOL CORP	08/18/2026	PTCP		358,100	400,000	5,536	1.G FE
03666H-AK-7	ANTARES HOLDINGS LP	09/24/2026	JPMORGAN VPR FTP		7,934,720	8,000,000	0	2.B FE
036940-AG-9	AON NORTH AMERICA INC	09/14/2026	CITIGROUP GLOBAL MARKETS INC.		498,420	500,000	0	2.B FE
03939A-AC-1	ARCH CAPITAL GROUP LTD.	09/16/2026	Various		2,943,012	3,075,000	38,931	1.G FE
04686J-AJ-0	ATHENE HOLDING LTD	09/18/2026	BNP PARIBAS SECURITIES BOND		3,005,275	3,250,000	93,302	2.B FE
09857L-BN-7	BOOKING HOLDINGS INC	09/16/2026	JP MORGAN SECS INC., - FIXED INCOME		867,780	900,000	17,469	1.G FE
11135F-DD-0	BROADCOM INC	08/28/2026	JPMORGAN VPR FTP		6,801,300	7,500,000	54,625	1.G FE
14040H-DN-2	CAPITAL ONE FINANCIAL CORP	08/18/2026	Bank of America Securities		2,078,169	2,175,000	49,610	2.A FE
14149Y-BT-4	CARDINAL HEALTH, INC	08/18/2026	Bank of America Securities		352,950	375,000	5,630	2.B FE
141781-CG-7	CARGILL INC	09/16/2026	JP MORGAN SECS INC., - FIXED INCOME		857,537	950,000	20,425	1.F FE
14313#-AA-7	CARLYLE INFRASTRUCTURE CREDIT FUND LP No	09/29/2026	Direct		630,292	630,292	0	2.A PL
15135U-AX-7	CENOVUS ENERGY INCORPORATION	07/08/2026	JP MORGAN SECS INC., - FIXED INCOME		5,630,720	8,000,000	120,000	2.B FE
161175-CV-4	CHARTER COMMUNICATIONS OPERATING LLC	09/18/2026	Bank of America Securities		3,956,254	4,100,000	32,589	2.C FE
161175-DA-9	CHARTER COMMUNICATIONS OPERATING LLC	08/06/2026	MORGAN STANLEY CO		5,996,220	6,000,000	0	2.C FE
20030N-CE-9	COMCAST CORPORATION	08/31/2026	Various		7,448,890	11,000,000	146,630	1.G FE
21871X-AM-1	COREBRIDGE FINANCIAL INC	08/18/2026	CITADEL SECURITIES LLC		262,224	350,000	5,732	2.A FE
278058-EA-6	EATON CORP	09/16/2026	Various		3,459,795	3,750,000	60,321	1.G FE
30303M-8R-6	META PLATFORMS INC	09/18/2026	BNP PARIBAS SECURITIES BOND		8,918,592	10,850,000	218,356	1.D FE
30303M-AE-2	META PLATFORMS INC	08/28/2026	GOLDMAN		12,580,500	15,000,000	248,438	1.D FE
36267V-AM-5	GE HEALTHCARE TECHNOLOGIES INC	08/18/2026	JP MORGAN SECS INC., - FIXED INCOME		354,638	350,000	5,394	2.B FE
377372-AW-7	GLAXOSMITHKLINE CAPITAL INC	09/16/2026	Various		1,339,035	1,350,000	350	1.F FE
38387K-AB-4	GPC Funding A1 S+290	09/24/2026	MORGAN STANLEY CO		428,571	428,571	0	1.G PL
38387K-AC-2	GPC Funding A2 6.64	09/24/2026	MORGAN STANLEY CO		428,571	428,571	0	1.G PL
38387K-AD-0	GPC Funding B1 S+540	09/24/2026	MORGAN STANLEY CO		171,429	171,429	0	2.B PL
38387K-AE-8	GPC Funding B2 9.14	09/24/2026	MORGAN STANLEY CO		171,429	171,429	0	2.B PL
404280-FM-6	HSBC HOLDINGS PLC	08/18/2026	JP MORGAN SECS INC., - FIXED INCOME		361,721	375,000	8,743	1.G FE
434541-AA-6	HOFFMAN SCHROFF HOLDINGS INC	09/15/2026	Bank of America Securities		274,766	275,000	0	2.C FE
43849R-AT-2	HONEYWELL AEROSPACE INC	09/16/2026	JP MORGAN SECS INC., - FIXED INCOME		1,286,093	1,375,000	219	2.A FE
443510-AP-7	HUBBELL INC	09/16/2026	JP MORGAN SECS INC., - FIXED INCOME		856,080	900,000	12,746	2.A FE
44571A-AB-0	HUNTER POINT CAPITAL GPFS NOTES, LLC	07/07/2026	Direct		625,000	625,000	0	1.D Z
44571A-AE-4	HUNTER POINT CAPITAL GPFS NOTES, LLC	07/07/2026	Direct		312,500	312,500	0	2.B Z
46124H-AH-9	INTUIT INC.	09/17/2026	MORGAN STANLEY CO		3,450,200	4,000,000	1,833	1.G FE
47110P-AA-0	JAPAN POST INSURANCE CO LTD	09/09/2026	Bank of America Securities		2,190,000	2,190,000	0	1.G FE
49456B-BF-7	KINDER MORGAN, INC.	07/28/2026	WELLS FARGO SECURITIES		6,950,790	7,000,000	0	2.A FE
51223*-AQ-7	Lakeview Loan Servicing LLC	06/30/2026	Not Available		15,000,000	15,000,000	0	1.D Z
532457-DQ-8	ELI LILLY AND CO	08/18/2026	US BANCORP INVESTMENTS INC.		2,209,517	2,350,000	33,115	1.D FE
548661-ER-4	LOWE'S COMPANIES INC	08/18/2026	Bank of America Securities		1,855,540	2,000,000	15,333	2.A FE
571676-BC-8	MARS INC	09/16/2026	JP MORGAN SECS INC., - FIXED INCOME		1,304,212	1,400,000	30,147	1.F FE
571903-BZ-5	MARRIOTT INTERNATIONAL INC	08/18/2026	DAIWA SECURITIES AMERICA INC.		2,205,005	2,350,000	59,592	2.B FE
573284-BG-0	MARTIN MARIETTA MATERIALS, INC.	09/16/2026	JP MORGAN SECS INC., - FIXED INCOME		858,560	850,000	4,967	2.A FE
58933Y-BM-6	MERCK & CO INC	08/18/2026	PTCP		343,824	400,000	5,111	1.E FE
606822-EA-8	MITSUBISHI UFJ FINANCIAL GROUP INC	08/18/2026	MUFG SECURITIES AMERICAS INC.		348,492	350,000	1,353	1.G FE
606822-EH-3	MITSUBISHI UFJ FINANCIAL GROUP, INC.	09/16/2026	JP MORGAN SECS INC., - FIXED INCOME		865,839	875,000	0	1.G FE
60687Y-DS-5	MIZUHO FINANCIAL GROUP, INC.	08/18/2026	Bank of America Securities		335,027	350,000	4,762	1.G FE
67066G-AV-6	NVIDIA CORP	09/18/2026	CITIGROUP GLOBAL MARKETS INC.		9,917,098	11,025,000	160,207	1.C FE
693475-CM-5	THE PNC FINANCIAL SERVICES GROUP, INC.	08/18/2026	MORGAN STANLEY CO		345,009	350,000	1,487	1.G FE
78081B-AS-2	ROYALTY PHARMA PLC	08/18/2026	US BANCORP INVESTMENTS INC.		329,760	350,000	9,579	2.B FE
79588T-AF-7	SAMMONS FINANCIAL GROUP INC	08/24/2026	Various		5,111,875	5,000,000	123,511	2.A FE
79588T-AG-5	SAMMONS FINANCIAL GROUP INC	08/28/2026	Various		9,576,563	10,000,000	129,991	2.A FE
80281L-BB-0	SANTANDER UK GROUP HOLDINGS PLC	09/16/2026	JP MORGAN SECS INC., - FIXED INCOME		863,564	875,000	294	2.A FE
808513-CR-4	CHARLES SCHWAB CORP	09/16/2026	JP MORGAN SECS INC., - FIXED INCOME		992,098	1,025,000	18,142	1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks 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
83088M-AP-7	SKYWORKS SOLUTIONS, INC.	08/04/2026	JP MORGAN SECS INC., - FIXED INCOME		4,986,100	5,000,000	0	3.A FE
845743-CA-9	SOUTHWESTERN PUBLIC SERVICE CO	07/08/2026	Bank of America Securities		3,905,200	4,000,000	6,528	1.G FE
87264A-DD-4	T-MOBILE USA INC	08/18/2026	PTCP		322,648	350,000	3,733	2.A FE
88167A-AV-3	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	09/09/2026	JP MORGAN SECS INC., - FIXED INCOME		467,970	475,000	0	2.C FE
883556-DK-5	THERMO FISHER SCIENTIFIC INC	09/16/2026	Various		3,091,570	3,275,000	7,522	1.G FE
88563T-AA-8	THREE PILLARS FUNDING TRUST NO.1	09/22/2026	CITIGROUP GLOBAL MARKETS INC.		10,000,000	10,000,000	0	2.A FE
89788M-AV-4	TRUIST FINANCIAL CORP	08/18/2026	Bank of America Securities		332,794	350,000	5,598	1.G FE
89788M-AY-8	TRUIST FINANCIAL CORPORATION	09/16/2026	JP MORGAN SECS INC., - FIXED INCOME		1,279,058	1,350,000	28,517	1.G FE
902613-CA-4	UBS GROUP AG	09/16/2026	Various		4,204,509	4,215,000	1,363	1.F FE
91159H-KB-5	U.S. BANCORP	09/16/2026	JP MORGAN SECS INC., - FIXED INCOME		1,283,475	1,325,000	10,066	1.F FE
91324P-FL-1	UNITEDHEALTH GROUP INC	08/18/2026	BARCLAYS CAPITAL INC FIXED INC		322,011	350,000	1,859	1.F FE
92892R-AC-2	VYLOR INC	09/16/2026	JP MORGAN SECS INC., - FIXED INCOME		859,478	875,000	2,324	2.A FE
969457-CZ-1	THE WILLIAMS COMPANIES, INC.	09/08/2026	CITIGROUP GLOBAL MARKETS INC.		2,749,490	2,755,000	0	2.B FE
98419M-AS-9	XYLEM INC	09/15/2026	CITIGROUP GLOBAL MARKETS INC.		874,283	875,000	0	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					203,390,021	220,052,792	1,925,227	XXX
05762#-AB-9	SPS TL Balance Point Capital Partners IV	04/13/2026	BEGINNING BALANCE		0	224	0	3.B Z
05762*-AB-3	SPS TL Balance Point Capital Partners V	04/13/2026	BEGINNING BALANCE		0	467	0	3.B Z
PRV003-99-6	Allied Roofing TL Balance Point Capital	07/02/2026	BEGINNING BALANCE		4,904,838	4,904,838	0	3.B Z
PRV004-00-2	Allied Roofing TL Balance Point Capital	07/02/2026	BEGINNING BALANCE		2,595,162	2,595,162	0	3.B Z
PRV004-01-0	PLP Infusion TL Balance Point Capital Pa	07/09/2026	BEGINNING BALANCE		10,000,000	10,000,000	0	3.B Z
PRV004-02-8	ShipSigma TL Balance Point Capital Partn	07/22/2026	BEGINNING BALANCE		6,539,784	6,539,784	0	3.B Z
PRV004-03-6	ShipSigma TL Balance Point Capital Partn	07/22/2026	BEGINNING BALANCE		3,460,216	3,460,216	0	3.B Z
PRV004-07-7	Medford Wellington TL Balance Point Capi	09/02/2026	BEGINNING BALANCE		653,978	653,978	0	3.B Z
PRV004-08-5	Medford Wellington TL Balance Point Capi	09/02/2026	BEGINNING BALANCE		346,022	346,022	0	3.B Z
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					28,500,000	28,500,692	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					231,890,021	248,553,484	1,925,227	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					231,890,021	248,553,484	1,925,227	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					231,890,021	248,553,484	1,925,227	XXX
313398-M8-9	FHR 2332G ZL - CMO/RMBS	09/01/2026	Direct		402	402	0	1.A
313695-FL-9	FNR 2026-21 LN - CMO/RMBS	07/10/2026	JP MORGAN SECS INC., - FIXED INCOME		4,998,164	5,250,000	8,750	1.A
3137GB-CP-8	FHR 5678 CL - CMO/RMBS	07/10/2026	BMOCM/BONDS		4,984,463	5,275,000	8,792	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					9,983,029	10,525,402	17,542	XXX
02150G-AX-6	CWALT 2007-11T1 A21 - CMO/RMBS	09/01/2026	Direct		821	821	0	1.A FM
26848B-AA-4	EFMT 26RM4 A1A - ABS	09/23/2026	NOMURA SECURITIES/FIXED INCOME		1,929,428	2,100,000	0	1.D Z
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,930,249	2,100,821	0	XXX
00093D-AC-3	AHT1 26ASHF B - CMBS	08/07/2026	MORGAN STANLEY CO		3,000,000	3,000,000	0	1.D FE
00193J-AE-5	AREIT 26CR12 B - CMBS	07/20/2026	WELLS FARGO SECURITIES		2,000,000	2,000,000	0	1.D Z
30192C-AJ-7	FCRIT 261 D - CMBS	08/12/2026	GOLDMAN		2,400,000	2,400,000	0	2.B Z
30192C-AL-2	FCRIT 261 E - CMBS	08/12/2026	GOLDMAN		2,500,000	2,500,000	0	2.B Z
30272D-AC-1	FS 26PALM B - CMBS	06/30/2026	Unknown		0	0	(1,560)	1.D FE
78398P-AE-0	SCG 26MFP2 C - CMBS	07/29/2026	Unknown		3,000,000	3,000,000	0	1.G FE
784950-AE-7	SPG 26PGM C - CMBS	09/28/2026	Unknown		3,320,000	3,320,000	11,855	1.G FE
784950-AG-2	SPG 26PGM D - CMBS	09/28/2026	Unknown		2,000,000	2,000,000	7,771	2.C FE
78504Y-AE-2	SIIVP 26PNCL C - CMBS	09/15/2026	MORGAN STANLEY CO		2,000,000	2,000,000	0	1.G FE
92842W-AG-3	VISTA COMMERCIAL MORTGAGE TRUST 2026-MF1	08/26/2026	Unknown		1,500,000	1,500,000	0	2.B Z
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					21,720,000	21,720,000	18,065	XXX
000000-00-0	VALEY 1 E - CDO	09/23/2026	BNP Paribas		1,707,000	1,717,050	0	. Z
04822V-AN-9	MCCP 265 B2 - CDO	07/29/2026	RBC CAPITAL MARKETS		8,000,000	8,000,000	0	1.D Z
19739R-AY-4	CECLO 35R CR - CDO	07/02/2026	JEFFERIES GROUP LLC		2,000,000	2,000,000	0	1.D Z
496138-AL-2	KNGPT 2024-1 F - CDO	07/28/2026	Direct		17,954	17,954	0	4.C FE
647558-AL-9	NMRF 4R AR - CDO	08/28/2026	Wells Fargo		15,000,000	15,000,000	254,191	. Z
74042F-AB-7	PRETSL 25 A2 - CDO	09/28/2026	PTCP		2,288,885	2,529,155	2,216	1.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks 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
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					29,013,840	29,264,159	256,407	XXX
12815C-AA-1	ASCENT 1 A1 - ABS	09/22/2026	Direct		434,585	434,585	0	. Z
12815C-AB-9	ASCENT 1 A2 - ABS	09/22/2026	Direct		79,015	79,015	0	. Z
12815C-AC-7	ASCENT 1 B - ABS	09/22/2026	Direct		48,049	48,049	0	. Z
12815C-AD-5	ASCENT 1 C - ABS	09/22/2026	Direct		619,496	619,496	0	. Z
12815C-AE-3	ASCENT 1 D - ABS	09/22/2026	Direct		179,027	179,027	0	. Z
38176@-AA-4	Golub Capital NFG Lending Fund I, L.P. C	09/30/2026	GOLUB CAPITAL		22,520,576	22,520,576	0	2.C PL
38176@-AB-2	Golub Capital NFG Lending Fund I, L.P. C	09/30/2026	GOLUB CAPITAL		4,889,142	4,889,142	0	3.C PL
38176@-AC-0	Golub Capital NFG Lending Fund I, L.P. C	09/30/2026	GOLUB CAPITAL		1,679,895	1,679,895	0	4.A PL
44644N-BD-0	HACLN 2026-1 C - ABS	08/21/2026	JP MORGAN SECS INC., - FIXED INCOME		2,000,000	2,000,000	0	2.C FE
63943Q-AC-4	NAVSL 26A C - ABS	09/11/2026	JP MORGAN SECS INC., - FIXED INCOME		1,500,000	1,500,000	0	1.F FE
72305*-AA-9	PineBridge III, A SOFR 3.25 - ABS	08/27/2026	Direct		329,341	329,341	0	1.F FE
72305*-AB-7	PINEBRIDGE PRIVATE CREDIT III PARALLEL R	08/27/2026	Direct		149,701	149,701	0	2.B FE
914931-AB-6	UPGHI 262 B - ABS	07/20/2026	MORGAN STANLEY CO		499,965	500,000	0	2.B Z
92910#-AA-0	Voya PC Secondaries RNF A - ABS	09/17/2026	Direct		10,629,095	10,629,095	0	1.D Z
92910#-AB-8	Voya PC Secondaries RNF B - ABS	09/17/2026	Direct		2,657,274	2,657,274	0	2.B Z
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					48,215,159	48,215,195	0	XXX
63001@-AA-3	NPC DIF SR CL AAA - ABS	08/17/2026	Not Provided		287,296	287,296	0	1.A
63001@-AD-7	NPC DIF SR CL BBB - ABS	08/17/2026	Direct		126,543	126,543	0	2.C
63001@-AE-5	NPC DIF SR CL BB - ABS	08/17/2026	Direct		95,882	95,882	0	3.C
63001@-AF-2	NPC DIF SR CL B - ABS	08/17/2026	Direct		1,973,186	1,973,186	0	4.C
63001@-AH-8	NPC DIF SR CL NR - ABS	08/17/2026	Direct		63,819	63,819	0	6. *
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					2,546,725	2,546,725	0	XXX
05763#-AA-0	BPCP VI A	08/17/2026	BEGINNING BALANCE		1,168,416	1,168,416	0	2.B Z
05763#-AB-8	BPCP VI B	08/03/2026	BEGINNING BALANCE		159,020	159,020	0	3.B Z
05763#-AC-6	BPCP VI C	08/17/2026	BEGINNING BALANCE		122,577	122,577	0	4.B PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					1,450,014	1,450,014	0	XXX
46520N-AA-1	FIO Insurance Feeder II LLC Class A	09/30/2026	Direct		5,010,076	5,010,076	0	2.B PL
46520N-AB-9	FIO Insurance Feeder II LLC Class B	09/28/2026	Direct		1,633,931	1,633,931	0	3.C PL
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					6,644,008	6,644,008	0	XXX
14662#-AA-0	CICF2 Class A Note - ABS	07/30/2026	Direct		174,102	174,102	0	2.B Z
34959*-AC-2	FLF RNF II - Class C - ABS	09/14/2026	Direct		1,038,641	1,038,641	0	3.B Z
34959*-AD-0	FLF RNF II - Class D - ABS	09/14/2026	Direct		765,314	765,314	0	4.B Z
34959*-AB-4	FLF RNF II - Class B - ABS	09/14/2026	Direct		2,459,939	2,459,939	0	2.B Z
34959*-AA-6	FLF RNF II - Class A - ABS	09/14/2026	Direct		5,493,863	5,493,863	0	1.D Z
00634G-BA-7	ADMSO 2026-1 B - ABS	07/09/2026	BARCLAYS CAPITAL INC FIXED INC		2,999,961	3,000,000	0	2.B Z
34959*-AA-8	FLF RNF I - Class A - ABS	09/29/2026	Direct		6,515,922	6,515,922	0	1.F PL
34959*-AB-6	FLF RNF I - Class B - ABS	09/29/2026	Direct		2,362,427	2,362,427	0	2.A PL
34959*-AC-4	FLF RNF I - Class C - ABS	09/29/2026	Direct		1,869,424	1,869,424	0	3.A PL
34959*-AD-2	FLF RNF I - Class D - ABS	09/29/2026	Direct		1,040,055	1,040,055	0	4.A PL
38348U-AB-0	FOCUS 261 A2 - ABS	06/25/2026	BARCLAYS CAPITAL INC FIXED INC		1,750,000	1,750,000	0	2.B FE
62997#-AA-9	Golub Capital NFG Lending Fund II, L.P.	09/18/2026	GOLUB CAPITAL		12,031,474	12,031,474	0	1.F PL
62997#-AB-7	Golub Capital NFG Lending Fund II, L.P.	09/18/2026	GOLUB CAPITAL		4,813,946	4,813,946	0	2.B PL
62997#-AC-5	Golub Capital NFG Lending Fund II, L.P.	09/18/2026	GOLUB CAPITAL		3,612,571	3,612,571	0	3.C PL
62997#-AD-3	Golub Capital NFG Lending Fund II, L.P.	09/18/2026	GOLUB CAPITAL		1,204,740	1,204,740	0	4.A PL
64136K-AA-6	NBPBN 2026 A - ABS	07/20/2026	Direct		2,555,000	2,555,000	0	1.D Z
67122*-AA-0	Nuveen CPACE IV - ABS	09/11/2026	Direct		6,269,614	6,269,614	0	1.D Z
75101#-AE-6	Raisa Funding I, LLC Class C - ABS	08/17/2026	Unknown		71,703	71,703	0	3.C PL
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					57,028,696	57,028,735	0	XXX
1889999999. Total - asset-backed securities (unaffiliated)					175,984,994	176,948,333	292,014	XXX
1899999999. Total - asset-backed securities (affiliated)					2,546,725	2,546,725	0	XXX
1909999997. Total - asset-backed securities - Part 3					178,531,719	179,495,059	292,014	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks 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
1909999999. Total - asset-backed securities					178,531,719	179,495,059	292,014	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					410,421,741	428,048,542	2,217,241	XXX
4509999997. Total - preferred stocks - Part 3					0	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	XXX
5989999997. Total - common stocks - Part 3					0	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	XXX
6009999999 - Totals					410,421,741	XXX	2,217,241	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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.	09/15/2026	Paydown		24,533	24,534	24,534	24,534	0	0	0	0	0	24,533	0	0	0	689	11/15/2030	1.B PL
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					24,533	24,534	24,534	24,534	0	0	0	0	0	24,533	0	0	0	689	XXX	XXX
..54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEGE DIST	07/10/2026	Call @ 105.30		868,750	825,000	906,172	903,832	0	(1,507)	0	(1,507)	0	902,647	0	(33,897)	(33,897)	51,274	08/01/2042	1.B FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					868,750	825,000	906,172	903,832	0	(1,507)	0	(1,507)	0	902,647	0	(33,897)	(33,897)	51,274	XXX	XXX
..49602*-AA-7	County of Kings (Hanford, CA) CTL Cert 4	09/15/2026	Paydown		30,836	30,836	31,114	31,086	0	(250)	0	(250)	0	30,836	0	0	0	921	05/15/2048	1.F
..650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV	08/20/2026	Call @ 100.00		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	4,383	09/01/2035	1.E FE
..92778*-AA-5	Virginia Commonwealth University Health	09/15/2026	Paydown		7,760	7,760	7,760	7,760	0	0	0	0	0	7,760	0	0	0	156	09/15/2049	1.A
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					208,595	208,596	208,874	208,845	0	(250)	0	(250)	0	208,595	0	0	0	5,460	XXX	XXX
..03761U-AH-9	MIDCAP FINANCIAL INVESTMENT CORP	07/16/2026	Maturity @ 100.00		4,000,000	4,000,000	3,994,880	3,999,621	0	379	0	379	0	4,000,000	0	0	0	180,000	07/16/2026	2.C FE
..038923-AX-6	ARBOR REALTY TRUST INC	07/24/2026	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	205,000	09/01/2026	1.F PL
..04019V-AB-8	ARES PBN FINANCE CO LLC	07/01/2026	Direct		143,500	143,500	143,500	143,500	0	0	0	0	0	143,500	0	0	0	4,320	10/15/2036	2.B
..05074*-AA-8	Audax MZ V Rated Feeder - 8% Note	08/06/2026	Direct		33,953	33,953	33,788	29,470	0	20	0	20	0	33,953	0	0	0	1,146	12/18/2035	2.A PL
..099724-AQ-9	BORGWARNER INC.	08/18/2026	Call @ 100.00		2,753,325	2,700,000	2,722,621	2,720,415	0	(1,214)	0	(1,214)	0	2,719,201	0	(19,201)	(19,201)	200,340	08/15/2034	2.A FE
..127628-AA-9	Volkswagen 6.294% due 3-15-2044 Lease-ba	09/15/2026	Paydown		65,346	65,346	65,346	65,346	0	0	0	0	0	65,346	0	0	0	2,743	01/15/2044	2.A
..14313#-AA-7	CARLYLE INFRASTRUCTURE CREDIT FUND LP No	08/28/2026	Adjustment		190,726	190,726	190,726	23,251	0	0	0	0	0	190,726	0	0	0	6,634	08/25/2033	2.A PL
..14313#-AB-5	CARLYLE INFRASTRUCTURE CREDIT FUND LP No	06/10/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(36,250)	08/25/2033	3.B PL
..171435-AA-8	CHUCFO A	06/01/2026	Call @ 100.00		0	0	0	(1,164)	0	1,164	0	1,164	0	0	0	0	0	8,151	06/15/2037	1.F PL
..24582@-AA-2	Delaware Basin Residue, LLC	09/30/2026	Paydown		113,674	113,143	113,143	113,143	0	531	0	531	0	113,674	0	0	0	3,391	09/30/2036	2.B PL
..24582@-AB-0	Delaware Basin Residue, LLC	09/30/2026	Paydown		62,744	62,744	62,744	62,744	0	0	0	0	0	62,744	0	0	0	3,989	05/31/2034	2.B Z
..30288*-AG-5	FLNG 12/31/39	06/30/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	3,170	12/31/2039	2.B FE
..30302*-AB-8	Foundation Infrastructure Note B	09/30/2026	Direct		164,290	164,290	163,934	164,345	0	(55)	0	(55)	0	164,290	0	0	0	13,846	01/31/2047	3.C PL
..36260#-AA-3	GSRP Portfolio II LLC	09/30/2026	Paydown		14,954	14,954	14,954	14,954	0	0	0	0	0	14,954	0	0	0	439	06/29/2046	2.C PL
..48262#-AA-6	Veyron/KDP III 4.43% due 3/31/2037	09/15/2026	Paydown		18,841	18,841	18,841	18,841	0	0	0	0	0	18,841	0	0	0	557	03/31/2037	2.C
..68790A-AC-2	OXFL 262 A2 - ABS	09/05/2026	Paydown		151,170	151,170	151,170	0	0	0	0	0	0	151,170	0	0	0	1,925	06/05/2056	1.D Z
..74742@-AA-4	Sun Holdings--QSR Pool 3 Lease-Backed Pa	09/15/2026	Paydown		37,267	37,267	37,640	37,610	0	(343)	0	(343)	0	37,267	0	0	0	1,084	08/15/2051	1.D PL
..83088M-AP-7	SKYWORKS SOLUTIONS, INC.	08/05/2026	PTCP		4,994,700	5,000,000	4,986,100	0	0	0	0	0	0	4,986,100	0	8,600	8,600	0	08/10/2028	3.A FE
..89255#-AA-9	TRADEMARK ROYALTY 2018-1. VANDERBILT UNI	09/01/2026	Paydown		3,292	3,292	3,292	0	0	0	0	0	0	3,292	0	0	0	55	07/01/2048	1.F PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					17,747,782	17,699,226	17,702,680	12,392,076	0	482	0	482	0	17,705,058	0	(10,601)	(10,601)	600,541	XXX	XXX
..63155A-AA-6	NASSAU COMPANIES OF NEW YORK	09/23/2026	Direct		4,103,190	4,342,000	4,079,110	2,239,648	0	35,271	0	35,271	0	4,114,919	0	(11,729)	(11,729)	411,269	07/15/2030	3.A FE
..71902E-20-8	NASSAU COMPANIES OF NEW YORK	09/23/2026	Direct		6,248,813	7,875,000	4,862,059	5,674,089	0	175,765	0	175,765	0	5,849,854	0	398,959	398,959	437,512	01/15/2032	3.A FE
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					10,352,003	12,217,000	8,941,169	7,913,737	0	211,035	0	211,035	0	9,964,773	0	387,230	387,230	848,781	XXX	XXX
..006346-AW-0	ADMSO 231 A2 - ABS	07/20/2026	Paydown		5,000,000	5,000,000	4,999,800	4,999,877	0	123	0	123	0	5,000,000	0	0	0	269,002	07/15/2053	1.G FE
..006346-AX-8	ADMSO 231 B - ABS/MBS	07/20/2026	Paydown		3,325,000	3,325,000	3,405,008	0	0	(80,008)	0	(80,008)	0	3,325,000	0	0	0	171,554	07/15/2053	2.C FE
..12712@-AA-0	SETZER PROPERTIES BLUEGRASS V, LLC SR SE	09/20/2026	Paydown		4,356	4,356	4,486	4,474	0	(118)	0	(118)	0	4,356	0	0	0	144	04/20/2064	1.E
..12719#-AA-1	VA-LANSING LEASE FINANCE TRUST A-1 3.376	09/15/2026	Paydown		21,381	21,381	21,381	21,381	0	0	0	0	0	21,381	0	0	0	481	08/15/2040	1.A
..12720@-AA-0	VA-GAYLORD LEASE FINANCE TRUST A-1 3.376	09/15/2026	Paydown		29,758	29,758	29,758	29,758	0	0	0	0	0	29,758	0	0	0	670	08/15/2035	1.A
..39949*-AA-0	TERRA HOSPITALITY 4.21 10-2047 - MBS	09/15/2026	Paydown		6,023	6,023	6,023	6,023	0	0	0	0	0	6,023	0	0	0	169	10/15/2047	4.A PL
..39951#-AA-1	SHIDLER BRITISH PETROLEUM HQ 4.58 02-205	09/15/2026	Paydown		2,886	2,886	2,886	2,886	0	0	0	0	0	2,886	0	0	0	88	02/15/2051	3.B PL
..40867#-AD-6	YUBA COUNTY CA (HAMPAC LLC) 4.25 08-2042	09/10/2026	Paydown		12,527	12,527	12,527	12,527	0	(1)	0	(1)	0	12,527	0	0	0	356	08/10/2042	1.D
..48262*-AA-0	VEYRON/KDP I PARTNERS, LLC 3.72 12-2034	09/15/2026	Paydown		19,818	19,819	19,819	19,819	0	(1)	0	(1)	0	19,818	0	0	0	492	12/31/2034	2.C
..55646#-AA-8	MADERA COUNTY CA - MBS	09/15/2026	Paydown		7,308	7,308	7,380	7,361	0	(54)	0	(54)	0	7,308	0	0	0	223	10/15/2044	1.F
..750731-AA-9	AUTUMN WIND HQ, LLC - RAIDERS FOOTBALL C	09/10/2026	Paydown		19,333	19,333	19,333	19,333	0	0	0	0	0	19,333	0	0	0	483	02/10/2049	2.A
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					8,448,388	8,448,389	8,528,400	5,123,439	0	(80,059)	0	(80,059)	0	8,448,388	0	0	0	443,661	XXX	XXX
..05762#-AA-1	JSI TL Balance Point Capital Partners IV	09/30/2026	Paydown		28,865	28,865	28,529	28,662	0	203	0	203	0	28,865	0	0	0	1,116	04/19/2029	3.B Z
..05762#-AB-9	SPS TL Balance Point Capital Partners IV	09/30/2026	Paydown		66,792	66,792	66,149	63,811	0	430	0	430	0	66,567	0	224	224	2,197	08/16/2029	3.B Z
..05762#-AE-3	Supreme TL Balance Point Capital Partner	09/30/2026	Paydown		29,533	29,533	29,533	29,533	0	0	0	0	0	29,533	0	0	0	1,093	04/21/2028	3.B Z
..05762*-AA-5	JSI TL Balance Point Capital Partners V	09/30/2026	Paydown		27,232	27,232	26,915	27,040	0	192	0	192	0	27,232	0	0	0	1,061	04/19/2029	3.B Z
..05762*-AB-3	SPS TL Balance Point Capital Partners V	09/30/2026	Paydown		190,759	252,407	249,981	240,989	0	(59,993)	0	(59,993)	0	190,291	0	467	467	5,697	08/16/2029	3.B Z
..05762@-AA-3	JSI TL Balance Point Capital Partners VI	09/30/2026	Paydown		20,879	20,879	20,635	20,732	0	147	0	147	0	20,879	0	0	0	808	04/19/2029	3.B Z
..05762@-AC-9	Supreme TL Balance Point Capital Partner	09/30/2026	Paydown		50,561	50,561	51,096	50,905	0	(344)	0	(344)	0	50,561	0	0	0	1,871	04/21/2028	3.B Z
..05762@-AD-7	Washville TL Balance Point Capital Partn	09/30/2026	Paydown		34,091	34,091	34,091	34,091	0	0	0	0	0	34,091	0	0	0	2,065	10/17/2030	3.B Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					448,711	510,360	506,929	495,763	0	(59,366)	0	(59,366)	0	448,019	0	692	692	15,907	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					27,746,759	27,716,104	27,877,587	19,148,489	0	(140,699)	0	(140,699)	0	27,737,241	0	(43,807)	(43,807)	1,117,531	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					10,352,003	12,217,000	8,941,169	7,913,737	0	211,035	0	211,035	0	9,964,773	0	387,230	387,230	848,781	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					38,098,762	39,933,104	36,818,756	27,062,226	0	70,336	0	70,336	0	37,702,014	0	343,423	343,423	1,966,312	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					38,098,762	39,933,104	36,818,756	27,062,226	0	70,336	0	70,336	0	37,702,014	0	343,423	343,423	1,966,312	XXX	XXX
..36179W-NF-1	G2 MA7590 - RMBS	09/01/2026	Paydown		674,941	674,941	616,833	618,597	0	56,344	0	56,344	0	674,941	0	0	0	13,382	09/20/2051	1.A
..36179W-QB-7	G2 MA7650 - RMBS	09/01/2026	Paydown		749,164	749,164	684,666	686,332	0	62,832	0	62,832	0	749,164	0	0	0	14,940	10/20/2051	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					1,424,105	1,424,105	1,301,499	1,304,929	0	119,176	0	119,176	0	1,424,105	0	0	0	28,321	XXX	XXX
..31320P-M9-6	FH SD2184 - RMBS	09/01/2026	Paydown		57,391	57,391	58,073	57,980	0	(589)	0	(589)	0	57,391	0	0	0	2,256	01/01/2053	1.A
..3132DJ-NK-5	FH SD8494 - RMBS	09/01/2026	Paydown		118,313	118,313	119,958	119,966	0	(1,653)	0	(1,653)	0	118,313	0	0	0	4,299	01/01/2055	1.A
..3132DW-NY-5	FH SD8507 - RMBS	09/01/2026	Paydown		62,501	62,501	62,789	62,744	0	(242)	0	(242)	0	62,501	0	0	0	2,469	02/01/2055	1.A
..3132GR-6V-8	FH Q06884 - RMBS	09/01/2026	Paydown		8,500	8,500	8,744	8,696	0	(196)	0	(196)	0	8,500	0	0	0	208	03/01/2042	1.A
..313398-M8-9	FHR 2332G ZL - CMO/RMBS	09/02/2026	Paydown		5,278	5,278	4,924	5,129	0	149	0	149	0	5,278	0	0	0	248	07/15/2031	1.A
..31400R-KR-3	FN CB5703 - RMBS	09/01/2026	Paydown		195,732	195,732	201,603	199,696	0	(3,964)	0	(3,964)	0	195,732	0	0	0	7,753	02/01/2053	1.A
..31400S-HP-9	FN CB6537 - RMBS	09/01/2026	Paydown		119,938	119,938	123,906	122,738	0	(2,801)	0	(2,801)	0	119,938	0	0	0	4,928	06/01/2053	1.A
..31400S-P5-4	FN CB6743 - RMBS	09/01/2026	Paydown		85,178	85,178	84,699	84,707	0	471	0	471	0	85,178	0	0	0	3,063	07/01/2053	1.A
..3140W4-A9-8	FN FA3631 - RMBS	09/01/2026	Paydown		302,570	302,570	307,699	307,766	0	(5,196)	0	(5,196)	0	302,570	0	0	0	10,808	04/01/2054	1.A
..3140XP-LN-7	FN FS7532 - RMBS	09/01/2026	Paydown		131,702	131,702	135,015	135,051	0	(3,349)	0	(3,349)	0	131,702	0	0	0	4,708	03/01/2054	1.A
..31418E-S6-8	FN MA5040 - RMBS	09/01/2026	Paydown		27,372	27,372	27,560	27,546	0	(174)	0	(174)	0	27,372	0	0	0	1,078	06/01/2053	1.A
..31418F-T5-6	FN MA5971 - RMBS	09/01/2026	Paydown		7,785	7,785	7,540	0	0	246	0	246	0	7,785	0	0	0	99	02/01/2056	1.A
..31418F-WP-8	FN MA6053 - RMBS	09/01/2026	Paydown		8,358	8,358	8,094	0	0	264	0	264	0	8,358	0	0	0	101	05/01/2056	1.A
..31418F-XH-5	FN MA6079 - RMBS	09/01/2026	Paydown		9,584	9,584	9,353	0	0	231	0	231	0	9,584	0	0	0	119	06/01/2056	1.A
..3142GS-6C-7	FH RJ2666 - RMBS	09/01/2026	Paydown		120,949	120,949	119,310	119,368	0	1,581	0	1,581	0	120,949	0	0	0	4,661	10/01/2054	1.A
..3142J6-D9-1	FH RQ0127 - RMBS	09/01/2026	Paydown		10,236	10,236	9,990	0	0	246	0	246	0	10,236	0	0	0	124	06/01/2056	1.A
..3142J6-DY-6	FH RQ0118 - RMBS	09/01/2026	Paydown		9,862	9,862	9,625	0	0	237	0	237	0	9,862	0	0	0	119	05/01/2056	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					1,281,248	1,281,248	1,298,883	1,251,385	0	(14,738)	0	(14,738)	0	1,281,248	0	0	0	47,042	XXX	XXX
..02150X-AA-9	CWALT 2007-HY8C A1 - RMBS	09/25/2026	Paydown		7,334	7,334	6,660	7,295	0	38	0	38	0	7,334	0	0	0	195	09/25/2037	1.A FM
..10567M-AA-3	BRAVO 23NQM8 A1 - RMBS	09/01/2026	Paydown		104,339	104,339	106,290	106,426	0	(2,087)	0	(2,087)	0	104,339	0	0	0	4,371	10/25/2063	1.D Z
..123920-AA-8	BVINV 25A A1 - RMBS	09/01/2026	Paydown		705,050	705,050	759,822	224,439	0	(54,576)	0	(54,576)	0	705,050	0	0	0	15,889	08/25/2056	1.D Z
..123920-AB-6	BVINV 25A A2 - RMBS	09/01/2026	Paydown		18,302	18,302	19,804	5,817	0	(1,501)	0	(1,501)	0	18,302	0	0	0	598	08/25/2056	1.D Z
..123920-AD-2	BVINV 25A B1 - RMBS	09/01/2026	Paydown		20,968	20,968	22,344	6,572	0	(1,376)	0	(1,376)	0	20,968	0	0	0	563	08/25/2056	1.D Z
..123920-AE-0	BVINV 25A B2 - RMBS	09/01/2026	Paydown		8,003	8,003	8,431	2,480	0	(428)	0	(428)	0	8,003	0	0	0	215	08/25/2056	1.D Z
..123920-AF-7	BVINV 25A B3 - RMBS	09/01/2026	Paydown		4,802	4,802	4,964	1,460	0	(162)	0	(162)	0	4,802	0	0	0	129	08/25/2056	2.B Z
..123920-AG-5	BVINV 25A B4 - RMBS	09/01/2026	Paydown		2,561	2,561	2,460	724	0	101	0	101	0	2,561	0	0	0	92	08/25/2056	3.B Z
..123920-AH-3	BVINV 25A B5 - RMBS	09/01/2026	Paydown		2,241	2,241	1,968	579	0	273	0	273	0	2,241	0	0	0	60	08/25/2056	2.B Z
..161600-AN-4	CHASE 249 A7 - RMBS	09/01/2026	Paydown		1,130,861	1,130,861	1,112,561	1,112,786	0	18,075	0	18,075	0	1,130,861	0	0	0	40,751	09/27/2055	1.A
..16190A-AD-5	CHASE 264 A3A - RMBS	09/01/2026	Paydown		74,744	74,744	73,436	0	0	1,308	0	1,308	0	74,744	0	0	0	1,299	02/26/2057	1.A FE
..19688U-AK-8	COLT 2512 A3 - RMBS	09/01/2026	Paydown		305,799	305,799	305,793	305,765	0	34	0	34	0	305,799	0	0	0	5,339	01/26/2071	1.F FE
..36173J-AG-8	GCAT 26NQM2 A3 - RMBS	09/01/2026	Paydown		45,307	45,307	45,307	0	0	0	0	0	0	45,307	0	0	0	783	02/25/2071	1.F FE
..36275T-AE-8	GSMBS 26PJ1 A5 - RMBS	09/01/2026	Paydown		52,794	52,794	52,438	0	0	357	0	357	0	52,794	0	0	0	826	06/26/2056	1.A FE
..38177U-AA-8	GCPAF 201 A2 - CMO/RMBS	07/20/2026	Paydown		1,741	1,741	1,607	1,588	0	153	0	153	0	1,741	0	0	0	28	01/22/2029	1.E FE
..39538R-AB-5	GPMF 2005-AR1 A2 - CMO/RMBS	09/25/2026	Paydown		5,401	5,401	4,712	4,742	0	659	0	659	0	5,401	0	0	0	170	06/25/2045	1.A FM
..40446A-AA-3	HTAP 251 A - RMBS	09/01/2026	Paydown		26,786	26,786	26,267	26,258	0	528	0	528	0	26,786	0	0	0	513	11/25/2042	2.B FE
..45254N-PU-5	IMM 2005-5 A1 - RMBS	09/25/2026	Paydown		4,465	4,465	4,002	4,403	0	62	0	62	0	4,465	0	0	0	134	08/27/2035	1.A FM
..45661E-AV-6	INDX 2006-AR4 A1A - RMBS	09/25/2026	Paydown		15,074	15,074	13,133	14,802	0	272	0	272	0	15,074	0	0	0	329	05/25/2046	1.A FM
..46594Q-AF-4	JPMMT 2026-NQX1 A2 - RMBS	09/01/2026	Paydown		83,393	83,393	83,392	0	0	(1)	0	(1)	0	83,393	0	0	0	1,704	07/26/2066	1.D FE
..46655D-CQ-3	JPMMT 222 B3 - CMO/RMBS	09/01/2026	Paydown		31,500	31,500	25,634	25,634	0	5,865	0	5,865	0	31,500	0	0	0	328	08/26/2052	2.B Z
..46657W-AD-0	JPMMT 244 A4 - RMBS	09/01/2026	Paydown		82,321	82,321	82,321	82,321	0	0	0	0	0	82,321	0	0	0	3,668	10/26/2054	1.A
..55286V-AB-6	MFRA 24NQM1 A2 - CMO/RMBS	09/01/2026	Paydown		231,563	231,563	233,294	235,050	0	(3,487)	0	(3,487)	0	231,563	0	0	0	10,916	03/25/2069	1.D Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
576429-AA-2	MARM 2007-2 A1 - RMBS	09/25/2026	Paydown		8,408	8,408	7,520	8,553	0	(145)	0	(145)	0	8,408	0	0	0	227	03/25/2047	1.A FM
61775J-AF-0	MSRM 232 A4 - RMBS	09/01/2026	Paydown		200,316	200,316	200,629	200,309	0	7	0	7	0	200,316	0	0	0	3,585	06/25/2053	1.A
61775U-AA-6	MSRM 24NQM1 A1 - RMBS	09/01/2026	Paydown		155,367	155,367	155,367	155,847	0	(480)	0	(480)	0	155,367	0	0	0	6,420	12/26/2068	1.A
61779Q-AE-3	MSRM 25NQM8 A3 - RMBS	09/01/2026	Paydown		81,869	81,869	81,549	0	0	320	0	320	0	81,869	0	0	0	1,326	09/25/2070	1.G FE
617954-AF-9	MSRM 26NEW1 A2 - RMBS	09/01/2026	Paydown		44,728	44,728	44,728	0	0	1	0	1	0	44,728	0	0	0	886	04/27/2071	1.C FE
64790A-AG-2	NRZT 26NQM4 A3 - RMBS	09/01/2026	Paydown		61,754	61,754	61,753	0	0	(62)	0	(62)	0	61,754	0	0	0	995	02/25/2066	1.F FE
67119D-AB-4	OBXT 24NQM9 A2 - CMO/RMBS	09/01/2026	Paydown		245,765	245,765	245,765	248,833	0	(3,068)	0	(3,068)	0	245,765	0	0	0	9,824	01/25/2064	1.B
67124D-AJ-0	OBX 26NQM5 A2 - RMBS	09/01/2026	Paydown		224,749	224,749	224,745	0	0	4	0	4	0	224,749	0	0	0	5,133	01/25/2066	1.B FE
67124F-AK-2	OBX 26NQM4 A3 - RMBS	09/01/2026	Paydown		87,355	87,355	87,354	0	0	0	0	0	0	87,355	0	0	0	1,629	02/25/2066	1.F FE
69383F-AG-3	PRPM 2025-NQM5 A3 - RMBS	09/01/2026	Paydown		91,924	91,924	91,579	0	0	345	0	345	0	91,924	0	0	0	1,710	10/27/2070	1.F FE
69383Y-AF-4	PRKCM 26AFC2 A2 - RMBS	09/01/2026	Paydown		31,051	31,051	31,051	0	0	0	0	0	0	31,051	0	0	0	679	04/25/2061	1.C FE
729912-AB-1	PMTLT 26CNF4 A2 - RMBS	09/01/2026	Paydown		61,159	61,159	60,480	0	0	678	0	678	0	61,159	0	0	0	987	05/25/2057	1.A FE
729912-AF-2	PMTLT 26CNF4 A6 - RMBS	09/01/2026	Paydown		97,854	97,854	97,367	0	0	487	0	487	0	97,854	0	0	0	1,581	05/25/2057	1.A FE
73071P-AA-3	PNT 252 A1 - RMBS	09/25/2026	Paydown		70,974	70,974	71,166	0	0	(191)	0	(191)	0	70,974	0	0	0	1,783	10/25/2055	1.G FE
73072J-AA-6	PNT 2026-1 A1 - RMBS	09/25/2026	Paydown		34,068	34,068	33,773	0	0	294	0	294	0	34,068	0	0	0	836	02/25/2056	1.G FE
749384-AA-1	RCKT 2021-5 A1 - RMBS	09/01/2026	Paydown		79,064	79,064	65,932	66,004	0	13,060	0	13,060	0	79,064	0	0	0	607	11/27/2051	1.A FE
75023D-AZ-9	RMCT 24J1 A16 - RMBS	09/01/2026	Paydown		258,606	258,606	259,656	260,691	0	(2,086)	0	(2,086)	0	258,606	0	0	0	9,636	11/25/2054	1.A
81743E-AA-9	SEMT 2025-1 A1 - RMBS	09/01/2026	Paydown		98,226	98,226	97,612	97,603	0	623	0	623	0	98,226	0	0	0	3,842	02/25/2055	1.A
81750D-AB-9	SEMT 2025-13 - RMBS	09/01/2026	Paydown		167,105	167,105	165,487	165,461	0	1,644	0	1,644	0	167,105	0	0	0	2,577	01/25/2056	1.D Z
81750G-AE-6	SEMT 26HYB1 A1B - RMBS	09/01/2026	Paydown		100,381	100,381	98,525	0	0	1,853	0	1,853	0	100,381	0	0	0	1,547	04/25/2056	1.A FE
81750Q-AB-0	SEMT 2026-4 A2 - RMBS	09/01/2026	Paydown		37,033	37,033	36,084	0	0	948	0	948	0	37,033	0	0	0	606	03/27/2056	1.A FE
86364J-AD-9	SARM 2007-9 2A1 - CMO/RMBS	09/01/2026	Paydown		88,428	90,969	58,192	58,092	0	30,337	0	30,337	0	88,428	0	0	0	2,520	10/25/2037	1.A FM
89175M-AA-1	TPMT 2018-3 A1 - RMBS	09/01/2026	Paydown		15,792	15,792	15,825	15,758	0	34	0	34	0	15,792	0	0	0	395	05/28/2058	1.A
92490H-AK-2	VERUS 2026-3 A3 - RMBS	09/01/2026	Paydown		88,583	88,583	88,582	0	0	2	0	2	0	88,583	0	0	0	1,532	03/25/2071	1.F FE
92540N-AB-9	VERUS 2024-INV2 A2 - RMBS	09/01/2026	Paydown		119,488	119,488	119,487	119,727	0	(239)	0	(239)	0	119,488	0	0	0	4,436	08/26/2069	1.B
94984D-AD-6	WFMBS 2006-AR13 A4 - CMO/RMBS	09/01/2026	Paydown		207	212	151	208	142	(143)	0	(1)	0	207	0	0	0	9	09/25/2036	1.E FM
95758B-AR-0	WAL 2022-CL4 M2 - RMBS	09/25/2026	Paydown		22,916	22,916	23,704	0	0	(788)	0	(788)	0	22,916	0	0	0	465	10/25/2052	1.D FE
95758B-BC-2	WAL 2022-CL4 M3 - RMBS	09/25/2026	Paydown		22,623	22,623	23,789	0	0	(1,166)	0	(1,166)	0	22,623	0	0	0	495	10/25/2052	1.G FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					5,561,142	5,563,688	5,544,487	3,566,230	142	6,374	0	6,516	0	5,561,142	0	0	0	155,166	XXX	XXX
055986-AC-7	BMO 2023-5C1 A3 - CMBS	09/01/2026	Paydown		39,327	39,327	40,506	39,905	0	(578)	0	(578)	0	39,327	0	0	0	1,934	08/17/2056	1.A
30227T-AC-4	ESA 25ESH B - CMBS	08/17/2026	Paydown		39,905	39,906	39,906	39,906	0	0	0	0	0	39,905	0	0	0	1,419	10/15/2042	1.A
95000F-AZ-9	WFCM 2016-C35 C - CMBS	09/01/2026	Paydown		1,283,194	1,283,194	1,236,184	1,260,620	0	22,575	0	22,575	0	1,283,194	0	0	0	36,200	07/17/2048	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					1,362,426	1,362,426	1,316,595	1,340,430	0	21,996	0	21,996	0	1,362,426	0	0	0	39,553	XXX	XXX
000000-00-0	CIFCE VII E - CDO	07/27/2026	Jefferies		2,277,947	2,273,400	2,337,800	2,349,000	0	0	0	0	(11,200)	2,337,800	(64,400)	4,547	(59,853)	164,541	07/15/2039	3.C FE
00038K-BJ-9	ABBSL 1 D2R - CDO	09/29/2026	Bank of America Securities		4,511,295	4,500,000	4,477,500	4,477,010	0	(602)	0	(602)	0	4,476,408	0	34,887	34,887	341,273	10/15/2038	2.C FE
00120N-AW-4	AGL 25R D2R - CDO	09/29/2026	GOLDMAN		979,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(21,000)	(21,000)	75,844	07/21/2038	2.C FE
00177G-BJ-9	AMMC 25 D2R - CDO	09/29/2026	CROSS POINT CAPITAL LLC		1,974,540	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(25,460)	(25,460)	155,580	10/15/2038	2.C FE
054978-AU-5	BBAM 1 D2R - CDO	09/29/2026	STIFEL, NICOLAUS & CO., INC.		2,966,670	3,000,000	2,988,000	2,980,184	0	(3,113)	0	(3,113)	0	2,980,905	0	(14,235)	(14,235)	223,162	03/30/2038	2.C FE
05556T-AL-7	BBAM 6 D2 - CDO	09/29/2026	MIZUHO SECURITIES USA INC.		3,982,360	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(17,640)	(17,640)	258,587	01/27/2039	2.C FE
06759J-BG-2	BABSN 2019-I D2R - CDO	09/29/2026	CITIGROUP GLOBAL MARKETS INC.		2,459,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(41,000)	(41,000)	192,914	10/15/2038	2.C FE
07135T-AL-3	BATLN XXIX D2 - CDO	09/29/2026	Bank of America Securities		4,002,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	2,000	2,000	415,429	03/31/2038	2.C FE
09075J-BC-2	BGCLO 1 D1R - CDO	08/10/2026	Call @ 100.00		650,000	650,000	657,417	656,914	0	(409)	0	(409)	0	656,504	0	(6,504)	(6,504)	40,737	07/17/2037	2.C FE
10805Y-AQ-4	BRDGS I BR - CDO	07/06/2026	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	129,823	07/20/2037	1.F FE
30191E-AA-3	FDF 5 A - CDO	07/25/2026	Paydown		480,724	480,724	480,724	480,724	0	0	0	0	0	480,724	0	0	0	19,085	01/25/2038	1.A FE
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS	07/20/2026	Paydown		8,344	8,344	8,344	8,344	0	(1)	0	(1)	0	8,344	0	0	0	184	10/19/2029	1.F FE
41757Q-AL-5	HARUS 2025-1 D2 - CDO	09/29/2026	Bank of America Securities		2,476,725	2,500,000	2,509,375	2,501,451	0	(3,356)	0	(3,356)	0	2,501,845	0	(25,120)	(25,120)	190,236	04/19/2038	2.C FE
442921-AL-6	HLM 2023-18 FR - CDO	07/28/2026	MORGAN STANLEY CO		1,822,500	2,250,000	1,912,500	1,316,726	0	602,905	0	602,905	0	1,919,631	0	(97,131)	(97,131)	195,158	07/20/2039	4.C FE
566076-BN-4	MP18 XVIII D2R - CDO	09/29/2026	BNP Paribas		4,915,000	5,000,000	4,950,000	4,938,860	0	(3,989)	0	(3,989)	0	4,940,767	0	(25,767)	(25,767)	388,950	03/15/2038	2.C FE
631908-AA-8	CFOZ 2022 C - CDO	08/17/2026	Paydown		155,468	155,468	155,468	155,468	0	0	0	0	0	155,468	0	0	0	12,392	11/16/2037	3.A FE
63943V-AL-3	NAVS 4 D2 - CDO	09/29/2026	RBC CAPITAL MARKETS		2,002,640	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	2,640	2,640	145,213	10/15/2037	2.C FE
67116C-AW-3	OAKC 13 D2R - CDO	09/22/2026	Call @ 100.00		1,000,000	1,000,000	1,008,000	1,007,756	0	(904)	0	(904)	0	1,006,852	0	(6,852)	(6,852)	74,049	07/20/2037	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
68252P-AL-0	MUZ88 5 C - CDO	07/23/2026	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	139,349	07/15/2037	1.F FE
69356A-BE-1	PPMC 4 D2R - CDO	09/29/2026	GOLDMAN		2,431,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(68,250)	(68,250)	197,424	03/18/2038	2.C FE
69382D-AL-8	PPMC 8 D2 - CDO	09/29/2026	MORGAN STANLEY CO		1,475,850	1,500,000	1,485,000	1,481,200	0	(2,999)	0	(2,999)	0	1,481,837	0	(5,987)	(5,987)	111,986	04/20/2038	2.C FE
72132H-AW-2	PIPK 10 D2R - CDO	09/29/2026	BROWNSTONE INVESTMENT		1,958,680	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(41,320)	(41,320)	147,323	01/22/2038	2.C FE
75884A-AL-4	REG32 32 D2 - CDO	09/29/2026	STIFEL, NICOLAUS & CO., INC.		4,999,450	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(550)	(550)	525,499	07/25/2038	2.C FE
75884Y-AP-3	REG20 20R D2R - CDO	09/29/2026	Bank of America Securities		4,896,750	5,000,000	5,040,000	5,035,344	0	(5,193)	0	(5,193)	0	5,034,289	0	(137,539)	(137,539)	369,506	01/15/2038	2.C FE
87330Y-AB-9	TBRNA IV A1 - CDO	08/05/2026	Paydown		42,373	42,373	38,665	0	0	3,708	0	3,708	0	42,373	0	0	0	465	05/05/2036	2.B FE
89624C-DS-8	CAVU 2019-1 D2R - CDO	09/29/2026	MORGAN STANLEY CO		5,419,150	5,500,000	5,513,750	5,512,530	0	(4,745)	0	(4,745)	0	5,507,785	0	(88,635)	(88,635)	410,614	01/21/2037	2.C FE
897930-AA-1	TFINS 2026-1 A1 - CDO	07/15/2026	Paydown		25,862	25,862	25,862	0	0	0	0	0	0	25,862	0	0	0	538	01/15/2038	1.A FE
97314J-BN-4	WINDR 2019-3 D3R - CDO	09/29/2026	BROWNSTONE INVESTMENT		4,413,870	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	(86,130)	(86,130)	345,951	01/15/2038	2.C FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					68,327,947	69,386,170	69,088,404	68,401,510	0	581,302	0	581,302	(11,200)	69,057,393	(64,400)	(665,046)	(729,446)	5,271,810	XXX	XXX
12530M-AE-5	SORT 2021-1 A1 - ABS	09/15/2026	Paydown		10,454	10,448	9,507	10,335	0	119	0	119	0	10,454	0	0	0	103	03/15/2061	1.E FE
12815C-AA-1	ASCENT 1 A1 - ABS	09/01/2026	Direct		28,540	28,540	28,540	0	0	0	0	0	0	28,540	0	0	0	398	12/31/2055	. Z
12815C-AB-9	ASCENT 1 A2 - ABS	09/01/2026	Direct		5,189	5,189	5,189	0	0	0	0	0	0	5,189	0	0	0	70	12/31/2055	. Z
152314-EL-0	CXHE 2002-A AF6 - RMBS	09/01/2026	Paydown		51	51	50	51	0	0	0	0	0	51	0	0	0	2	01/25/2032	1.A FM
19425M-AD-0	CASL 2023-B C - ABS	09/17/2026	Various		389,592	384,519	401,829	401,374	0	(1,209)	0	(1,209)	0	400,165	0	(10,573)	(10,573)	21,171	06/25/2054	1.F FE
19425M-AF-5	CASL 2023-B E - ABS	09/17/2026	Various		279,721	281,413	291,018	292,483	0	958	0	958	0	293,442	0	(13,721)	(13,721)	20,687	06/25/2054	2.B FE
22537E-AE-5	CAALT 232 C - ABS	09/15/2026	Paydown		1,057,747	1,057,747	1,057,700	1,057,737	0	10	0	10	0	1,057,747	0	0	0	53,653	09/15/2033	1.A FE
29281L-AA-0	ENFIN 241 A - ABS	09/20/2026	Paydown		226,772	226,772	235,829	237,301	0	(10,529)	0	(10,529)	0	226,772	0	0	0	9,622	02/20/2055	3.C FE
29281L-AB-8	ENFIN 241 B - ABS	09/20/2026	Paydown		92,898	92,898	92,095	91,992	0	906	0	906	0	92,898	0	0	0	5,003	02/20/2055	5.B FE
29977F-AA-2	EVBRT 24A A - ABS	09/20/2026	Paydown		72,829	72,829	72,188	72,075	0	754	0	754	0	72,829	0	0	0	1,984	06/22/2054	2.C FE
29977F-AB-0	EVBRT 24A B - ABS	08/20/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/22/2054	3.C FE
31684T-AC-8	FIGRE 2025-FL2 A2 - RMBS	09/01/2026	Paydown		232,227	232,227	232,225	232,288	0	(61)	0	(61)	0	232,227	0	0	0	4,044	11/26/2055	1.C FE
35041L-AB-6	FFIN 2021-1 B - ABS	09/15/2026	Paydown		134,517	134,517	124,429	125,915	0	8,602	0	8,602	0	134,517	0	0	0	1,677	05/15/2041	1.B FE
44644N-BD-0	HACLN 2026-1 C - ABS	09/21/2026	Paydown		75,775	75,775	75,775	0	0	0	0	0	0	75,775	0	0	0	311	08/20/2048	2.C FE
61945W-AB-5	MSAIC 2023-2 B - ABS	09/20/2026	Paydown		125,048	125,048	123,217	122,642	0	2,407	0	2,407	0	125,048	0	0	0	5,488	09/22/2053	2.C FE
62986B-AA-1	NALP 261 A - ABS	09/25/2026	Paydown		23,834	23,834	23,828	0	0	7	0	7	0	23,834	0	0	0	565	06/26/2051	1.G FE
62986B-AB-9	NALP 261 B - ABS	09/25/2026	Paydown		39,723	39,723	39,713	0	0	11	0	11	0	39,723	0	0	0	1,182	06/26/2051	2.B FE
67108S-AA-6	ONDK 231 A - ABS	09/17/2026	Paydown		1,282,537	1,282,537	1,282,372	1,282,436	0	100	0	100	0	1,282,537	0	0	0	67,333	08/19/2030	1.A FE
69122A-AA-3	EGS 252M A - ABS	09/25/2026	Paydown		70,934	70,934	70,933	70,933	0	1	0	1	0	70,934	0	0	0	1,600	03/27/2034	1.F FE
69145B-AC-0	OXFIN 2022-1 B - ABS	07/15/2026	Paydown		6,606	6,606	6,606	6,606	0	0	0	0	0	6,606	0	0	0	158	02/15/2030	2.B FE
69410T-AA-3	CPACE 2023-1 A - ABS	09/10/2026	Paydown		926,071	926,071	886,260	0	0	41,304	0	41,304	0	926,071	0	0	0	5,732	02/10/2062	1.A FE
72305*-AA-9	PineBridge III, A SOFR 3.25 - ABS	08/14/2026	Direct		429,465	429,465	429,465	385,640	0	(3,058)	0	(3,058)	0	429,465	0	0	0	13,982	08/31/2032	1.F FE
72305*-AB-7	PINEBRIDGE PRIVATE CREDIT III PARALLEL R	08/14/2026	Direct		195,213	195,213	195,213	175,347	0	(1,462)	0	(1,462)	0	195,213	0	0	0	7,744	08/31/2032	2.B FE
757204-AA-0	RDAP 2025-1 A - ABS	09/25/2026	Paydown		93,108	93,108	93,102	93,029	0	79	0	79	0	93,108	0	0	0	2,265	03/25/2042	1.F FE
75907D-AC-1	RMIT 2022-1 C - ABS	09/15/2026	Paydown		869,227	869,227	869,026	869,188	0	38	0	38	0	869,227	0	0	0	28,624	03/15/2032	1.A FE
76912*-AA-5	Riverside Energy Michigan ABS I 05-2037	09/10/2026	Paydown		441,156	441,156	441,037	440,966	0	191	0	191	0	441,156	0	0	0	14,120	05/10/2037	2.B PL
83611M-BV-9	SVHE 2004-WMC1 M1 - RMBS	09/25/2026	Paydown		6,909	6,909	6,011	6,821	0	88	0	88	0	6,909	0	0	0	126	01/25/2035	1.A FM
86745X-AA-4	SNVA 231 A - ABS	07/30/2026	Paydown		77,498	77,498	73,616	73,450	0	4,048	0	4,048	0	77,498	0	0	0	1,046	04/30/2058	1.G FE
86745X-AB-2	SNVA 231 B - ABS	07/31/2026	Paydown		3,052	3,052	2,697	2,828	0	224	0	224	0	3,052	0	0	0	168	04/30/2058	2.B FE
86745Y-AC-8	SNVA 2023-B C - ABS	09/20/2026	Paydown		119,550	119,550	113,411	113,089	0	6,461	0	6,461	0	119,550	0	0	0	4,539	08/22/2050	4.C FE
88089J-AA-5	TERRA_PP 221 A1 - ABS	09/20/2026	Paydown		432,557	432,557	432,557	432,557	0	0	0	0	0	432,557	0	0	0	22,217	12/20/2042	1.G FE
89183E-AA-9	TPMT 24CES3 A1 - RMBS	09/01/2026	Paydown		97,501	97,501	97,499	97,679	0	(178)	0	(178)	0	97,501	0	0	0	4,059	05/27/2064	1.A
90920E-AA-5	UNSN 2026-2 A - RMBS	08/25/2026	Paydown		13,983	13,983	13,194	0	0	789	0	789	0	13,983	0	0	0	63	06/26/2056	1.G FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					7,860,285	7,856,898	7,826,131	6,694,761	0	50,600	0	50,600	0	7,884,579	0	(24,294)	(24,294)	299,735	XXX	XXX
63001@-AA-3	NPC DIF SR CL AAA - ABS	08/17/2026	Direct		1,863,615	1,863,615	1,863,615	1,111,764	0	(60,381)	0	(60,381)	0	1,863,615	0	0	0	26,684	02/07/2055	1.A
63001@-AH-8	NPC DIF SR CL NR - ABS	08/17/2026	Direct		90,003	90,003	90,003	67,991	0	8	0	8	0	90,003	0	0	0	1,289	02/07/2055	6. *
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					1,953,618	1,953,618	1,953,618	1,179,755	0	(60,373)	0	(60,373)	0	1,953,618	0	0	0	27,973	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
46520N-AB-9	FIO Insurance Feeder II LLC Class B	09/30/2026	Call @ 100.00		219,054	219,054	219,054	219,054	0	0	0	0	0	219,054	0	0	0	28,440	07/31/2049	3.C PL
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					219,054	219,054	219,054	219,054	0	0	0	0	0	219,054	0	0	0	28,440	XXX	XXX
000380-AA-6	AASET 242 A - ABS	09/16/2026	Paydown		236,651	236,651	236,650	236,649	0	2	0	2	0	236,651	0	0	0	10,174	09/16/2049	1.F FE
00166N-AA-7	ALTDE 251 A - ABS	09/15/2026	Paydown		15,560	15,560	15,559	15,559	0	1	0	1	0	15,560	0	0	0	612	08/15/2050	1.F FE
00255J-AA-8	AASET 241A A1 - ABS	09/16/2026	Paydown		107,990	107,990	108,732	108,402	0	(412)	0	(412)	0	107,990	0	0	0	4,505	05/17/2049	1.G FE
00255J-AC-4	AASET 241B B - ABS	09/16/2026	Paydown		355,329	355,329	360,677	0	0	(5,348)	0	(5,348)	0	355,329	0	0	0	8,163	05/17/2049	2.B FE
12013J-AC-2	BJETS 261 B - ABS	09/15/2026	Paydown		91,888	91,888	91,885	0	0	3	0	3	0	91,888	0	0	0	1,164	06/15/2041	2.B FE
12510H-AQ-3	CAUTO 2022-1 A2 - ABS	09/15/2026	Paydown		8,750	8,750	8,749	8,749	0	1	0	1	0	8,750	0	0	0	216	03/15/2052	1.E FE
12510H-BA-7	CAUTO 243 A2 - ABS	09/15/2026	Paydown		3,125	3,125	3,016	3,014	0	111	0	111	0	3,125	0	0	0	95	10/15/2054	1.E FE
12530M-AL-9	SORT 221 A1 - ABS	07/01/2026	DEUTSCHE BANK		4,723,818	4,756,519	4,756,117	4,755,479	0	(22)	0	(22)	0	4,756,096	0	(32,278)	(32,278)	156,057	08/15/2062	1.E FE
148924-AB-9	CLAST 261 B - ABS	09/15/2026	Paydown		73,038	73,038	73,036	0	0	1	0	1	0	73,038	0	0	0	1,870	03/15/2051	2.A FE
30345K-AB-2	MRE 261 B - ABS	09/15/2026	Paydown		31,250	31,250	31,249	0	0	1	0	1	0	31,250	0	0	0	395	06/15/2051	2.A FE
37556T-AA-4	GHOST 251 A - ABS	09/15/2026	Paydown		27,569	27,569	27,568	27,577	0	(8)	0	(8)	0	27,569	0	0	0	1,064	03/15/2050	1.F FE
62954J-AB-0	NPRL 2019-1 A2 - ABS	09/25/2026	Paydown		4,913,203	4,913,203	4,206,930	4,315,818	0	597,385	0	597,385	0	4,913,203	0	0	0	119,428	09/20/2049	1.F FE
72585C-AD-7	PKAIR 261 D - ABS	09/15/2026	Paydown		199,027	199,027	196,663	0	0	2,363	0	2,363	0	199,027	0	0	0	4,911	09/15/2043	2.C FE
78450T-AA-5	SLAM 2025-1 A - ABS	09/15/2026	Paydown		44,478	44,478	44,477	44,478	0	0	0	0	0	44,478	0	0	0	1,076	05/16/2050	1.F FE
83100A-AA-0	SLAM 241 A - ABS	09/15/2026	Paydown		50,578	50,578	50,577	50,578	0	1	0	1	0	50,578	0	0	0	1,800	09/15/2049	1.F FE
85209Q-AB-8	SPRTE 2026-1 B - ABS	09/15/2026	Paydown		72,991	72,991	72,990	0	0	0	0	0	0	72,991	0	0	0	2,029	03/15/2041	2.B FE
86212X-AB-6	STR 2019-1 A2 - ABS	09/20/2026	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	09/20/2026	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	09/19/2026	Paydown		23,808	23,808	24,322	24,290	0	(481)	0	(481)	0	23,808	0	0	0	915	05/19/2054	1.C FE
97063Q-AA-0	WESTF 2017-A A - ABS	09/15/2026	Paydown		274,284	274,284	253,896	264,991	0	9,293	0	9,293	0	274,284	0	0	0	7,997	08/15/2042	1.F FE
97064G-AB-9	WESTF 2021-A B - ABS	09/15/2026	Paydown		12,929	12,929	12,784	0	0	145	0	145	0	12,929	0	0	0	216	05/15/2046	2.B FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					11,267,343	11,300,044	10,576,953	9,856,661	0	603,035	0	603,035	0	11,299,620	0	(32,278)	(32,278)	322,717	XXX	XXX
137928-AA-5	Canes Midstream ABS Class A - ABS	09/08/2026	Paydown		16,982	16,982	16,982	16,982	0	0	0	0	0	16,982	0	0	0	534	12/05/2055	1.D Z
137928-AB-3	Canes Midstream ABS Class B - ABS	09/08/2026	Paydown		31,053	31,053	30,588	30,588	0	465	0	465	0	31,053	0	0	0	1,527	12/05/2055	2.B Z
23292P-AB-9	Diversified ABS XII - ABS	09/28/2026	Paydown		33,040	33,040	33,040	0	0	0	0	0	0	33,040	0	0	0	656	05/29/2046	2.C PL
23292Q-AB-7	DP EAGLE LLC - ABS	09/28/2026	Paydown		64,851	64,851	64,851	0	0	0	0	0	0	64,851	0	0	0	1,029	07/28/2046	2.B Z
23304G-AQ-4	DNKN 2021-1 A22 - ABS	08/20/2026	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	140	11/20/2051	2.B FE
25512S-AB-7	DEC 8 A2 - ABS	09/30/2026	Paydown		6,000	6,000	6,000	6,000	0	0	0	0	0	6,000	0	0	0	193	05/31/2044	2.A FE
25512G-AE-4	DEC 10 B - ABS	09/28/2026	Paydown		109,189	109,189	109,189	109,189	0	0	0	0	0	109,189	0	0	0	7,574	02/28/2045	3.C FE
29476Q-AB-2	EQV ABS ISSUER I LLC - ABS	09/15/2026	Paydown		44,207	44,207	44,207	44,207	0	0	0	0	0	44,207	0	0	0	1,083	12/15/2040	1.G PL
29476Q-AD-8	EQV ABS ISSUER I LLC - ABS	09/15/2026	Paydown		56,563	56,563	56,563	56,563	0	0	0	0	0	56,563	0	0	0	4,896	12/15/2040	3.B Z
34417R-AC-0	FOCUS 232 A2 - ABS	07/30/2026	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	773	10/30/2053	2.B FE
34959*-AA-8	FLF RNF I - Class A - ABS	08/25/2026			0	0	0	0	0	0	0	0	0	0	0	0	0	238,948	06/27/2037	1.F PL
34959*-AB-6	FLF RNF I - Class B - ABS	08/25/2026			0	0	0	0	0	0	0	0	0	0	0	0	0	99,190	06/27/2037	2.A PL
34959*-AC-4	FLF RNF I - Class C - ABS	08/25/2026			0	0	0	0	0	0	0	0	0	0	0	0	0	90,854	06/27/2037	3.A PL
34959*-AD-2	FLF RNF I - Class D - ABS	08/25/2026			0	0	0	0	0	0	0	0	0	0	0	0	0	54,656	06/27/2037	4.A PL
380241-AA-7	GDRD 2022-1 A2 - ABS	07/30/2026	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	386	10/30/2052	2.C FE
46610T-AB-7	JBHP-1-A2 - ABS	09/15/2026	Paydown		63,988	63,988	63,988	0	0	0	0	0	0	63,988	0	0	0	1,300	12/16/2041	3.B Z
476681-AE-1	JMIKE 251 A2 - ABS	08/15/2026	Paydown		15,625	15,625	15,625	15,625	0	0	0	0	0	15,625	0	0	0	438	08/16/2055	2.B FE
55282G-AF-4	ME 261 A2 - ABS	07/30/2026	Paydown		97,113	97,113	97,113	0	0	0	0	0	0	97,113	0	0	0	2,947	05/01/2056	2.C FE
67115S-AA-7	OHS 2026-1 A2 - ABS	08/25/2026	Paydown		4,167	4,167	4,124	0	0	41	0	41	0	4,167	0	0	0	93	02/25/2061	2.C FE
72703P-AJ-2	PLNT 2025-1 A11 - ABS	09/05/2026	Paydown		13,125	13,125	13,125	13,125	0	0	0	0	0	13,125	0	0	0	535	12/05/2055	2.B FE
74628A-AB-0	PWABS-251-A2 - ABS	09/05/2026	Paydown		6,529	6,529	6,529	6,529	0	0	0	0	0	6,529	0	0	0	284	04/05/2040	2.B PL
74628A-AC-8	PWABS-251-B - ABS	09/05/2026	Paydown		64,374	64,374	64,374	64,374	0	0	0	0	0	64,374	0	0	0	4,407	04/05/2040	3.B Z
75101#-AE-6	Raisa Funding I, LLC Class C - ABS	08/28/2026	Paydown		2,143,295	2,143,295	2,137,270	1,498,265	0	(803)	0	(803)	0	2,133,531	0	9,764	9,764	(204,202)	08/15/2037	3.C PL
78433D-AC-8	SEB4P 2024-1 A2 - ABS	07/30/2026	Paydown		19,409	19,409	19,949	0	0	(505)	0	(505)	0	19,409	0	0	0	717	04/30/2054	2.C FE
817743-AG-2	SPRO 221 A2 - ABS	07/25/2026	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	147	01/25/2052	2.C FE
864300-AC-2	SUBWAY 2024-1 A22 - ABS	07/30/2026	Paydown		10,625	10,625	10,625	10,625	0	0	0	0	0	10,625	0	0	0	499	07/30/2054	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
..864300-AJ-7	SUBWAY 2024-3 A22 - ABS	07/30/2026	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
..91825N-AE-1	VCRRL 4 A3 - ABS	07/20/2026	Paydown		5,556	5,556	5,556	5,556	0	0	0	0	0	5,556	0	0	0	168	04/20/2035	1.F FE
..92861W-AA-2	VITAL 251 A2 - ABS	07/30/2026	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	414	01/31/2056	2.C FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					2,885,691	2,885,691	2,879,698	1,957,628	0	(802)	0	(802)	0	2,875,927	0	9,764	9,764	311,073	XXX	XXX
..01627A-AD-0	ADC 2023-1 A2 - ABS	08/06/2026	Paydown		10,000,000	10,000,000	9,769,540	9,869,739	0	130,261	0	130,261	0	10,000,000	0	0	0	378,410	08/17/2048	1.G FE
..01627A-AE-8	ADC 232 A2 - ABS	08/06/2026	Paydown		5,000,000	5,000,000	4,911,352	4,914,447	0	85,553	0	85,553	0	5,000,000	0	0	0	232,922	11/16/2048	1.G FE
..23292F-AB-1	LMDC 221 A2 - ABS	08/15/2026	Paydown		682,861	682,861	682,861	682,861	0	0	0	0	0	682,861	0	0	0	14,826	09/15/2051	2.B FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					15,682,861	15,682,861	15,363,753	15,467,048	0	215,813	0	215,813	0	15,682,861	0	0	0	626,158	XXX	XXX
..47987E-AB-3	JONAH_PP 2022-1 A2 - ABS	09/12/2026	Paydown		163,379	163,379	160,215	161,302	0	2,077	0	2,077	0	163,379	0	0	0	8,436	12/10/2037	1.G FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					163,379	163,379	160,215	161,302	0	2,077	0	2,077	0	163,379	0	0	0	8,436	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					116,035,480	117,125,564	115,575,672	110,220,937	142	1,584,834	0	1,584,976	(11,200)	116,811,734	(64,400)	(711,854)	(776,254)	7,138,452	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					1,953,618	1,953,618	1,953,618	1,179,755	0	(60,373)	0	(60,373)	0	1,953,618	0	0	0	27,973	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					117,989,098	119,079,181	117,529,289	111,400,692	142	1,524,461	0	1,524,603	(11,200)	118,765,352	(64,400)	(711,854)	(776,254)	7,166,424	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					117,989,098	119,079,181	117,529,289	111,400,692	142	1,524,461	0	1,524,603	(11,200)	118,765,352	(64,400)	(711,854)	(776,254)	7,166,424	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					156,087,860	159,012,286	154,348,045	138,462,919	142	1,594,797	0	1,594,940	(11,200)	156,467,366	(64,400)	(368,431)	(432,831)	9,132,736	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
5989999997. Total - common stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					156,087,860	XXX	154,348,045	138,462,919	142	1,594,797	0	1,594,940	(11,200)	156,467,366	(64,400)	(368,431)	(432,831)	9,132,736	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
OTC_CALL_EIA_SPX_4665.90_BC				Barclays Bank PLC	10/09/2023	10/05/2026	0	2,286	4665.9	308	0	0	1,464		1,464	336	0	0	0	0		
OTC_CALL_EIA_SPX_4718.41_SG				Societe Generale SA	10/16/2023	10/12/2026	1	5,521	4718.41	1,211	0	0	3,438		3,438	796	0	0	0	0		
OTC_CALL_EIA_SPX_4664.45_UBS				UBS AG	10/23/2023	10/19/2026	5	24,815	4664.45	2,824	0	0	15,937		15,937	3,633	0	0	0	0		
OTC_CALL_EIA_SPX_4506.33_BC				Barclays Bank PLC	10/30/2023	10/26/2026	7	32,085	4506.33	4,465	0	0	22,478		22,478	4,926	0	0	0	0		
OTC_CALL_EIA_SPX_4643.46_BC				Barclays Bank PLC	11/06/2023	11/02/2026	3	15,323	4643.46	1,994	0	0	9,979		9,979	2,251	0	0	0	0		
OTC_CALL_EIA_SPX_4744.38_BC				Barclays Bank PLC	11/13/2023	11/09/2026	10	45,593	4744.38	5,786	0	0	28,132		28,132	6,488	0	0	0	0		
OTC_CALL_EIA_SPX_4868.37_UBS				UBS AG	11/20/2023	11/16/2026	5	23,027	4868.37	2,836	0	0	13,282		13,282	3,147	0	0	0	0		
OTC_CALL_EIA_SPX_4960.60_BC				Barclays Bank PLC	11/27/2023	11/20/2026	2	9,028	4960.6	1,044	0	0	4,948		4,948	1,197	0	0	0	0		
OTC_CALL_EIA_SPX_4984.45_BC				Barclays Bank PLC	12/04/2023	11/30/2026	3	12,710	4984.45	1,435	0	0	6,888		6,888	1,671	0	0	0	0		
OTC_CALL_EIA_SPX_4991.59_BC				Barclays Bank PLC	12/11/2023	12/07/2026	3	17,371	4991.59	2,074	0	0	9,392		9,392	2,279	0	0	0	0		
OTC_CALL_EIA_SPX_5143.92_UBS				UBS AG	12/18/2023	12/15/2026	0	669	5143.92	73	0	0	332		332	83	0	0	0	0		
OTC_CALL_EIA_SPX_5193.32_BC				Barclays Bank PLC	01/02/2024	12/28/2026	2	10,802	5193.32	1,156	0	0	5,231		5,231	1,326	0	0	0	0		
OTC_CALL_EIA_SPX_5169.68_MZH				Mizuho Markets Ameri	01/08/2024	12/30/2026	2	2	1.0	1,022	0	0	4,648		4,648	1,171	0	0	0	0		
OTC_CALL_EIA_SPX_5192.26_MZH				Mizuho Markets Ameri	01/16/2024	01/07/2027	0	2,181	5192.26	229	0	0	1,060		1,060	268	0	0	0	0		
OTC_CALL_EIA_SPX_5316.78_WF				Wells Fargo Bank NA	01/29/2024	01/25/2027	6	32,486	5316.78	3,507	0	0	14,765		14,765	3,827	0	0	0	0		
OTC_CALL_EIA_SPX_5359.09_SG				Societe Generale SA	02/05/2024	01/29/2027	3	15,113	5359.09	2,131	0	0	6,708		6,708	1,754	0	0	0	0		
OTC_CALL_EIA_SPX_5387.66_MZH				Mizuho Markets Ameri	02/12/2024	02/03/2027	7	37,821	5387.66	4,283	0	0	16,534		16,534	4,347	0	0	0	0		
OTC_CALL_EIA_SPX_5471.83_MZH				Mizuho Markets Ameri	02/20/2024	02/12/2027	1	3,502	5471.83	353	0	0	1,460		1,460	391	0	0	0	0		
OTC_CALL_EIA_SPX_5449.52_UBS				UBS AG	02/26/2024	02/18/2027	0	1,853	5449.52	217	0	0	785		785	209	0	0	0	0		
OTC_CALL_EIA_SPX_5551.91_MZH				Mizuho Markets Ameri	03/11/2024	03/04/2027	2	10,049	5551.91	1,128	0	0	4,022		4,022	1,091	0	0	0	0		
OTC_CALL_EIA_SPX_5578.55_UBS				UBS AG	03/18/2024	03/11/2027	1	4,351	5578.55	507	0	0	1,719		1,719	468	0	0	0	0		
OTC_CALL_EIA_SPX_5633.74_MZH				Mizuho Markets Ameri	03/25/2024	03/17/2027	2	9,465	5633.74	1,130	0	0	3,622		3,622	999	0	0	0	0		
OTC_CALL_EIA_SPX_5684.41_BC				Barclays Bank PLC	04/01/2024	03/25/2027	5	26,774	5684.41	3,147	0	0	9,965		9,965	2,774	0	0	0	0		
OTC_CALL_EIA_SPX_5704.11_MZH				Mizuho Markets Ameri	04/08/2024	03/31/2027	7	41,298	5704.11	4,685	0	0	15,224		15,224	4,252	0	0	0	0		
OTC_CALL_EIA_SPX_5678.80_SG				Societe Generale SA	04/15/2024	04/09/2027	5	28,167	5678.8	3,427	0	0	10,591		10,591	2,935	0	0	0	0		
OTC_CALL_EIA_SPX_5509.00_BC				Barclays Bank PLC	04/22/2024	04/15/2027	5	27,931	5509.0	3,365	0	0	11,670		11,670	3,111	0	0	0	0		
OTC_CALL_EIA_SPX_5511.57_MZH				Mizuho Markets Ameri	04/29/2024	04/23/2027	2	10,086	5511.57	1,262	0	0	4,221		4,221	1,124	0	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)
OTC_CALL_EIA_SPX_5576.63_MZH				Mizuho Markets Ameri	05/06/2024	04/28/2027	1	7,752	5576.63	937	0	0	3,127		3,127	891	0	0	0	0		
OTC_CALL_EIA_SPX_5673.95_MZH				Mizuho Markets Ameri	05/13/2024	05/07/2027	12	67,633	5673.95	7,827	0	0	25,828		25,828	7,510	0	0	0	0		
OTC_CALL_EIA_SPX_5691.35_MZH				Mizuho Markets Ameri	05/20/2024	05/11/2027	1	5,122	5691.35	639	0	0	1,939		1,939	566	0	0	0	0		
OTC_CALL_EIA_SPX_5784.68_MZH				Mizuho Markets Ameri	05/28/2024	05/19/2027	1	7,520	5784.68	847	0	0	2,698		2,698	802	0	0	0	0		
OTC_CALL_EIA_SPX_5783.58_MZH				Mizuho Markets Ameri	06/03/2024	05/26/2027	0	2,545	5783.58	271	0	0	917		917	258	0	0	0	0		
OTC_CALL_EIA_SPX_5816.42_SG				Societe Generale SA	06/17/2024	06/07/2027	2	10,179	5816.42	1,799	0	0	3,613		3,613	1,021	0	0	0	0		
OTC_CALL_EIA_SPX_5966.17_MZH				Mizuho Markets Ameri	06/24/2024	06/16/2027	13	78,694	5966.17	8,677	0	0	25,535		25,535	7,448	0	0	0	0		
OTC_CALL_EIA_SPX_5966.03_SG				Societe Generale SA	07/08/2024	06/30/2027	5	31,322	5966.03	4,281	0	0	10,241		10,241	3,312	0	0	0	0		
OTC_CALL_EIA_SPX_6074.41_MZH				Mizuho Markets Ameri	07/15/2024	07/07/2027	0	2,248	6074.41	258	0	0	688		688	228	0	0	0	0		
OTC_CALL_EIA_SPX_6147.52_UBS				UBS AG	07/22/2024	07/13/2027	3	18,381	6147.52	1,866	0	0	5,384		5,384	1,810	0	0	0	0		
OTC_CALL_EIA_SPX_5979.90_MZH				Mizuho Markets Ameri	07/29/2024	07/26/2027	2	11,063	5979.9	1,201	0	0	3,637		3,637	1,174	0	0	0	0		
OTC_CALL_EIA_SPX_5955.26_MZH				Mizuho Markets Ameri	08/05/2024	07/27/2027	3	16,913	5955.26	1,361	0	0	5,649		5,649	1,723	0	0	0	0		
OTC_CALL_EIA_SPX_5825.13_MZH				Mizuho Markets Ameri	08/13/2024	08/09/2027	5	30,815	5825.13	3,403	0	0	11,217		11,217	3,320	0	0	0	0		
OTC_CALL_EIA_SPX_5843.23_SG				Societe Generale SA	08/19/2024	08/12/2027	3	17,238	5843.23	2,735	0	0	6,216		6,216	1,846	0	0	0	0		
OTC_CALL_EIA_SPX_6121.24_SG				Societe Generale SA	08/26/2024	08/18/2027	1	8,876	6121.24	1,402	0	0	2,703		2,703	853	0	0	0	0		
OTC_CALL_EIA_SPX_6126.20_MZH				Mizuho Markets Ameri	09/03/2024	08/26/2027	8	46,865	6126.2	4,429	0	0	14,295		14,295	4,745	0	0	0	0		
OTC_CALL_EIA_SPX_6026.53_MZH				Mizuho Markets Ameri	09/09/2024	08/31/2027	2	10,667	6026.53	1,013	0	0	3,474		3,474	1,127	0	0	0	0		
OTC_CALL_EIA_SPX_6073.14_MZH				Mizuho Markets Ameri	09/16/2024	09/13/2027	5	31,945	6073.14	3,445	0	0	10,178		10,178	3,328	0	0	0	0		
OTC_CALL_EIA_SPX_6140.40_MZH				Mizuho Markets Ameri	09/23/2024	09/14/2027	1	4,053	6140.4	445	0	0	1,239		1,239	411	0	0	0	0		
OTC_CALL_EIA_SPX_6233.24_MZH				Mizuho Markets Ameri	10/01/2024	09/23/2027	5	29,172	6233.24	3,029	0	0	8,455		8,455	3,017	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_622.23_SG				Societe Generale SA	10/07/2024	10/01/2026	59	36,911	622.227	1,467	0	0	0		0	(13)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_614.77_SG				Societe Generale SA	10/07/2024	10/05/2026	1,663	1,022,321	614.767	43,740	0	0	0		0	(653)	0	0	0	0		
OTC_CALL_EIA_SPX_6267.97_MZH				Mizuho Markets Ameri	10/07/2024	09/30/2027	3	18,616	6267.97	1,991	0	0	5,300		5,300	1,904	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_609.82_SG				Societe Generale SA	10/07/2024	10/05/2026	895	545,904	609.819	24,438	0	0	0		0	(367)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_618.98_SG				Societe Generale SA	10/07/2024	10/02/2026	257	159,306	618.977	6,543	0	0	0		0	(64)	0	0	0	0		
OTC_CALL_EIA_SPX_5726.83_MZH				Mizuho Markets Ameri	10/14/2024	10/07/2026	14	80,920	5726.83	12,008	0	0	27,245		27,245	8,728	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_253.89_UBS				UBS AG	10/14/2024	10/09/2026	526	133,648	253.89	3,640	0	0	1,296		1,296	(3,919)	0	0	0	0		
OTC_CALL_EIA_SPX_6004.06_MZH				Mizuho Markets Ameri	10/14/2024	10/07/2026	14	84,837	6004.06	(9,446)	0	0	(23,330)		(23,330)	(8,104)	0	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)
OTC_CALL_EIA_NDX_20084.57_MZH				Mizuho Markets Ameri	10/14/2024	10/07/2026	48	955,624	20084.57	163,313	0	0	491,786		491,786	203,010	0	0	0	0		
OTC_CALL_EIA_SPX_6208.57_MZH				Mizuho Markets Ameri	10/14/2024	10/06/2027	0	683	6208.57	87	0	0	203		203	72	0	0	0	0		
OTC_CALL_EIA_SPX_5737.67_MZH				Mizuho Markets Ameri	10/14/2024	10/06/2026	180	1,030,543	5737.67	151,195	0	0	344,281		344,281	110,739	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_611.38_SG				Societe Generale SA	10/14/2024	10/09/2026	150	91,841	611.379	4,858	0	0	0		0	(92)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_597.09_SG				Societe Generale SA	10/14/2024	10/05/2026	464	277,257	597.087	16,535	0	0	0		0	(429)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_597.09_SG				Societe Generale SA	10/14/2024	10/07/2026	588	351,021	597.087	20,934	0	0	0		0	(749)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_597.09_SG				Societe Generale SA	10/14/2024	10/06/2026	113	67,560	597.087	4,029	0	0	0		0	(135)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_606.72_SG				Societe Generale SA	10/14/2024	10/12/2026	329	199,319	606.717	10,987	0	0	0		0	(239)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_603.88_SG				Societe Generale SA	10/14/2024	10/08/2026	96	57,707	603.883	3,253	0	0	0		0	(105)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_613.16_SG				Societe Generale SA	10/14/2024	10/12/2026	174	106,769	613.158	5,573	0	0	0		0	(128)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_617.87_SG				Societe Generale SA	10/21/2024	10/14/2026	367	226,877	617.874	11,393	0	0	0		0	(314)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_617.87_SG				Societe Generale SA	10/21/2024	10/13/2026	3,167	1,956,498	617.874	98,181	0	0	0		0	(1,816)	0	0	0	0		
OTC_CALL_EIA_SPX_5852.84_MZH				Mizuho Markets Ameri	10/21/2024	10/14/2026	229	1,337,784	5852.84	172,481	0	0	412,886		412,886	136,282	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_623.88_SG				Societe Generale SA	10/21/2024	10/19/2026	611	381,183	623.878	18,226	0	0	0		0	(352)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_622.22_SG				Societe Generale SA	10/21/2024	10/16/2026	397	247,308	622.222	11,975	0	0	0		0	(251)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_622.23_SG				Societe Generale SA	10/21/2024	10/16/2026	125	77,916	622.23	8,767	0	0	0		0	(358)	0	0	0	0		
OTC_CALL_EIA_SPX_5853.74_MZH				Mizuho Markets Ameri	10/21/2024	10/14/2026	28	162,149	5853.74	20,887	0	0	50,012		50,012	16,512	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_622.25_SG				Societe Generale SA	10/21/2024	10/19/2026	1,141	710,003	622.253	34,443	0	0	0		0	(749)	0	0	0	0		
OTC_CALL_EIA_SPX_6344.43_MZH				Mizuho Markets Ameri	10/21/2024	10/14/2027	1	7,804	6344.43	869	0	0	2,135		2,135	779	0	0	0	0		
OTC_CALL_EIA_SPX_6126.22_MZH				Mizuho Markets Ameri	10/21/2024	10/14/2026	28	169,696	6126.22	(16,158)	0	0	(42,476)		(42,476)	(15,176)	0	0	0	0		
OTC_CALL_EIA_NDX_20282.21_MZH				Mizuho Markets Ameri	10/21/2024	10/16/2026	28	576,218	20282.21	91,429	0	0	288,570		288,570	120,087	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_618.63_SG				Societe Generale SA	10/21/2024	10/15/2026	180	111,606	618.626	5,571	0	0	0		0	(136)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_253.93_UBS				UBS AG	10/21/2024	10/14/2026	882	223,852	253.93	6,011	0	0	2,322		2,322	(6,432)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_617.87_SG				Societe Generale SA	10/21/2024	10/12/2026	93	57,388	617.874	2,878	0	0	0		0	(70)	0	0	0	0		
OTC_CALL_EIA_SPX_5832.12_MZH				Mizuho Markets Ameri	10/28/2024	10/22/2026	244	1,420,529	5832.12	186,804	0	0	446,359		446,359	145,516	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_255.60_UBS				UBS AG	10/28/2024	10/20/2026	876	223,865	255.6	5,537	0	0	1,635		1,635	(6,235)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_616.88_SG				Societe Generale SA	10/28/2024	10/20/2026	13	7,995	616.88	348	0	0	0		0	(9)	0	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)
OTC_CALL_EIA_SGIXSMPA_609.35_SG				Societe Generale SA	10/28/2024	10/26/2026	276	167,962	609.354	7,875	0	0	0		0	(245)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_614.46_SG				Societe Generale SA	10/28/2024	10/23/2026	414	254,325	614.459	11,359	0	0	0		0	(357)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_616.88_SG				Societe Generale SA	10/28/2024	10/19/2026	768	473,838	616.88	20,569	0	0	0		0	(530)	0	0	0	0		
OTC_CALL_EIA_SPX_6380.84_MZH				Mizuho Markets Ameri	10/28/2024	10/20/2027	8	51,302	6380.84	5,518	0	0	13,761		13,761	5,062	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_616.88_SG				Societe Generale SA	10/28/2024	10/21/2026	250	154,387	616.88	6,722	0	0	0		0	(224)	0	0	0	0		
OTC_CALL_EIA_NDX_20277.34_MZH				Mizuho Markets Ameri	10/28/2024	10/21/2026	31	623,325	20277.34	101,753	0	0	312,742		312,742	129,781	0	0	0	0		
OTC_CALL_EIA_SPX_6094.24_MZH				Mizuho Markets Ameri	10/28/2024	10/20/2026	21	124,932	6094.24	(12,282)	0	0	(32,180)		(32,180)	(11,321)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_613.80_SG				Societe Generale SA	10/28/2024	10/22/2026	227	139,039	613.804	6,235	0	0	0		0	(207)	0	0	0	0		
OTC_CALL_EIA_SPX_5836.52_MZH				Mizuho Markets Ameri	10/28/2024	10/20/2026	21	119,649	5836.52	15,630	0	0	37,448		37,448	12,242	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_596.04_SG				Societe Generale SA	10/28/2024	10/26/2026	190	113,170	596.041	5,976	0	0	0		0	(165)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_594.90_SG				Societe Generale SA	11/04/2024	10/29/2026	327	194,473	594.901	9,005	0	0	0		0	(235)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_601.23_SG				Societe Generale SA	11/04/2024	10/27/2026	47	28,083	601.227	1,221	0	0	0		0	(34)	0	0	0	0		
OTC_CALL_EIA_SPX_5851.20_MZH				Mizuho Markets Ameri	11/04/2024	10/22/2026	3	15,096	5851.2	1,738	0	0	4,679		4,679	1,444	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_253.02_UBS				UBS AG	11/04/2024	10/29/2026	1,438	363,812	253.02	9,246	0	0	5,512		5,512	(9,799)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_601.23_SG				Societe Generale SA	11/04/2024	10/28/2026	176	105,984	601.227	4,618	0	0	0		0	(127)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_601.23_SG				Societe Generale SA	11/04/2024	10/26/2026	1,625	976,765	601.227	42,420	0	0	0		0	(1,257)	0	0	0	0		
OTC_CALL_EIA_SPX_6288.75_MZH				Mizuho Markets Ameri	11/04/2024	10/29/2027	4	24,337	6288.75	2,593	0	0	6,964		6,964	2,262	0	0	0	0		
OTC_CALL_EIA_SPX_5823.06_MZH				Mizuho Markets Ameri	11/04/2024	10/27/2026	12	67,548	5823.06	8,060	0	0	21,409		21,409	6,536	0	0	0	0		
OTC_CALL_EIA_NDX_20232.33_MZH				Mizuho Markets Ameri	11/04/2024	10/28/2026	17	337,678	20232.33	51,457	0	0	170,855		170,855	69,837	0	0	0	0		
OTC_CALL_EIA_SPX_6094.13_MZH				Mizuho Markets Ameri	11/04/2024	10/27/2026	12	70,692	6094.13	(6,157)	0	0	(18,282)		(18,282)	(6,014)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_595.62_SG				Societe Generale SA	11/04/2024	10/30/2026	88	52,229	595.615	2,406	0	0	0		0	(82)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_585.79_SG				Societe Generale SA	11/04/2024	11/02/2026	1,385	811,037	585.789	41,022	0	0	0		0	(1,280)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_589.31_SG				Societe Generale SA	11/04/2024	11/02/2026	305	179,782	589.313	8,802	0	0	0		0	(281)	0	0	0	0		
OTC_CALL_EIA_SPX_5811.54_MZH				Mizuho Markets Ameri	11/04/2024	10/27/2026	222	1,292,370	5811.54	156,110	0	0	412,966		412,966	125,681	0	0	0	0		
OTC_CALL_EIA_NDX_20443.88_MZH				Mizuho Markets Ameri	11/11/2024	11/04/2026	39	800,787	20443.88	144,069	0	0	393,457		393,457	162,426	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_586.55_SG				Societe Generale SA	11/11/2024	11/04/2026	1,089	638,557	586.553	43,131	0	0	0		0	(1,301)	0	0	0	0		
OTC_CALL_EIA_SPX_6468.55_MZH				Mizuho Markets Ameri	11/11/2024	11/08/2027	2	13,519	6468.55	1,607	0	0	3,470		3,470	1,176	0	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)
OTC_CALL_EIA_SGIXSMPA_596.57_SG				Societe Generale SA	11/11/2024	11/05/2026	250	149,321	596.567	9,373	0	0	0		0	(320)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_613.59_SG				Societe Generale SA	11/11/2024	11/09/2026	601	368,788	613.594	20,168	0	0	0		0	(691)	0	0	0	0		
OTC_CALL_EIA_SPX_5825.34_MZH				Mizuho Markets Ameri	11/11/2024	11/04/2026	28	160,255	5825.34	24,844	0	0	50,886		50,886	15,460	0	0	0	0		
OTC_CALL_EIA_SPX_6059.10_MZH				Mizuho Markets Ameri	11/11/2024	11/04/2026	28	166,686	6059.1	(20,575)	0	0	(44,509)		(44,509)	(14,410)	0	0	0	0		
OTC_CALL_EIA_SPX_5814.95_MZH				Mizuho Markets Ameri	11/11/2024	11/03/2026	230	1,336,624	5814.95	209,083	0	0	427,369		427,369	129,573	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_586.55_SG				Societe Generale SA	11/11/2024	11/02/2026	1,312	769,499	586.553	52,061	0	0	0		0	(1,215)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_586.55_SG				Societe Generale SA	11/11/2024	11/03/2026	2,435	1,428,186	586.553	96,521	0	0	0		0	(2,646)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_616.87_SG				Societe Generale SA	11/11/2024	11/06/2026	46	28,610	616.866	1,520	0	0	0		0	(52)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_620.40_SG				Societe Generale SA	11/11/2024	11/09/2026	303	188,179	620.396	9,717	0	0	0		0	(303)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_251.68_UBS				UBS AG	11/11/2024	11/03/2026	588	148,003	251.68	3,970	0	0	2,905		2,905	(3,890)	0	0	0	0		
OTC_CALL_EIA_NDX_20971.78_MZH				Mizuho Markets Ameri	11/18/2024	11/11/2026	37	781,409	20971.78	113,329	0	0	355,449		355,449	151,109	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_621.60_WF				Wells Fargo Bank NA	11/18/2024	11/13/2026	103	63,925	621.598	3,050	0	0	0		0	(36)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_251.48_UBS				UBS AG	11/18/2024	11/11/2026	702	176,443	251.48	4,171	0	0	3,713		3,713	(4,538)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_620.85_WF				Wells Fargo Bank NA	11/18/2024	11/12/2026	209	129,876	620.853	6,238	0	0	0		0	(111)	0	0	0	0		
OTC_CALL_EIA_SPX_6398.98_MZH				Mizuho Markets Ameri	11/18/2024	11/15/2027	0	2,112	6398.98	249	0	0	570		570	190	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_622.21_WF				Wells Fargo Bank NA	11/18/2024	11/09/2026	836	519,871	622.213	24,556	0	0	0		0	(249)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_616.95_WF				Wells Fargo Bank NA	11/18/2024	11/16/2026	414	255,699	616.946	12,799	0	0	0		0	(232)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_622.21_WF				Wells Fargo Bank NA	11/18/2024	11/10/2026	654	406,747	622.213	19,239	0	0	0		0	(202)	0	0	0	0		
OTC_CALL_EIA_SPX_6255.82_MZH				Mizuho Markets Ameri	11/18/2024	11/11/2026	39	244,790	6255.82	(22,413)	0	0	(55,948)		(55,948)	(19,016)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_622.21_WF				Wells Fargo Bank NA	11/18/2024	11/11/2026	168	104,650	622.213	4,952	0	0	0		0	(69)	0	0	0	0		
OTC_CALL_EIA_SPX_5823.52_MZH				Mizuho Markets Ameri	11/18/2024	10/28/2026	0	1,514	5823.52	216	0	0	480		480	146	0	0	0	0		
OTC_CALL_EIA_SPX_5985.52_MZH				Mizuho Markets Ameri	11/18/2024	11/11/2026	39	234,213	5985.52	28,821	0	0	66,392		66,392	20,952	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_615.70_WF				Wells Fargo Bank NA	11/18/2024	11/16/2026	115	70,602	615.699	3,577	0	0	0		0	(67)	0	0	0	0		
OTC_CALL_EIA_SPX_5971.45_MZH				Mizuho Markets Ameri	11/18/2024	11/11/2026	186	1,112,780	5971.45	138,925	0	0	318,772		318,772	100,217	0	0	0	0		
OTC_CALL_EIA_NDX_20351.07_MZH				Mizuho Markets Ameri	11/18/2024	10/28/2026	0	1,221	20351.07	202	0	0	607		607	250	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_250.31_UBS				UBS AG	11/25/2024	11/19/2026	911	228,075	250.31	6,174	0	0	5,805		5,805	(5,692)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_615.57_SG				Societe Generale SA	11/25/2024	11/19/2026	224	137,875	615.569	8,333	0	0	0		0	(221)	0	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)
OTC_CALL_EIA_NDX_20980.36_MZH				Mizuho Markets Ameri	11/25/2024	11/13/2026	1	11,749	20980.36	1,766	0	0	5,341		5,341	2,269	0	0	0	0		
OTC_CALL_EIA_SPX_6178.54_MZH				Mizuho Markets Ameri	11/25/2024	11/17/2026	35	216,187	6178.54	(23,255)	0	0	(52,894)		(52,894)	(17,510)	0	0	0	0		
OTC_CALL_EIA_SPX_6446.21_MZH				Mizuho Markets Ameri	11/25/2024	11/19/2027	1	8,316	6446.21	1,001	0	0	2,182		2,182	734	0	0	0	0		
OTC_CALL_EIA_SPX_5924.58_MZH				Mizuho Markets Ameri	11/25/2024	11/18/2026	243	1,441,273	5924.58	201,942	0	0	428,851		428,851	132,464	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_617.05_SG				Societe Generale SA	11/25/2024	11/20/2026	88	54,189	617.045	3,238	0	0	0		0	(86)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_617.71_SG				Societe Generale SA	11/25/2024	11/18/2026	906	559,857	617.712	33,265	0	0	0		0	(845)	0	0	0	0		
OTC_CALL_EIA_NDX_20656.82_MZH				Mizuho Markets Ameri	11/25/2024	11/19/2026	41	836,808	20656.82	135,938	0	0	399,973		399,973	166,116	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_626.28_SG				Societe Generale SA	11/25/2024	11/23/2026	1,185	742,151	626.277	41,192	0	0	0		0	(1,160)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_632.52_SG				Societe Generale SA	11/25/2024	11/23/2026	1,121	708,812	632.518	37,383	0	0	0		0	(890)	0	0	0	0		
OTC_CALL_EIA_SPX_5901.38_MZH				Mizuho Markets Ameri	11/25/2024	11/17/2026	35	206,489	5901.38	29,569	0	0	62,454		62,454	19,185	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_617.71_SG				Societe Generale SA	11/25/2024	11/16/2026	934	577,246	617.712	34,305	0	0	0		0	(920)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_617.71_SG				Societe Generale SA	11/25/2024	11/17/2026	148	91,242	617.712	5,422	0	0	0		0	(148)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_252.57_UBS				UBS AG	12/02/2024	11/27/2026	303	76,572	252.57	1,909	0	0	1,486		1,486	(1,909)	0	0	0	0		
OTC_CALL_EIA_NDX_20776.23_MZH				Mizuho Markets Ameri	12/02/2024	11/23/2026	3	54,849	20776.23	9,337	0	0	25,784		25,784	10,773	0	0	0	0		
OTC_CALL_EIA_SPX_5712.69_MZH				Mizuho Markets Ameri	12/02/2024	11/04/2026	1	8,398	5712.69	1,488	0	0	2,883		2,883	849	0	0	0	0		
OTC_CALL_EIA_SPX_6541.21_MZH				Mizuho Markets Ameri	12/02/2024	11/26/2027	3	18,119	6541.21	2,120	0	0	4,492		4,492	1,623	0	0	0	0		
OTC_CALL_EIA_SPX_6007.38_MZH				Mizuho Markets Ameri	12/02/2024	11/25/2026	154	923,154	6007.38	126,901	0	0	259,314		259,314	81,415	0	0	0	0		
OTC_CALL_EIA_SPX_6275.50_MZH				Mizuho Markets Ameri	12/02/2024	11/24/2026	26	165,673	6275.5	(17,203)	0	0	(37,578)		(37,578)	(12,696)	0	0	0	0		
OTC_CALL_EIA_SPX_5995.32_MZH				Mizuho Markets Ameri	12/02/2024	11/24/2026	26	158,276	5995.32	21,976	0	0	44,838		44,838	14,042	0	0	0	0		
OTC_CALL_EIA_NDX_20819.90_MZH				Mizuho Markets Ameri	12/02/2024	11/24/2026	13	268,577	20819.9	45,317	0	0	125,471		125,471	52,538	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_637.17_SG				Societe Generale SA	12/02/2024	11/23/2026	977	622,675	637.171	31,784	0	0	0		0	(710)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_637.17_SG				Societe Generale SA	12/02/2024	11/24/2026	186	118,692	637.171	6,063	0	0	0		0	(141)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_637.17_SG				Societe Generale SA	12/02/2024	11/25/2026	612	389,993	637.171	19,942	0	0	0		0	(449)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_645.35_SG				Societe Generale SA	12/02/2024	11/30/2026	206	132,948	645.348	6,366	0	0	0		0	(87)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_644.77_SG				Societe Generale SA	12/02/2024	11/27/2026	47	30,104	644.768	1,444	0	0	0		0	(34)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_641.95_SG				Societe Generale SA	12/02/2024	11/27/2026	53	34,190	641.95	1,680	0	0	0		0	(41)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_645.35_SG				Societe Generale SA	12/02/2024	11/30/2026	156	100,584	645.348	4,816	0	0	0		0	(73)	0	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)
OTC_CALL_EIA_SGIXSMPA_626.88_WF				Wells Fargo Bank NA	12/09/2024	12/04/2026	6	3,642	626.879	160	0	0	0		0	(4)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_635.79_WF				Wells Fargo Bank NA	12/09/2024	12/01/2026	1,196	760,350	635.792	30,125	0	0	0		0	(261)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_254.62_UBS				UBS AG	12/09/2024	12/02/2026	1,577	401,475	254.62	8,999	0	0	5,908		5,908	(9,836)	0	0	0	0		
OTC_CALL_EIA_NDX_21327.28_MZH				Mizuho Markets Ameri	12/09/2024	12/02/2026	40	862,688	21327.28	141,169	0	0	374,234		374,234	161,063	0	0	0	0		
OTC_CALL_EIA_SPX_6311.97_MZH				Mizuho Markets Ameri	12/09/2024	12/01/2026	16	101,118	6311.97	(10,350)	0	0	(22,349)		(22,349)	(7,588)	0	0	0	0		
OTC_CALL_EIA_SPX_6591.39_MZH				Mizuho Markets Ameri	12/09/2024	12/01/2027	0	593	6591.39	68	0	0	143		143	52	0	0	0	0		
OTC_CALL_EIA_SPX_6065.12_MZH				Mizuho Markets Ameri	12/09/2024	12/01/2026	16	97,163	6065.12	12,925	0	0	26,215		26,215	8,327	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_635.79_WF				Wells Fargo Bank NA	12/09/2024	11/30/2026	996	633,395	635.792	25,025	0	0	0		0	(309)	0	0	0	0		
OTC_CALL_EIA_SPX_6073.14_MZH				Mizuho Markets Ameri	12/09/2024	12/03/2026	199	1,206,976	6073.14	159,500	0	0	324,048		324,048	103,050	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_635.79_WF				Wells Fargo Bank NA	12/09/2024	12/02/2026	429	272,926	635.792	10,826	0	0	0		0	(95)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_620.83_WF				Wells Fargo Bank NA	12/09/2024	12/07/2026	522	324,216	620.83	15,233	0	0	0		0	(394)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_625.12_WF				Wells Fargo Bank NA	12/09/2024	12/07/2026	431	269,550	625.116	12,104	0	0	0		0	(281)	0	0	0	0		
OTC_CALL_EIA_NDX_21542.43_BC				Barclays Bank PLC	12/16/2024	12/09/2026	19	408,229	21542.43	74,983	0	0	171,769		171,769	74,676	0	0	0	0		
OTC_CALL_EIA_SPX_6283.47_BC				Barclays Bank PLC	12/16/2024	12/08/2026	23	144,583	6283.47	(15,809)	0	0	(32,917)		(32,917)	(11,049)	0	0	0	0		
OTC_CALL_EIA_SPX_6055.60_BC				Barclays Bank PLC	12/16/2024	12/08/2026	237	1,436,812	6055.6	200,360	0	0	392,123		392,123	123,843	0	0	0	0		
OTC_CALL_EIA_SPX_6049.88_BC				Barclays Bank PLC	12/16/2024	12/08/2026	23	139,208	6049.88	19,516	0	0	38,156		38,156	12,032	0	0	0	0		
OTC_CALL_EIA_SPX_6596.98_BC				Barclays Bank PLC	12/16/2024	12/09/2027	5	33,249	6596.98	3,978	0	0	8,021		8,021	2,932	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_253.72_UBS				UBS AG	12/16/2024	12/09/2026	191	48,562	253.72	1,037	0	0	848		848	(1,179)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_612.48_SG				Societe Generale SA	12/16/2024	12/08/2026	1,329	814,045	612.483	35,418	0	0	0		0	(2,062)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_609.69_SG				Societe Generale SA	12/16/2024	12/10/2026	26	15,602	609.691	699	0	0	0		0	(31)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_601.12_SG				Societe Generale SA	12/16/2024	12/14/2026	954	573,430	601.124	27,881	0	0	0		0	(1,898)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_612.48_SG				Societe Generale SA	12/16/2024	12/07/2026	910	557,360	612.483	24,215	0	0	0		0	(1,373)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_612.48_SG				Societe Generale SA	12/16/2024	12/09/2026	620	379,837	612.483	16,551	0	0	0		0	(695)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_597.68_SG				Societe Generale SA	12/16/2024	12/14/2026	688	411,384	597.681	20,633	0	0	0		0	(1,178)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_602.65_SG				Societe Generale SA	12/16/2024	12/11/2026	188	113,461	602.648	5,430	0	0	0		0	(315)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_251.13_UBS				UBS AG	12/23/2024	12/14/2026	509	127,765	251.13	2,490	0	0	3,159		3,159	(3,080)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_553.49_SG				Societe Generale SA	12/23/2024	12/18/2026	238	131,637	553.493	6,990	0	0	0		0	(1,145)	0	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)
OTC_CALL_EIA_SGIXSMPA_561.27_SG				Societe Generale SA	12/23/2024	12/21/2026	438	245,941	561.266	12,149	0	0	0		0	(1,858)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_584.34_SG				Societe Generale SA	12/23/2024	12/17/2026	235	137,221	584.343	5,371	0	0	0		0	(633)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_590.41_SG				Societe Generale SA	12/23/2024	12/15/2026	507	299,431	590.408	10,990	0	0	0		0	(1,269)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_590.41_SG				Societe Generale SA	12/23/2024	12/16/2026	1,122	662,544	590.408	24,367	0	0	0		0	(2,630)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_590.41_SG				Societe Generale SA	12/23/2024	12/14/2026	42	24,809	590.408	909	0	0	0		0	(115)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_550.73_SG				Societe Generale SA	12/23/2024	12/21/2026	2,225	1,225,252	550.727	66,884	0	0	4		4	(11,450)	0	0	0	0		
OTC_CALL_EIA_SPX_5997.90_MZH				Mizuho Markets Ameri	12/23/2024	12/15/2026	18	106,643	5997.9	14,219	0	0	30,509		30,509	9,464	0	0	0	0		
OTC_CALL_EIA_SPX_6236.57_MZH				Mizuho Markets Ameri	12/23/2024	12/15/2026	18	110,886	6236.57	(11,366)	0	0	(26,382)		(26,382)	(8,716)	0	0	0	0		
OTC_CALL_EIA_NDX_21437.63_MZH				Mizuho Markets Ameri	12/23/2024	12/18/2026	27	568,526	21437.63	96,903	0	0	243,951		243,951	104,989	0	0	0	0		
OTC_CALL_EIA_SPX_6566.14_MZH				Mizuho Markets Ameri	12/23/2024	12/17/2027	4	28,891	6566.14	3,240	0	0	7,154		7,154	2,592	0	0	0	0		
OTC_CALL_EIA_SPX_6001.11_MZH				Mizuho Markets Ameri	12/23/2024	12/16/2026	156	933,953	6001.11	124,184	0	0	266,718		266,718	82,779	0	0	0	0		
OTC_CALL_EIA_SPX_5974.07_BC				Barclays Bank PLC	12/30/2024	12/21/2026	14	84,533	5974.07	10,776	0	0	24,693		24,693	7,597	0	0	0	0		
OTC_CALL_EIA_SPX_5901.26_BC				Barclays Bank PLC	12/30/2024	12/18/2026	2	10,740	5901.26	1,469	0	0	3,300		3,300	997	0	0	0	0		
OTC_CALL_EIA_SPX_5984.08_BC				Barclays Bank PLC	12/30/2024	12/22/2026	144	860,271	5984.08	108,713	0	0	249,623		249,623	76,969	0	0	0	0		
OTC_CALL_EIA_SPX_6508.60_BC				Barclays Bank PLC	12/30/2024	12/27/2027	2	12,041	6508.6	1,328	0	0	3,115		3,115	1,112	0	0	0	0		
OTC_CALL_EIA_NDX_21289.15_BC				Barclays Bank PLC	12/30/2024	12/21/2026	0	4,045	21289.15	655	0	0	1,777		1,777	757	0	0	0	0		
OTC_CALL_EIA_NDX_21520.70_BC				Barclays Bank PLC	12/30/2024	12/22/2026	26	564,273	21520.7	87,025	0	0	239,442		239,442	103,399	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_248.47_UBS				UBS AG	12/30/2024	12/23/2026	770	191,379	248.47	4,077	0	0	6,445		6,445	(4,455)	0	0	0	0		
OTC_CALL_EIA_SPX_6214.89_BC				Barclays Bank PLC	12/30/2024	12/21/2026	14	87,941	6214.89	(8,486)	0	0	(21,387)		(21,387)	(7,007)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_561.26_SG				Societe Generale SA	12/30/2024	12/21/2026	1,775	996,214	561.263	49,718	0	0	3		3	(8,747)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_561.26_SG				Societe Generale SA	12/30/2024	12/23/2026	836	469,362	561.263	23,468	0	0	1		1	(4,028)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_564.52_SG				Societe Generale SA	12/30/2024	12/24/2026	1,189	671,307	564.517	32,542	0	0	1		1	(5,526)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_562.50_SG				Societe Generale SA	12/30/2024	12/28/2026	1,310	736,819	562.496	36,544	0	0	4		4	(6,961)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_561.26_SG				Societe Generale SA	12/30/2024	12/22/2026	1,413	792,863	561.263	39,605	0	0	2		2	(6,671)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_564.71_SG				Societe Generale SA	12/30/2024	12/28/2026	109	61,417	564.705	2,982	0	0	0		0	(552)	0	0	0	0		
OTC_CALL_EIA_SPX_5906.94_BC				Barclays Bank PLC	01/06/2025	12/28/2026	15	85,710	5906.94	12,245	0	0	26,370		26,370	7,957	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_559.91_SG				Societe Generale SA	01/06/2025	01/04/2027	562	314,547	559.912	15,438	0	0	1		1	(2,243)	0	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)
OTC_CALL_EIA_NDX_21204.75_BC				Barclays Bank PLC	01/06/2025	12/29/2026	19	394,832	21204.75	68,303	0	0	176,246		176,246	74,487	0	0	0	0		
OTC_CALL_EIA_SPX_6135.46_BC				Barclays Bank PLC	01/06/2025	12/28/2026	15	89,026	6135.46	(9,948)	0	0	(23,157)		(23,157)	(7,410)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_558.75_SG				Societe Generale SA	01/06/2025	12/30/2026	2,278	1,272,875	558.754	62,952	0	0	2		2	(10,587)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_558.75_SG				Societe Generale SA	01/06/2025	12/28/2026	382	213,517	558.754	10,540	0	0	0		0	(1,582)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_559.72_SG				Societe Generale SA	01/06/2025	12/31/2026	164	91,793	559.716	4,500	0	0	0		0	(663)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_557.86_SG				Societe Generale SA	01/06/2025	01/04/2027	13	7,520	557.861	377	0	0	0		0	(56)	0	0	0	0		
OTC_CALL_EIA_NDX_21473.01_BC				Barclays Bank PLC	01/06/2025	12/28/2026	0	7,301	21473.01	1,191	0	0	3,128		3,128	1,344	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_564.52_SG				Societe Generale SA	01/06/2025	12/24/2026	20	11,256	564.517	522	0	0	0		0	(93)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_247.44_UBS				UBS AG	01/06/2025	12/28/2026	641	158,728	247.44	3,694	0	0	5,934		5,934	(3,633)	0	0	0	0		
OTC_CALL_EIA_SPX_5908.99_BC				Barclays Bank PLC	01/06/2025	12/28/2026	154	908,271	5908.99	129,507	0	0	279,038		279,038	84,238	0	0	0	0		
OTC_CALL_EIA_SPX_6448.02_BC				Barclays Bank PLC	01/06/2025	12/30/2027	5	29,338	6448.02	3,580	0	0	7,902		7,902	2,777	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_558.75_SG				Societe Generale SA	01/06/2025	12/29/2026	304	169,839	558.754	8,392	0	0	0		0	(1,170)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.55_SG				Societe Generale SA	01/13/2025	01/06/2027	913	507,131	555.553	23,534	0	0	5		5	(5,301)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_554.75_SG				Societe Generale SA	01/13/2025	01/07/2027	92	51,248	554.751	2,400	0	0	1		1	(522)	0	0	0	0		
OTC_CALL_EIA_SPX_5909.28_BC				Barclays Bank PLC	01/13/2025	01/07/2027	119	703,500	5909.28	89,032	0	0	217,251		217,251	65,336	0	0	0	0		
OTC_CALL_EIA_SPX_6472.88_BC				Barclays Bank PLC	01/13/2025	01/06/2028	5	31,782	6472.88	3,399	0	0	8,467		8,467	2,991	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_559.01_SG				Societe Generale SA	01/13/2025	01/08/2027	71	39,589	559.01	1,780	0	0	0		0	(370)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_246.58_UBS				UBS AG	01/13/2025	01/05/2027	670	165,162	246.58	3,538	0	0	6,736		6,736	(3,709)	0	0	0	0		
OTC_CALL_EIA_NDX_21278.00_BC				Barclays Bank PLC	01/13/2025	01/07/2027	15	315,978	21278.0	46,902	0	0	139,961		139,961	59,212	0	0	0	0		
OTC_CALL_EIA_SPX_6164.38_BC				Barclays Bank PLC	01/13/2025	01/07/2027	6	36,000	6164.38	(3,400)	0	0	(9,220)		(9,220)	(2,958)	0	0	0	0		
OTC_CALL_EIA_SPX_5929.86_BC				Barclays Bank PLC	01/13/2025	01/07/2027	6	34,630	5929.86	4,293	0	0	10,541		10,541	3,187	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_540.73_SG				Societe Generale SA	01/13/2025	01/11/2027	1,045	564,834	540.728	30,440	0	0	20		20	(6,392)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.55_SG				Societe Generale SA	01/13/2025	01/05/2027	55	30,589	555.553	1,418	0	0	0		0	(327)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_540.73_SG				Societe Generale SA	01/13/2025	01/11/2027	775	419,080	540.728	22,581	0	0	12		12	(4,684)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.55_SG				Societe Generale SA	01/13/2025	01/04/2027	110	61,261	555.553	2,837	0	0	1		1	(646)	0	0	0	0		
OTC_CALL_EIA_NDX_20996.94_UBS				UBS AG	01/21/2025	01/13/2027	17	350,229	20996.94	63,226	0	0	162,106		162,106	67,324	0	0	0	0		
OTC_CALL_EIA_SPX_6178.35_UBS				UBS AG	01/21/2025	01/13/2027	16	98,483	6178.35	(11,234)	0	0	(25,055)		(25,055)	(8,046)	0	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)
OTC_CALL_EIA_SGIXSMPA_562.28_SG				Societe Generale SA	01/21/2025	01/19/2027	69	38,708	562.283	1,989	0	0	1		1	(332)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_561.50_SG				Societe Generale SA	01/21/2025	01/19/2027	187	104,793	561.499	5,423	0	0	2		2	(910)	0	0	0	0		
OTC_CALL_EIA_SPX_5890.95_UBS				UBS AG	01/21/2025	01/13/2027	16	93,902	5890.95	14,276	0	0	29,466		29,466	8,800	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_554.49_SG				Societe Generale SA	01/21/2025	01/14/2027	56	31,074	554.49	3,901	0	0	36		36	(848)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_549.00_SG				Societe Generale SA	01/21/2025	01/13/2027	607	333,006	548.998	19,310	0	0	8		8	(3,368)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_243.20_UBS				UBS AG	01/21/2025	01/15/2027	368	89,410	243.2	2,712	0	0	4,802		4,802	(1,894)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_554.49_SG				Societe Generale SA	01/21/2025	01/14/2027	309	171,076	554.488	9,430	0	0	7		7	(1,952)	0	0	0	0		
OTC_CALL_EIA_SPX_6361.48_UBS				UBS AG	01/21/2025	01/11/2028	2	10,369	6361.48	1,418	0	0	2,968		2,968	1,020	0	0	0	0		
OTC_CALL_EIA_SPX_5855.34_UBS				UBS AG	01/21/2025	01/12/2027	95	553,622	5855.34	86,852	0	0	177,943		177,943	52,691	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_549.00_SG				Societe Generale SA	01/21/2025	01/12/2027	3,697	2,029,486	548.998	117,666	0	0	86		86	(24,128)	0	0	0	0		
OTC_CALL_EIA_SPX_6059.14_MZH				Mizuho Markets Ameri	01/27/2025	01/20/2027	31	185,349	6059.14	23,111	0	0	51,811		51,811	16,093	0	0	0	0		
OTC_CALL_EIA_NDX_21790.72_MZH				Mizuho Markets Ameri	01/27/2025	01/22/2027	24	516,876	21790.72	69,803	0	0	213,077		213,077	92,398	0	0	0	0		
OTC_CALL_EIA_SPX_6593.67_MZH				Mizuho Markets Ameri	01/27/2025	01/19/2028	0	462	6593.67	50	0	0	115		115	42	0	0	0	0		
OTC_CALL_EIA_SPX_6336.27_MZH				Mizuho Markets Ameri	01/27/2025	01/20/2027	31	193,827	6336.27	(17,857)	0	0	(43,716)		(43,716)	(14,574)	0	0	0	0		
OTC_CALL_EIA_SPX_6078.05_MZH				Mizuho Markets Ameri	01/27/2025	01/20/2027	119	721,768	6078.05	88,321	0	0	198,974		198,974	62,096	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_247.95_UBS				UBS AG	01/27/2025	01/20/2027	522	129,343	247.95	3,119	0	0	4,770		4,770	(2,905)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_565.20_WF				Wells Fargo Bank NA	01/27/2025	01/20/2027	82	46,329	565.199	2,327	0	0	0		0	(353)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_565.20_WF				Wells Fargo Bank NA	01/27/2025	01/19/2027	960	542,393	565.199	27,206	0	0	0		0	(3,965)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_565.20_WF				Wells Fargo Bank NA	01/27/2025	01/19/2027	837	473,343	565.199	23,726	0	0	0		0	(3,511)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_562.10_WF				Wells Fargo Bank NA	01/27/2025	01/22/2027	24	13,361	562.104	693	0	0	0		0	(122)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_565.20_WF				Wells Fargo Bank NA	01/27/2025	01/21/2027	108	60,770	565.199	3,055	0	0	0		0	(536)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_563.65_WF				Wells Fargo Bank NA	01/27/2025	01/25/2027	315	177,415	563.652	9,068	0	0	0		0	(1,432)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_562.91_WF				Wells Fargo Bank NA	01/27/2025	01/25/2027	555	312,237	562.913	16,075	0	0	0		0	(2,527)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_565.70_SG				Societe Generale SA	02/03/2025	01/28/2027	369	208,772	565.701	10,468	0	0	3		3	(1,507)	0	0	0	0		
OTC_CALL_EIA_SPX_6041.42_UBS				UBS AG	02/03/2025	01/26/2027	263	1,586,296	6041.42	205,742	0	0	450,840		450,840	147,323	0	0	0	0		
OTC_CALL_EIA_NDX_21309.38_UBS				UBS AG	02/03/2025	01/27/2027	23	489,903	21309.38	79,933	0	0	217,595		217,595	91,809	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_562.10_SG				Societe Generale SA	02/03/2025	01/29/2027	103	57,661	562.103	2,994	0	0	1		1	(421)	0	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)
OTC_CALL_EIA_SGIXSMPA_565.73_SG				Societe Generale SA	02/03/2025	02/01/2027	394	223,010	565.727	11,208	0	0	3		3	(1,546)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_248.37_UBS				UBS AG	02/03/2025	01/27/2027	471	116,950	248.37	2,842	0	0	4,197		4,197	(2,615)	0	0	0	0		
OTC_CALL_EIA_SPX_6029.18_UBS				UBS AG	02/03/2025	01/27/2027	35	209,514	6029.18	27,542	0	0	60,111		60,111	19,574	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_570.64_SG				Societe Generale SA	02/03/2025	02/01/2027	550	314,103	570.64	15,060	0	0	5		5	(2,251)	0	0	0	0		
OTC_CALL_EIA_SPX_6613.79_UBS				UBS AG	02/03/2025	01/28/2028	12	80,490	6613.79	8,854	0	0	19,910		19,910	7,568	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_570.31_SG				Societe Generale SA	02/03/2025	01/25/2027	944	538,168	570.305	25,742	0	0	11		11	(4,171)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_562.10_SG				Societe Generale SA	02/03/2025	01/29/2027	11	5,981	562.1	714	0	0	7		7	(147)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_570.31_SG				Societe Generale SA	02/03/2025	01/27/2027	481	274,482	570.305	13,155	0	0	8		8	(2,330)	0	0	0	0		
OTC_CALL_EIA_SPX_6281.20_UBS				UBS AG	02/03/2025	01/27/2027	35	218,272	6281.2	(21,980)	0	0	(51,759)		(51,759)	(17,983)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_570.31_SG				Societe Generale SA	02/03/2025	01/26/2027	465	265,369	570.305	12,705	0	0	8		8	(2,249)	0	0	0	0		
OTC_CALL_EIA_SPX_5996.66_MZH				Mizuho Markets Ameri	02/10/2025	01/19/2027	0	1,019	5996.66	142	0	0	298		298	97	0	0	0	0		
OTC_CALL_EIA_SPX_6031.10_MZH				Mizuho Markets Ameri	02/10/2025	02/03/2027	4	21,350	6031.1	2,926	0	0	6,143		6,143	1,995	0	0	0	0		
OTC_CALL_EIA_SPX_6024.93_MZH				Mizuho Markets Ameri	02/10/2025	02/03/2027	131	789,808	6024.93	108,881	0	0	228,245		228,245	74,026	0	0	0	0		
OTC_CALL_EIA_NDX_21406.16_MZH				Mizuho Markets Ameri	02/10/2025	02/03/2027	16	344,211	21406.16	59,534	0	0	151,101		151,101	63,962	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_247.11_UBS				UBS AG	02/10/2025	02/03/2027	937	231,559	247.11	6,849	0	0	9,334		9,334	(5,095)	0	0	0	0		
OTC_CALL_EIA_SPX_6312.25_MZH				Mizuho Markets Ameri	02/10/2025	02/03/2027	4	22,345	6312.25	(2,289)	0	0	(5,197)		(5,197)	(1,814)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_566.94_WF				Wells Fargo Bank NA	02/10/2025	02/08/2027	879	498,154	566.941	24,172	0	0	0		0	(3,806)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_569.23_WF				Wells Fargo Bank NA	02/10/2025	02/05/2027	73	41,748	569.233	1,965	0	0	0		0	(318)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_565.54_WF				Wells Fargo Bank NA	02/10/2025	02/03/2027	956	540,568	565.542	26,467	0	0	0		0	(3,590)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_565.54_WF				Wells Fargo Bank NA	02/10/2025	02/02/2027	187	106,033	565.542	5,203	0	0	0		0	(687)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_565.54_WF				Wells Fargo Bank NA	02/10/2025	02/01/2027	1,170	661,543	565.542	32,461	0	0	0		0	(4,260)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_564.20_WF				Wells Fargo Bank NA	02/10/2025	02/04/2027	81	45,649	564.196	2,271	0	0	0		0	(395)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_565.20_WF				Wells Fargo Bank NA	02/10/2025	01/21/2027	77	43,628	565.199	2,134	0	0	0		0	(384)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_565.73_WF				Wells Fargo Bank NA	02/10/2025	02/01/2027	47	26,697	565.727	1,307	0	0	0		0	(172)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_569.33_WF				Wells Fargo Bank NA	02/10/2025	02/08/2027	431	245,622	569.334	11,614	0	0	0		0	(1,764)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_569.23_SG				Societe Generale SA	02/11/2025	02/05/2027	4	2,083	569.23	238	0	0	2		2	(46)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_568.62_SG				Societe Generale SA	02/18/2025	02/08/2027	1,291	734,298	568.624	37,180	0	0	14		14	(5,671)	0	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)
OTC_CALL_EIA_SGIXSMPA_575.86_SG				Societe Generale SA	02/18/2025	02/16/2027	315	181,574	575.858	8,622	0	0	2		2	(1,341)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_566.63_SG				Societe Generale SA	02/18/2025	02/12/2027	441	250,138	566.628	12,945	0	0	7		7	(2,290)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_568.62_SG				Societe Generale SA	02/18/2025	02/09/2027	1,036	589,339	568.624	29,860	0	0	14		14	(4,513)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_568.87_SG				Societe Generale SA	02/18/2025	02/16/2027	1,508	857,657	568.874	43,556	0	0	26		26	(7,514)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_248.74_UBS				UBS AG	02/18/2025	02/10/2027	568	141,374	248.74	4,181	0	0	5,012		5,012	(3,120)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_571.46_SG				Societe Generale SA	02/18/2025	02/11/2027	248	141,836	571.46	7,002	0	0	2		2	(1,129)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_568.62_SG				Societe Generale SA	02/18/2025	02/10/2027	493	280,377	568.624	14,216	0	0	6		6	(2,241)	0	0	0	0		
OTC_CALL_EIA_NDX_21857.17_SG				Societe Generale SA	02/18/2025	02/10/2027	28	615,061	21857.17	103,060	0	0	253,018		253,018	109,674	0	0	0	0		
OTC_CALL_EIA_SPX_6076.51_SG				Societe Generale SA	02/18/2025	02/09/2027	182	1,106,593	6076.51	152,147	0	0	309,261		309,261	101,351	0	0	0	0		
OTC_CALL_EIA_SPX_6062.87_SG				Societe Generale SA	02/18/2025	02/10/2027	10	57,719	6062.87	8,503	0	0	16,301		16,301	5,322	0	0	0	0		
OTC_CALL_EIA_SPX_6664.95_SG				Societe Generale SA	02/18/2025	02/14/2028	46	309,320	6664.95	35,995	0	0	74,950		74,950	28,748	0	0	0	0		
OTC_CALL_EIA_SPX_6345.47_SG				Societe Generale SA	02/18/2025	02/10/2027	10	60,409	6345.47	(6,317)	0	0	(13,756)		(13,756)	(4,826)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_576.09_SG				Societe Generale SA	02/24/2025	02/22/2027	132	76,217	576.089	4,100	0	0	2		2	(542)	0	0	0	0		
OTC_CALL_EIA_NDX_22114.69_MZH				Mizuho Markets Ameri	02/24/2025	02/16/2027	0	3,981	22114.69	565	0	0	1,579		1,579	693	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_571.78_SG				Societe Generale SA	02/24/2025	02/17/2027	397	226,755	571.776	12,658	0	0	6		6	(1,667)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_571.78_SG				Societe Generale SA	02/24/2025	02/18/2027	690	394,794	571.776	22,044	0	0	11		11	(2,779)	0	0	0	0		
OTC_CALL_EIA_SPX_6436.06_MZH				Mizuho Markets Ameri	02/24/2025	02/16/2027	3	21,239	6436.06	(1,794)	0	0	(4,512)		(4,512)	(1,616)	0	0	0	0		
OTC_CALL_EIA_SPX_6129.58_MZH				Mizuho Markets Ameri	02/24/2025	02/16/2027	3	20,228	6129.58	2,408	0	0	5,462		5,462	1,809	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_577.63_SG				Societe Generale SA	02/24/2025	02/22/2027	305	176,009	577.627	9,337	0	0	3		3	(1,127)	0	0	0	0		
OTC_CALL_EIA_NDX_22082.42_MZH				Mizuho Markets Ameri	02/24/2025	02/16/2027	24	526,224	22082.42	75,248	0	0	209,713		209,713	91,908	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_568.87_SG				Societe Generale SA	02/24/2025	02/16/2027	2	1,081	568.874	62	0	0	0		0	(9)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_571.78_SG				Societe Generale SA	02/24/2025	02/16/2027	305	174,672	571.776	9,745	0	0	5		5	(1,323)	0	0	0	0		
OTC_CALL_EIA_SPX_5996.66_MZH				Mizuho Markets Ameri	02/24/2025	01/19/2027	0	2,399	5996.66	317	0	0	701		701	227	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_576.39_SG				Societe Generale SA	02/24/2025	02/19/2027	9	5,032	576.39	617	0	0	5		5	(101)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_571.78_SG				Societe Generale SA	02/24/2025	02/16/2027	982	561,696	571.776	31,335	0	0	18		18	(4,037)	0	0	0	0		
OTC_CALL_EIA_SPX_6111.93_MZH				Mizuho Markets Ameri	02/24/2025	02/17/2027	311	1,899,404	6111.93	230,291	0	0	519,938		519,938	171,333	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_576.39_SG				Societe Generale SA	02/24/2025	02/19/2027	90	51,645	576.393	2,766	0	0	1		1	(328)	0	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)
OTC_CALL_EIA_CSEATMA6_253.11_UBS				UBS AG	02/24/2025	02/16/2027	382	96,772	253.11	2,342	0	0	2,306		2,306	(2,105)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_253.32_UBS				UBS AG	03/03/2025	02/25/2027	260	65,772	253.32	1,594	0	0	1,573		1,573	(1,410)	0	0	0	0		
OTC_CALL_EIA_SPX_6224.41_SG				Societe Generale SA	03/03/2025	02/24/2027	16	101,458	6224.41	(9,603)	0	0	(25,666)		(25,666)	(8,187)	0	0	0	0		
OTC_CALL_EIA_SPX_5947.46_SG				Societe Generale SA	03/03/2025	02/24/2027	147	871,422	5947.46	110,883	0	0	269,104		269,104	80,266	0	0	0	0		
OTC_CALL_EIA_SPX_5970.66_SG				Societe Generale SA	03/03/2025	02/24/2027	16	97,322	5970.66	12,546	0	0	29,577		29,577	8,871	0	0	0	0		
OTC_CALL_EIA_NDX_21201.20_SG				Societe Generale SA	03/03/2025	02/23/2027	29	611,019	21201.2	87,957	0	0	278,598		278,598	115,579	0	0	0	0		
OTC_CALL_EIA_NDX_20315.84_MZH				Mizuho Markets Ameri	03/10/2025	03/04/2027	19	384,376	20315.84	51,587	0	0	199,547		199,547	78,643	0	0	0	0		
OTC_CALL_EIA_SPX_5823.39_MZH				Mizuho Markets Ameri	03/10/2025	03/03/2027	146	850,215	5823.39	92,434	0	0	286,426		286,426	82,779	0	0	0	0		
OTC_CALL_EIA_SPX_5954.50_MZH				Mizuho Markets Ameri	03/10/2025	03/01/2027	0	2,322	5954.5	218	0	0	716		716	213	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_249.20_UBS				UBS AG	03/10/2025	03/01/2027	38	9,397	249.2	254	0	0	329		329	(204)	0	0	0	0		
OTC_CALL_EIA_SPX_6105.45_MZH				Mizuho Markets Ameri	03/10/2025	03/01/2027	11	64,474	6105.45	(5,028)	0	0	(17,868)		(17,868)	(5,525)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_252.00_UBS				UBS AG	03/10/2025	03/03/2027	624	157,316	252.0	3,758	0	0	4,321		4,321	(3,380)	0	0	0	0		
OTC_CALL_EIA_NDX_20884.41_MZH				Mizuho Markets Ameri	03/10/2025	03/01/2027	0	2,088	20884.41	243	0	0	999		999	407	0	0	0	0		
OTC_CALL_EIA_SPX_5848.11_MZH				Mizuho Markets Ameri	03/10/2025	03/01/2027	11	61,756	5848.11	6,523	0	0	20,447		20,447	5,947	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_579.80_SG				Societe Generale SA	03/10/2025	03/04/2027	67	38,992	579.802	2,019	0	0	1		1	(267)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_596.80_SG				Societe Generale SA	03/10/2025	03/03/2027	464	277,128	596.796	12,223	0	0	2		2	(1,327)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_595.09_SG				Societe Generale SA	03/10/2025	03/01/2027	9	5,171	595.085	231	0	0	0		0	(27)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_579.77_SG				Societe Generale SA	03/10/2025	03/08/2027	1,421	823,631	579.769	42,755	0	0	24		24	(5,398)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_583.77_SG				Societe Generale SA	03/10/2025	03/08/2027	628	366,453	583.766	18,344	0	0	5		5	(2,170)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_596.80_SG				Societe Generale SA	03/10/2025	03/01/2027	811	483,709	596.796	21,280	0	0	1		1	(2,255)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_596.80_SG				Societe Generale SA	03/10/2025	03/02/2027	433	258,132	596.796	11,374	0	0	1		1	(1,235)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_570.54_SG				Societe Generale SA	03/17/2025	03/12/2027	2	1,324	570.542	71	0	0	0		0	(11)	0	0	0	0		
OTC_CALL_EIA_NDX_19466.27_SG				Societe Generale SA	03/17/2025	03/11/2027	29	555,957	19466.27	99,760	0	0	325,172		325,172	122,078	0	0	0	0		
OTC_CALL_EIA_SPX_5865.77_SG				Societe Generale SA	03/17/2025	03/08/2027	7	40,239	5865.77	(4,511)	0	0	(13,216)		(13,216)	(3,852)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_574.94_SG				Societe Generale SA	03/17/2025	03/11/2027	34	19,519	574.938	998	0	0	1		1	(147)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_582.11_SG				Societe Generale SA	03/17/2025	03/10/2027	268	156,111	582.113	7,455	0	0	6		6	(968)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_582.11_SG				Societe Generale SA	03/17/2025	03/08/2027	533	310,429	582.113	14,794	0	0	11		11	(1,878)	0	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)
OTC_CALL_EIA_SGIXSMPA_574.08_SG				Societe Generale SA	03/17/2025	03/15/2027	262	150,622	574.084	7,780	0	0	11		11	(1,183)	0	0	0	0		
OTC_CALL_EIA_SPX_5602.50_SG				Societe Generale SA	03/17/2025	03/10/2027	158	887,100	5602.5	130,132	0	0	345,097		345,097	94,588	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_569.21_SG				Societe Generale SA	03/17/2025	03/15/2027	841	478,568	569.209	25,840	0	0	29		29	(4,096)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_582.11_SG				Societe Generale SA	03/17/2025	03/09/2027	874	509,000	582.113	24,281	0	0	22		22	(3,084)	0	0	0	0		
OTC_CALL_EIA_SPX_5614.56_SG				Societe Generale SA	03/17/2025	03/08/2027	7	38,516	5614.56	6,054	0	0	14,859		14,859	4,086	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_249.09_UBS				UBS AG	03/17/2025	03/08/2027	267	66,622	249.09	2,039	0	0	2,375		2,375	(1,434)	0	0	0	0		
OTC_CALL_EIA_SPX_5658.89_SG				Societe Generale SA	03/24/2025	03/16/2027	29	163,316	5658.89	23,495	0	0	61,510		61,510	17,056	0	0	0	0		
OTC_CALL_EIA_SPX_5895.74_SG				Societe Generale SA	03/24/2025	03/16/2027	29	170,151	5895.74	(18,846)	0	0	(55,013)		(55,013)	(16,113)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_252.34_UBS				UBS AG	03/24/2025	03/16/2027	446	112,579	252.34	2,869	0	0	3,074		3,074	(2,378)	0	0	0	0		
OTC_CALL_EIA_NDX_19743.95_SG				Societe Generale SA	03/24/2025	03/18/2027	28	560,531	19743.95	96,766	0	0	316,335		316,335	120,424	0	0	0	0		
OTC_CALL_EIA_SPX_5670.64_SG				Societe Generale SA	03/24/2025	03/18/2027	146	826,099	5670.64	115,743	0	0	309,136		309,136	85,916	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_575.99_SG				Societe Generale SA	03/24/2025	03/18/2027	136	78,098	575.985	3,968	0	0	6		6	(537)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_577.81_SG				Societe Generale SA	03/24/2025	03/17/2027	192	110,650	577.806	5,523	0	0	7		7	(756)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_577.44_SG				Societe Generale SA	03/24/2025	03/19/2027	313	181,011	577.443	9,079	0	0	13		13	(1,199)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_577.81_SG				Societe Generale SA	03/24/2025	03/16/2027	1,122	648,281	577.806	32,333	0	0	49		49	(4,349)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_577.81_SG				Societe Generale SA	03/24/2025	03/15/2027	1,430	826,494	577.806	41,187	0	0	57		57	(5,729)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_575.42_SG				Societe Generale SA	03/24/2025	03/22/2027	317	182,426	575.421	9,341	0	0	13		13	(1,296)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_569.99_SG				Societe Generale SA	03/24/2025	03/22/2027	1,195	681,335	569.988	36,664	0	0	82		82	(5,627)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_580.32_WF				Wells Fargo Bank NA	03/03/2025	03/01/2027	671	389,551	580.32	21,628	0	0	0		0	(2,452)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_587.74_WF				Wells Fargo Bank NA	03/03/2025	02/25/2027	47	27,700	587.743	1,444	0	0	0		0	(145)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_579.43_WF				Wells Fargo Bank NA	03/03/2025	02/26/2027	580	336,126	579.428	18,888	0	0	0		0	(2,286)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_595.09_WF				Wells Fargo Bank NA	03/03/2025	03/01/2027	268	159,703	595.085	7,734	0	0	0		0	(682)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_581.16_WF				Wells Fargo Bank NA	03/03/2025	02/23/2027	252	146,243	581.158	8,120	0	0	0		0	(940)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_581.16_WF				Wells Fargo Bank NA	03/03/2025	02/24/2027	594	345,237	581.158	19,128	0	0	0		0	(2,210)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_581.16_WF				Wells Fargo Bank NA	03/03/2025	02/22/2027	222	128,831	581.158	7,158	0	0	0		0	(823)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_250.42_UBS				UBS AG	04/01/2025	03/24/2027	289	72,386	250.42	2,293	0	0	2,368		2,368	(1,529)	0	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)
OTC_CALL_EIA_SPX_6119.87_MZH				Mizuho Markets Ameri	04/01/2025	03/10/2028	0	2,142	6119.87	224	0	0	729		729	235	0	0	0	0		
OTC_CALL_EIA_SPX_5758.26_MZH				Mizuho Markets Ameri	04/01/2025	03/23/2027	13	77,391	5758.26	8,442	0	0	27,466		27,466	7,779	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_577.57_SG				Societe Generale SA	04/01/2025	03/24/2027	246	142,360	577.572	7,538	0	0	10		10	(1,041)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_577.57_SG				Societe Generale SA	04/01/2025	03/22/2027	827	477,900	577.572	25,279	0	0	38		38	(3,488)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_577.57_SG				Societe Generale SA	04/01/2025	03/23/2027	189	109,369	577.572	5,788	0	0	9		9	(801)	0	0	0	0		
OTC_CALL_EIA_NDX_20000.09_MZH				Mizuho Markets Ameri	04/01/2025	03/24/2027	45	899,404	20000.09	120,060	0	0	490,988		490,988	189,347	0	0	0	0		
OTC_CALL_EIA_SPX_5746.56_MZH				Mizuho Markets Ameri	04/01/2025	03/24/2027	248	1,427,101	5746.56	157,817	0	0	510,502		510,502	144,175	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_580.35_SG				Societe Generale SA	04/01/2025	03/29/2027	1,117	648,005	580.348	33,540	0	0	32		32	(4,607)	0	0	0	0		
OTC_CALL_EIA_SPX_6010.65_MZH				Mizuho Markets Ameri	04/01/2025	03/23/2027	13	80,783	6010.65	(6,518)	0	0	(24,258)		(24,258)	(7,284)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_576.98_SG				Societe Generale SA	04/01/2025	03/29/2027	456	263,121	576.981	14,040	0	0	6		6	(2,022)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_575.09_SG				Societe Generale SA	04/01/2025	03/25/2027	76	43,972	575.093	2,383	0	0	5		5	(330)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_582.30_SG				Societe Generale SA	04/01/2025	03/29/2027	583	339,427	582.297	17,255	0	0	9		9	(2,322)	0	0	0	0		
OTC_CALL_EIA_SPX_5617.78_SG				Societe Generale SA	04/07/2025	03/30/2027	19	104,041	5617.78	9,010	0	0	40,443		40,443	11,079	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_254.99_UBS				UBS AG	04/07/2025	03/31/2027	864	220,434	254.99	3,924	0	0	4,873		4,873	(4,453)	0	0	0	0		
OTC_CALL_EIA_NDX_18839.30_SG				Societe Generale SA	04/07/2025	04/01/2027	35	653,159	18839.3	81,374	0	0	417,893		417,893	151,128	0	0	0	0		
OTC_CALL_EIA_SPX_5503.88_SG				Societe Generale SA	04/07/2025	03/31/2027	190	1,044,086	5503.88	98,502	0	0	434,993		434,993	116,132	0	0	0	0		
OTC_CALL_EIA_SPX_5850.65_SG				Societe Generale SA	04/07/2025	03/30/2027	19	108,354	5850.65	(6,605)	0	0	(36,356)		(36,356)	(10,501)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_586.50_SG				Societe Generale SA	04/07/2025	03/29/2027	543	318,188	586.5	7,676	0	0	6		6	(2,007)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_586.50_SG				Societe Generale SA	04/07/2025	03/31/2027	485	284,353	586.5	6,881	0	0	7		7	(1,711)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_586.36_SG				Societe Generale SA	04/07/2025	04/01/2027	284	166,662	586.362	4,048	0	0	4		4	(1,006)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_586.50_SG				Societe Generale SA	04/07/2025	03/30/2027	161	94,327	586.5	2,280	0	0	2		2	(597)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_526.27_SG				Societe Generale SA	04/07/2025	04/05/2027	29	15,157	526.273	697	0	0	14		14	(290)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_571.47_SG				Societe Generale SA	04/07/2025	04/05/2027	423	241,610	571.466	6,889	0	0	27		27	(1,974)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_588.47_SG				Societe Generale SA	04/07/2025	04/02/2027	38	22,615	588.466	539	0	0	1		1	(132)	0	0	0	0		
OTC_CALL_EIA_SPX_5181.02_SG				Societe Generale SA	04/14/2025	04/07/2027	42	219,054	5181.02	39,467	0	0	110,240		110,240	27,397	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.90_SG				Societe Generale SA	04/14/2025	04/08/2027	194	99,675	514.904	5,442	0	0	206		206	(2,179)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.68_SG				Societe Generale SA	04/14/2025	04/05/2027	1,321	683,860	517.68	36,242	0	0	908		908	(14,948)	0	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)
OTC_CALL_EIA_NDX_18025.00_SG				Societe Generale SA	04/14/2025	04/08/2027	53	957,668	18025.0	194,051	0	0	682,970		682,970	236,484	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.86_SG				Societe Generale SA	04/14/2025	04/12/2027	714	371,631	520.857	19,138	0	0	592		592	(7,486)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.49_SG				Societe Generale SA	04/14/2025	04/09/2027	182	95,327	523.489	4,769	0	0	151		151	(1,785)	0	0	0	0		
OTC_CALL_EIA_SPX_5642.70_SG				Societe Generale SA	04/14/2025	03/31/2027	1	6,771	5642.7	1,274	0	0	2,593		2,593	714	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.68_SG				Societe Generale SA	04/14/2025	04/07/2027	16	8,055	517.68	427	0	0	8		8	(176)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_244.82_UBS				UBS AG	04/14/2025	04/06/2027	564	138,049	244.82	4,397	0	0	6,960		6,960	(2,854)	0	0	0	0		
OTC_CALL_EIA_SPX_5196.31_SG				Societe Generale SA	04/14/2025	04/08/2027	300	1,561,075	5196.31	275,044	0	0	779,162		779,162	194,252	0	0	0	0		
OTC_CALL_EIA_SPX_5427.99_SG				Societe Generale SA	04/14/2025	04/07/2027	42	229,495	5427.99	(32,605)	0	0	(100,271)		(100,271)	(26,291)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_522.86_SG				Societe Generale SA	04/14/2025	04/12/2027	804	420,306	522.86	21,210	0	0	582		582	(8,400)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.68_SG				Societe Generale SA	04/14/2025	04/06/2027	1,188	615,035	517.68	32,606	0	0	896		896	(13,240)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_250.87_UBS				UBS AG	04/21/2025	04/14/2027	806	202,191	250.87	5,435	0	0	6,578		6,578	(4,176)	0	0	0	0		
OTC_CALL_EIA_SPX_5268.05_WF				Wells Fargo Bank NA	04/21/2025	04/12/2027	0	2,160	5268.05	271	0	0	1,037		1,037	262	0	0	0	0		
OTC_CALL_EIA_SPX_5396.06_WF				Wells Fargo Bank NA	04/21/2025	04/13/2027	83	447,118	5396.06	49,257	0	0	199,468		199,468	51,886	0	0	0	0		
OTC_CALL_EIA_SPX_5892.51_WF				Wells Fargo Bank NA	04/21/2025	04/13/2028	1	3,653	5892.51	342	0	0	1,430		1,430	439	0	0	0	0		
OTC_CALL_EIA_SPX_5654.07_WF				Wells Fargo Bank NA	04/21/2025	04/13/2027	27	152,547	5654.07	(12,344)	0	0	(58,346)		(58,346)	(16,068)	0	0	0	0		
OTC_CALL_EIA_NDX_19260.93_WF				Wells Fargo Bank NA	04/21/2025	03/23/2027	0	7,704	19260.93	879	0	0	4,649		4,649	1,722	0	0	0	0		
OTC_CALL_EIA_NDX_18741.00_WF				Wells Fargo Bank NA	04/21/2025	04/13/2027	14	260,687	18741.0	34,609	0	0	169,491		169,491	60,869	0	0	0	0		
OTC_CALL_EIA_SPX_5379.21_WF				Wells Fargo Bank NA	04/21/2025	04/13/2027	27	145,131	5379.21	16,198	0	0	65,381		65,381	16,945	0	0	0	0		
OTC_CALL_EIA_SPX_5179.54_MZH				Mizuho Markets Ameri	04/28/2025	04/20/2027	38	196,978	5179.54	36,272	0	0	99,621		99,621	24,711	0	0	0	0		
OTC_CALL_EIA_NDX_18572.00_MZH				Mizuho Markets Ameri	04/28/2025	04/22/2027	59	1,095,934	18572.0	210,575	0	0	730,180		730,180	259,596	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.48_SG				Societe Generale SA	04/28/2025	04/26/2027	2,152	1,126,781	523.478	56,275	0	0	2,203		2,203	(21,838)	0	0	0	0		
OTC_CALL_EIA_SPX_5306.91_MZH				Mizuho Markets Ameri	04/28/2025	04/21/2027	306	1,622,004	5306.91	266,832	0	0	763,811		763,811	194,659	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.12_SG				Societe Generale SA	04/28/2025	04/21/2027	713	371,467	521.123	18,941	0	0	728		728	(7,536)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_522.57_WF				Wells Fargo Bank NA	04/21/2025	04/16/2027	191	99,878	522.566	4,696	0	0	119		119	(2,374)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.66_WF				Wells Fargo Bank NA	04/21/2025	04/13/2027	1,320	692,622	524.658	31,617	0	0	362		362	(16,651)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.97_SG				Societe Generale SA	04/28/2025	04/22/2027	760	398,055	523.97	19,721	0	0	695		695	(7,842)	0	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)
OTC_CALL_EIA_SGIXSMPA_521.12_SG				Societe Generale SA	04/28/2025	04/19/2027	1,444	752,241	521.123	38,303	0	0	1,397		1,397	(14,546)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.10_SG				Societe Generale SA	04/28/2025	04/23/2027	63	33,076	524.101	1,638	0	0	57		57	(650)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.12_SG				Societe Generale SA	04/28/2025	04/19/2027	52	27,151	521.123	1,383	0	0	48		48	(530)	0	0	0	0		
OTC_CALL_EIA_SPX_5425.97_MZH				Mizuho Markets Ameri	04/28/2025	04/20/2027	38	206,350	5425.97	(30,376)	0	0	(90,704)		(90,704)	(23,723)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.12_SG				Societe Generale SA	04/28/2025	04/20/2027	716	373,067	521.123	19,009	0	0	595		595	(7,429)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.86_WF				Wells Fargo Bank NA	04/21/2025	04/12/2027	26	13,339	520.857	638	0	0	14		14	(337)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.60_WF				Wells Fargo Bank NA	04/21/2025	04/19/2027	783	410,170	523.597	19,067	0	0	399		399	(9,683)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.66_WF				Wells Fargo Bank NA	04/21/2025	04/12/2027	1,766	926,745	524.658	42,269	0	0	777		777	(22,018)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.04_WF				Wells Fargo Bank NA	04/21/2025	04/15/2027	39	20,647	524.044	952	0	0	21		21	(489)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_522.57_SG				Societe Generale SA	04/28/2025	04/16/2027	50	26,003	522.566	1,301	0	0	49		49	(495)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.14_SG				Societe Generale SA	04/28/2025	04/26/2027	284	149,182	525.142	7,324	0	0	227		227	(2,910)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.66_WF				Wells Fargo Bank NA	04/21/2025	04/14/2027	231	120,960	524.658	5,524	0	0	105		105	(2,898)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_250.08_UBS				UBS AG	04/28/2025	04/20/2027	465	116,210	250.08	3,459	0	0	4,056		4,056	(2,395)	0	0	0	0		
OTC_CALL_EIA_NDX_19687.60_UBS				UBS AG	05/05/2025	04/28/2027	30	585,706	19687.6	105,974	0	0	337,211		337,211	127,339	0	0	0	0		
OTC_CALL_EIA_SPX_5598.24_UBS				UBS AG	05/05/2025	04/29/2027	189	1,056,556	5598.24	157,310	0	0	420,943		420,943	120,521	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.52_SG				Societe Generale SA	05/05/2025	04/27/2027	1,195	627,028	524.521	32,928	0	0	559		559	(12,889)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_254.21_UBS				UBS AG	05/05/2025	04/28/2027	566	143,842	254.21	3,396	0	0	3,626		3,626	(2,848)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.53_SG				Societe Generale SA	05/05/2025	04/30/2027	60	31,697	529.527	1,585	0	0	26		26	(598)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.52_SG				Societe Generale SA	05/05/2025	04/28/2027	240	125,660	524.521	6,603	0	0	85		85	(2,633)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.52_SG				Societe Generale SA	05/05/2025	04/26/2027	583	305,738	524.521	16,048	0	0	382		382	(6,149)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.18_SG				Societe Generale SA	05/05/2025	04/29/2027	825	435,082	527.18	22,267	0	0	306		306	(8,648)	0	0	0	0		
OTC_CALL_EIA_SPX_5810.41_UBS				UBS AG	05/05/2025	04/27/2027	10	56,361	5810.41	(6,784)	0	0	(19,682)		(19,682)	(5,913)	0	0	0	0		
OTC_CALL_EIA_SPX_5543.04_UBS				UBS AG	05/05/2025	04/27/2027	10	53,767	5543.04	8,397	0	0	22,122		22,122	6,259	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.06_SG				Societe Generale SA	05/05/2025	05/03/2027	1,559	827,909	531.055	40,850	0	0	645		645	(14,757)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.48_SG				Societe Generale SA	05/05/2025	04/26/2027	14	7,266	523.478	385	0	0	14		14	(141)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.11_SG				Societe Generale SA	05/05/2025	05/03/2027	382	201,283	527.112	10,331	0	0	188		188	(3,849)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.67_SG				Societe Generale SA	05/12/2025	05/05/2027	376	199,014	529.673	10,024	0	0	262		262	(3,547)	0	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)
OTC_CALL_EIA_SPX_5636.98_SG				Societe Generale SA	05/12/2025	05/04/2027	22	121,533	5636.98	20,219	0	0	47,403		47,403	13,677	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.48_SG				Societe Generale SA	05/12/2025	05/10/2027	1,378	729,445	529.477	36,939	0	0	1,334		1,334	(12,564)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.89_SG				Societe Generale SA	05/12/2025	05/10/2027	2,311	1,222,222	528.892	62,265	0	0	2,439		2,439	(20,734)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.26_SG				Societe Generale SA	05/12/2025	05/07/2027	9	4,889	530.264	245	0	0	5		5	(87)	0	0	0	0		
OTC_CALL_EIA_SPX_5906.73_SG				Societe Generale SA	05/12/2025	05/04/2027	22	127,349	5906.73	(16,100)	0	0	(41,958)		(41,958)	(12,865)	0	0	0	0		
OTC_CALL_EIA_NDX_19918.94_SG				Societe Generale SA	05/12/2025	05/05/2027	7	146,603	19918.94	29,444	0	0	81,996		81,996	31,313	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_251.04_UBS				UBS AG	05/12/2025	05/04/2027	605	151,942	251.04	3,910	0	0	5,014		5,014	(3,078)	0	0	0	0		
OTC_CALL_EIA_NDX_20102.61_SG				Societe Generale SA	05/12/2025	05/03/2027	1	23,319	20102.61	4,924	0	0	12,714		12,714	4,905	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.67_SG				Societe Generale SA	05/12/2025	05/03/2027	795	421,085	529.673	21,175	0	0	524		524	(7,556)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.67_SG				Societe Generale SA	05/12/2025	05/04/2027	250	132,212	529.673	6,655	0	0	173		173	(2,364)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.00_SG				Societe Generale SA	05/12/2025	05/06/2027	420	221,930	528.002	11,377	0	0	340		340	(3,992)	0	0	0	0		
OTC_CALL_EIA_SPX_5620.75_SG				Societe Generale SA	05/12/2025	04/30/2027	11	62,784	5620.75	10,813	0	0	24,687		24,687	7,102	0	0	0	0		
OTC_CALL_EIA_SPX_5664.85_SG				Societe Generale SA	05/12/2025	05/05/2027	68	384,643	5664.85	61,432	0	0	147,576		147,576	42,836	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.70_WF				Wells Fargo Bank NA	05/19/2025	05/17/2027	883	479,012	542.704	22,949	0	0	248		248	(8,580)	0	0	0	0		
OTC_CALL_EIA_NDX_20061.45_MZH				Mizuho Markets Ameri	05/19/2025	05/10/2027	0	5,015	20061.45	1,082	0	0	2,756		2,756	1,060	0	0	0	0		
OTC_CALL_EIA_SPX_5880.64_MZH				Mizuho Markets Ameri	05/19/2025	05/12/2027	174	1,020,644	5880.64	148,328	0	0	343,418		343,418	104,494	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.49_WF				Wells Fargo Bank NA	05/19/2025	05/10/2027	652	347,961	533.494	18,419	0	0	287		287	(7,025)	0	0	0	0		
OTC_CALL_EIA_SPX_6422.91_MZH				Mizuho Markets Ameri	05/19/2025	05/15/2028	0	2,248	6422.91	263	0	0	667		667	238	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.46_WF				Wells Fargo Bank NA	05/19/2025	05/14/2027	15	7,864	520.463	464	0	0	15		15	(203)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_534.78_WF				Wells Fargo Bank NA	05/19/2025	05/17/2027	2,881	1,540,883	534.782	80,303	0	0	1,241		1,241	(31,854)	0	0	0	0		
OTC_CALL_EIA_NDX_21047.04_MZH				Mizuho Markets Ameri	05/19/2025	05/12/2027	38	795,999	21047.04	141,099	0	0	382,333		382,333	154,758	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.49_WF				Wells Fargo Bank NA	05/19/2025	05/11/2027	80	42,434	533.494	2,247	0	0	33		33	(878)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.49_WF				Wells Fargo Bank NA	05/19/2025	05/12/2027	148	78,893	533.494	4,175	0	0	74		74	(1,632)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_526.92_WF				Wells Fargo Bank NA	05/19/2025	05/13/2027	52	27,431	526.915	1,544	0	0	24		24	(648)	0	0	0	0		
OTC_CALL_EIA_SPX_5867.09_MZH				Mizuho Markets Ameri	05/19/2025	05/11/2027	19	109,245	5867.09	16,066	0	0	37,059		37,059	11,244	0	0	0	0		
OTC_CALL_EIA_SPX_6266.01_MZH				Mizuho Markets Ameri	05/19/2025	05/11/2027	19	116,673	6266.01	(11,510)	0	0	(30,221)		(30,221)	(10,062)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_252.24_UBS				UBS AG	05/19/2025	05/13/2027	1,017	256,637	252.24	6,398	0	0	7,817		7,817	(5,108)	0	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)
OTC_CALL_EIA_SGIXSMPA_543.21_SG				Societe Generale SA	05/27/2025	05/20/2027	160	87,005	543.207	4,055	0	0	93		93	(1,222)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_535.49_SG				Societe Generale SA	05/27/2025	05/21/2027	1,381	739,711	535.487	37,339	0	0	1,263		1,263	(11,829)	0	0	0	0		
OTC_CALL_EIA_SPX_5888.84_SG				Societe Generale SA	05/27/2025	05/20/2027	166	978,784	5888.84	136,816	0	0	328,978		328,978	100,118	0	0	0	0		
OTC_CALL_EIA_NDX_21086.79_SG				Societe Generale SA	05/27/2025	05/20/2027	35	745,418	21086.79	131,477	0	0	357,155		357,155	144,640	0	0	0	0		
OTC_CALL_EIA_SPX_6322.79_SG				Societe Generale SA	05/27/2025	05/19/2027	35	221,171	6322.79	(19,687)	0	0	(55,311)		(55,311)	(18,635)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_532.56_SG				Societe Generale SA	05/27/2025	05/24/2027	669	356,508	532.563	18,564	0	0	683		683	(6,045)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.93_SG				Societe Generale SA	05/27/2025	05/19/2027	375	204,236	543.934	9,441	0	0	245		245	(2,828)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_246.37_UBS				UBS AG	05/27/2025	05/19/2027	534	131,581	246.37	4,449	0	0	6,172		6,172	(2,659)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.93_SG				Societe Generale SA	05/27/2025	05/17/2027	841	457,204	543.934	21,079	0	0	495		495	(6,441)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.93_SG				Societe Generale SA	05/27/2025	05/18/2027	551	299,952	543.934	13,846	0	0	343		343	(4,205)	0	0	0	0		
OTC_CALL_EIA_SPX_6367.79_SG				Societe Generale SA	05/27/2025	05/22/2028	16	99,847	6367.79	12,370	0	0	30,674		30,674	10,809	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_532.30_SG				Societe Generale SA	05/27/2025	05/24/2027	772	410,723	532.3	21,445	0	0	787		787	(6,958)	0	0	0	0		
OTC_CALL_EIA_SPX_5915.07_SG				Societe Generale SA	05/27/2025	05/19/2027	35	206,909	5915.07	28,075	0	0	68,348		68,348	20,928	0	0	0	0		
OTC_CALL_EIA_SPX_5899.87_SG				Societe Generale SA	06/03/2025	05/27/2027	13	75,046	5899.87	10,783	0	0	25,138		25,138	7,252	0	0	0	0		
OTC_CALL_EIA_SPX_6212.25_SG				Societe Generale SA	06/03/2025	05/27/2027	13	79,020	6212.25	(8,302)	0	0	(21,497)		(21,497)	(6,656)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.55_SG				Societe Generale SA	06/03/2025	05/28/2027	112	59,672	533.55	7,068	0	0	726		726	(2,275)	0	0	0	0		
OTC_CALL_EIA_NDX_21389.68_SG				Societe Generale SA	06/03/2025	05/26/2027	19	403,195	21389.68	69,571	0	0	185,612		185,612	76,108	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_251.03_UBS				UBS AG	06/03/2025	05/28/2027	2,465	618,671	251.03	16,994	0	0	21,109		21,109	(12,255)	0	0	0	0		
OTC_CALL_EIA_SPX_5569.06_SG				Societe Generale SA	06/03/2025	04/30/2027	2	8,911	5569.06	1,679	0	0	3,614		3,614	974	0	0	0	0		
OTC_CALL_EIA_SPX_5919.44_SG				Societe Generale SA	06/03/2025	05/25/2027	180	1,063,309	5919.44	149,722	0	0	351,377		351,377	101,844	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_537.63_SG				Societe Generale SA	06/03/2025	06/01/2027	1,971	1,059,529	537.633	52,433	0	0	1,034		1,034	(17,442)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_537.28_SG				Societe Generale SA	06/03/2025	05/24/2027	140	75,461	537.278	3,724	0	0	109		109	(1,198)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.55_SG				Societe Generale SA	06/03/2025	05/28/2027	1,236	659,340	533.55	33,922	0	0	512		512	(11,893)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_537.28_SG				Societe Generale SA	06/03/2025	05/25/2027	1,350	725,186	537.278	35,823	0	0	1,251		1,251	(11,232)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_537.28_SG				Societe Generale SA	06/03/2025	05/26/2027	17	8,881	537.278	439	0	0	11		11	(145)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_535.61_SG				Societe Generale SA	06/03/2025	06/01/2027	62	33,459	535.607	1,690	0	0	28		28	(581)	0	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)
OTC_CALL_EIA_SGIXSMPA_537.28_SG				Societe Generale SA	06/03/2025	05/27/2027	20	10,783	537.278	534	0	0	9		9	(180)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_534.01_WF				Wells Fargo Bank NA	06/09/2025	06/07/2027	559	298,530	534.014	12,640	0	0	198		198	(6,355)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_536.99_WF				Wells Fargo Bank NA	06/09/2025	06/01/2027	2,656	1,426,240	536.986	62,947	0	0	607		607	(28,415)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_251.00_UBS				UBS AG	06/09/2025	06/02/2027	490	122,887	251.0	3,576	0	0	4,226		4,226	(2,427)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.94_WF				Wells Fargo Bank NA	06/09/2025	06/07/2027	427	226,540	529.944	10,939	0	0	184		184	(5,175)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_536.99_WF				Wells Fargo Bank NA	06/09/2025	06/02/2027	442	237,375	536.986	10,508	0	0	81		81	(4,842)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_536.99_WF				Wells Fargo Bank NA	06/09/2025	06/01/2027	269	144,562	536.986	6,383	0	0	62		62	(2,930)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_532.14_WF				Wells Fargo Bank NA	06/09/2025	06/04/2027	259	137,792	532.137	6,494	0	0	146		146	(3,015)	0	0	0	0		
OTC_CALL_EIA_NDX_21577.26_SG				Societe Generale SA	06/09/2025	06/02/2027	48	1,027,078	21577.26	176,616	0	0	461,860		461,860	191,013	0	0	0	0		
OTC_CALL_EIA_SPX_5938.75_SG				Societe Generale SA	06/09/2025	06/01/2027	14	85,162	5938.75	12,277	0	0	27,899		27,899	8,110	0	0	0	0		
OTC_CALL_EIA_SPX_6259.29_SG				Societe Generale SA	06/09/2025	06/01/2027	14	89,758	6259.29	(9,454)	0	0	(23,709)		(23,709)	(7,416)	0	0	0	0		
OTC_CALL_EIA_SPX_5956.46_SG				Societe Generale SA	06/09/2025	06/02/2027	175	1,043,929	5956.46	148,826	0	0	338,295		338,295	98,710	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_536.99_SG				Societe Generale SA	06/09/2025	06/02/2027	8	4,027	536.99	448	0	0	46		46	(148)	0	0	0	0		
OTC_CALL_EIA_SPX_6540.28_SG				Societe Generale SA	06/16/2025	06/06/2028	3	19,359	6540.28	2,261	0	0	5,436		5,436	1,906	0	0	0	0		
OTC_CALL_EIA_SPX_6014.15_SG				Societe Generale SA	06/16/2025	06/10/2027	227	1,364,671	6014.15	185,635	0	0	427,874		427,874	126,265	0	0	0	0		
OTC_CALL_EIA_SPX_6010.99_SG				Societe Generale SA	06/16/2025	06/08/2027	26	158,750	6010.99	21,536	0	0	49,821		49,821	14,697	0	0	0	0		
OTC_CALL_EIA_NDX_21815.01_SG				Societe Generale SA	06/16/2025	06/09/2027	25	534,686	21815.01	88,650	0	0	233,210		233,210	97,542	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_252.96_UBS				UBS AG	06/16/2025	05/27/2027	30	7,685	252.96	211	0	0	226		226	(150)	0	0	0	0		
OTC_CALL_EIA_SPX_6320.85_SG				Societe Generale SA	06/16/2025	06/08/2027	26	166,934	6320.85	(16,579)	0	0	(42,426)		(42,426)	(13,449)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_252.84_UBS				UBS AG	06/16/2025	06/08/2027	571	144,392	252.84	4,046	0	0	4,355		4,355	(2,794)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.73_SG				Societe Generale SA	06/16/2025	06/10/2027	91	48,308	531.731	2,214	0	0	110		110	(812)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.14_SG				Societe Generale SA	06/16/2025	06/09/2027	2,009	1,065,145	530.142	49,582	0	0	2,863		2,863	(17,734)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.14_SG				Societe Generale SA	06/16/2025	06/08/2027	400	211,924	530.142	9,854	0	0	534		534	(3,607)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.25_SG				Societe Generale SA	06/16/2025	06/11/2027	603	318,436	528.253	15,151	0	0	781		781	(5,769)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.67_SG				Societe Generale SA	06/16/2025	06/14/2027	200	106,605	533.666	4,808	0	0	252		252	(1,764)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.14_SG				Societe Generale SA	06/16/2025	06/07/2027	922	489,014	530.142	22,713	0	0	739		739	(8,784)	0	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)
OTC_CALL_EIA_SGIXSMPA_524.24_SG				Societe Generale SA	06/16/2025	06/14/2027	1,286	674,177	524.243	33,509	0	0	1,671		1,671	(13,319)	0	0	0	0		
OTC_CALL_EIA_SPX_5996.07_SG				Societe Generale SA	06/23/2025	06/16/2027	19	110,987	5996.07	14,783	0	0	35,328		35,328	10,372	0	0	0	0		
OTC_CALL_EIA_SPX_6323.03_SG				Societe Generale SA	06/23/2025	06/16/2027	19	117,039	6323.03	(11,129)	0	0	(29,872)		(29,872)	(9,459)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_254.31_UBS				UBS AG	06/23/2025	06/16/2027	721	183,474	254.31	4,714	0	0	5,000		5,000	(3,467)	0	0	0	0		
OTC_CALL_EIA_SPX_6017.94_SG				Societe Generale SA	06/23/2025	06/15/2027	127	765,843	6017.94	100,009	0	0	240,202		240,202	70,878	0	0	0	0		
OTC_CALL_EIA_NDX_21799.82_SG				Societe Generale SA	06/23/2025	06/17/2027	18	399,591	21799.82	64,619	0	0	175,268		175,268	73,129	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.69_SG				Societe Generale SA	06/23/2025	06/15/2027	39	20,647	524.69	1,014	0	0	70		70	(386)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.48_SG				Societe Generale SA	06/23/2025	06/21/2027	652	336,850	516.482	18,058	0	0	1,380		1,380	(7,296)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.69_SG				Societe Generale SA	06/23/2025	06/14/2027	692	363,164	524.69	17,820	0	0	1,146		1,146	(6,909)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.69_SG				Societe Generale SA	06/23/2025	06/16/2027	793	416,189	524.69	20,459	0	0	1,455		1,455	(7,750)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.00_SG				Societe Generale SA	06/23/2025	06/17/2027	14	7,506	518.003	396	0	0	28		28	(160)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.91_SG				Societe Generale SA	06/23/2025	06/21/2027	208	107,807	517.906	5,702	0	0	386		386	(2,289)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.73_SG				Societe Generale SA	06/23/2025	06/10/2027	36	19,360	531.731	877	0	0	44		44	(326)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.67_SG				Societe Generale SA	07/01/2025	06/21/2027	1,799	949,166	527.669	51,764	0	0	2,925		2,925	(17,155)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_522.50_SG				Societe Generale SA	07/01/2025	06/28/2027	1,415	739,174	522.495	42,493	0	0	2,086		2,086	(15,333)	0	0	0	0		
OTC_CALL_EIA_NDX_22110.19_UBS				UBS AG	07/01/2025	06/23/2027	35	769,435	22110.19	131,920	0	0	319,375		319,375	139,172	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.38_SG				Societe Generale SA	07/01/2025	06/24/2027	254	134,674	530.38	7,157	0	0	347		347	(2,407)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_253.64_UBS				UBS AG	07/01/2025	06/23/2027	265	67,263	253.64	2,143	0	0	1,951		1,951	(1,274)	0	0	0	0		
OTC_CALL_EIA_SPX_6084.09_UBS				UBS AG	07/01/2025	06/23/2027	226	1,377,377	6084.09	199,357	0	0	402,290		402,290	125,111	0	0	0	0		
OTC_CALL_EIA_NDX_21721.92_UBS				UBS AG	07/01/2025	06/04/2027	1	15,205	21721.92	2,779	0	0	6,619		6,619	2,835	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.75_SG				Societe Generale SA	07/01/2025	06/28/2027	1,819	954,756	524.747	53,720	0	0	1,904		1,904	(19,727)	0	0	0	0		
OTC_CALL_EIA_SPX_6519.15_UBS				UBS AG	07/01/2025	06/20/2028	0	2,477	6519.15	333	0	0	662		662	222	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.67_SG				Societe Generale SA	07/01/2025	06/22/2027	144	75,969	527.669	4,145	0	0	233		233	(1,384)	0	0	0	0		
OTC_CALL_EIA_SPX_6032.30_UBS				UBS AG	07/01/2025	06/22/2027	19	112,925	6032.3	17,094	0	0	34,123		34,123	10,493	0	0	0	0		
OTC_CALL_EIA_SPX_6314.93_UBS				UBS AG	07/01/2025	06/22/2027	19	118,215	6314.93	(13,644)	0	0	(29,405)		(29,405)	(9,656)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.67_SG				Societe Generale SA	07/01/2025	06/23/2027	221	116,705	527.669	6,370	0	0	356		356	(2,128)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_534.01_SG				Societe Generale SA	07/01/2025	06/07/2027	34	18,221	534.014	918	0	0	34		34	(297)	0	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)
OTC_CALL_EIA_SGIXSMPA_529.50_SG				Societe Generale SA	07/07/2025	06/30/2027	422	223,466	529.502	11,144	0	0	415		415	(4,261)	0	0	0	0		
OTC_CALL_EIA_NDX_22742.98_SG				Societe Generale SA	07/07/2025	06/30/2027	23	530,366	22742.98	82,512	0	0	201,523		201,523	90,703	0	0	0	0		
OTC_CALL_EIA_SPX_6215.27_SG				Societe Generale SA	07/07/2025	06/30/2027	23	140,962	6215.27	18,688	0	0	37,804		37,804	12,103	0	0	0	0		
OTC_CALL_EIA_SPX_6755.83_SG				Societe Generale SA	07/07/2025	07/03/2028	3	17,835	6755.83	2,350	0	0	4,168		4,168	1,474	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.50_SG				Societe Generale SA	07/07/2025	06/29/2027	1,794	950,165	529.502	47,341	0	0	1,448		1,448	(18,466)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_535.91_SG				Societe Generale SA	07/07/2025	07/01/2027	3	1,549	535.908	72	0	0	2		2	(26)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_254.43_UBS				UBS AG	07/07/2025	06/29/2027	499	126,900	254.43	3,748	0	0	3,494		3,494	(2,369)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.50_SG				Societe Generale SA	07/07/2025	06/28/2027	400	212,060	529.502	10,559	0	0	287		287	(4,146)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_534.87_SG				Societe Generale SA	07/07/2025	07/06/2027	3,529	1,887,585	534.866	89,501	0	0	3,112		3,112	(32,513)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.27_SG				Societe Generale SA	07/07/2025	07/02/2027	816	433,737	531.274	21,285	0	0	717		717	(7,933)	0	0	0	0		
OTC_CALL_EIA_SPX_6233.64_SG				Societe Generale SA	07/07/2025	06/30/2027	151	941,529	6233.64	122,117	0	0	249,308		249,308	80,166	0	0	0	0		
OTC_CALL_EIA_SPX_6539.17_SG				Societe Generale SA	07/07/2025	06/30/2027	23	148,308	6539.17	(13,613)	0	0	(31,409)		(31,409)	(10,874)	0	0	0	0		
OTC_CALL_EIA_SPX_6534.36_SG				Societe Generale SA	07/14/2025	07/06/2027	16	102,916	6534.36	(10,406)	0	0	(21,982)		(21,982)	(7,599)	0	0	0	0		
OTC_CALL_EIA_NDX_22737.57_SG				Societe Generale SA	07/14/2025	07/07/2027	21	467,030	22737.57	75,790	0	0	178,166		178,166	80,062	0	0	0	0		
OTC_CALL_EIA_SPX_6230.54_SG				Societe Generale SA	07/14/2025	07/06/2027	16	98,131	6230.54	13,398	0	0	26,134		26,134	8,394	0	0	0	0		
OTC_CALL_EIA_SPX_6254.07_SG				Societe Generale SA	07/14/2025	07/07/2027	210	1,311,166	6254.07	175,634	0	0	343,720		343,720	110,994	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_258.56_UBS				UBS AG	07/14/2025	07/07/2027	326	84,347	258.56	2,100	0	0	1,692		1,692	(1,460)	0	0	0	0		
OTC_CALL_EIA_SPX_6845.70_SG				Societe Generale SA	07/14/2025	07/10/2028	6,846	46,863,608	6845.7	765	0	0	1,519		1,519	548	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_256.49_UBS				UBS AG	07/21/2025	07/15/2027	184	47,130	256.49	1,405	0	0	1,136		1,136	(842)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_522.55_WF				Wells Fargo Bank NA	07/21/2025	07/16/2027	77	40,054	522.553	2,007	0	0	154		154	(1,019)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_526.36_WF				Wells Fargo Bank NA	07/14/2025	07/12/2027	413	217,308	526.36	10,759	0	0	645		645	(5,269)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.54_WF				Wells Fargo Bank NA	07/21/2025	07/12/2027	1,009	534,236	529.539	24,505	0	0	1,397		1,397	(12,357)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.20_WF				Wells Fargo Bank NA	07/14/2025	07/06/2027	154	81,698	530.199	3,863	0	0	160		160	(1,861)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.54_WF				Wells Fargo Bank NA	07/21/2025	07/13/2027	877	464,475	529.539	21,341	0	0	881		881	(11,121)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_526.71_WF				Wells Fargo Bank NA	07/21/2025	07/19/2027	1,447	762,273	526.712	36,354	0	0	2,327		2,327	(18,576)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.24_WF				Wells Fargo Bank NA	07/21/2025	07/15/2027	103	53,095	516.237	2,852	0	0	253		253	(1,474)	0	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)
OTC_CALL_EIA_SPX_6554.83_RBC				Royal Bank of Canada	07/21/2025	07/14/2027	9	59,387	6554.83	(6,201)	0	0	(12,570)		(12,570)	(4,363)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.54_WF				Wells Fargo Bank NA	07/21/2025	07/14/2027	168	88,936	529.539	4,090	0	0	236		236	(2,066)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.07_WF				Wells Fargo Bank NA	07/21/2025	07/19/2027	664	349,907	527.071	16,617	0	0	1,053		1,053	(8,482)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.20_WF				Wells Fargo Bank NA	07/14/2025	07/07/2027	1,070	567,488	530.199	26,865	0	0	723		723	(13,308)	0	0	0	0		
OTC_CALL_EIA_SPX_6257.35_RBC				Royal Bank of Canada	07/21/2025	07/14/2027	9	56,692	6257.35	7,899	0	0	14,895		14,895	4,810	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.54_SG				Societe Generale SA	07/21/2025	07/14/2027	8	4,157	529.54	470	0	0	70		70	(164)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.52_WF				Wells Fargo Bank NA	07/14/2025	07/08/2027	180	95,139	528.519	4,599	0	0	243		243	(2,187)	0	0	0	0		
OTC_CALL_EIA_NDX_22988.19_RBC				Royal Bank of Canada	07/21/2025	07/15/2027	40	925,045	22988.19	153,721	0	0	341,567		341,567	155,169	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.20_WF				Wells Fargo Bank NA	07/14/2025	07/06/2027	551	291,975	530.199	13,795	0	0	523		523	(6,733)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.91_WF				Wells Fargo Bank NA	07/14/2025	07/12/2027	2,156	1,147,021	531.905	53,264	0	0	2,726		2,726	(25,599)	0	0	0	0		
OTC_CALL_EIA_SPX_6281.70_RBC				Royal Bank of Canada	07/21/2025	07/14/2027	289	1,812,773	6281.7	247,404	0	0	468,290		468,290	152,116	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_536.88_SG				Societe Generale SA	07/28/2025	07/26/2027	179	96,079	536.875	4,406	0	0	311		311	(1,528)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_535.24_SG				Societe Generale SA	07/28/2025	07/23/2027	14	7,606	535.235	354	0	0	24		24	(124)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_535.37_SG				Societe Generale SA	07/28/2025	07/26/2027	522	279,410	535.37	13,013	0	0	821		821	(4,666)	0	0	0	0		
OTC_CALL_EIA_NDX_23182.18_WF				Wells Fargo Bank NA	07/28/2025	07/21/2027	22	515,108	23182.18	83,410	0	0	185,437		185,437	84,951	0	0	0	0		
OTC_CALL_EIA_SPX_6319.01_WF				Wells Fargo Bank NA	07/28/2025	07/21/2027	10	66,286	6319.01	9,161	0	0	16,757		16,757	5,488	0	0	0	0		
OTC_CALL_EIA_SPX_6364.81_WF				Wells Fargo Bank NA	07/28/2025	07/21/2027	170	1,082,972	6364.81	144,132	0	0	265,057		265,057	87,765	0	0	0	0		
OTC_CALL_EIA_SPX_6876.33_WF				Wells Fargo Bank NA	07/28/2025	07/19/2028	27	188,618	6876.33	22,702	0	0	41,309		41,309	14,995	0	0	0	0		
OTC_CALL_EIA_SPX_6723.26_WF				Wells Fargo Bank NA	07/28/2025	07/21/2027	10	70,527	6723.26	(6,528)	0	0	(13,155)		(13,155)	(4,758)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.45_SG				Societe Generale SA	07/28/2025	07/21/2027	1,479	777,137	525.451	39,906	0	0	3,283		3,283	(14,531)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.45_SG				Societe Generale SA	07/28/2025	07/20/2027	20	10,514	525.451	539	0	0	38		38	(201)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_535.02_SG				Societe Generale SA	07/28/2025	07/22/2027	139	74,533	535.018	3,471	0	0	237		237	(1,219)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.45_SG				Societe Generale SA	07/28/2025	07/19/2027	450	236,311	525.451	12,115	0	0	966		966	(4,408)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_257.37_UBS				UBS AG	07/28/2025	07/22/2027	408	104,974	257.37	2,889	0	0	2,390		2,390	(1,837)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.34_SG				Societe Generale SA	08/04/2025	08/02/2027	924	481,589	521.341	26,253	0	0	1,564		1,564	(10,297)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.82_SG				Societe Generale SA	08/04/2025	07/30/2027	569	300,116	527.816	15,312	0	0	785		785	(5,930)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.82_SG				Societe Generale SA	08/04/2025	08/02/2027	122	64,094	523.817	3,410	0	0	193		193	(1,319)	0	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)
OTC_CALL_EIA_CSEATMA6_257.72_UBS				UBS AG	08/04/2025	07/29/2027	1,247	321,281	257.72	8,908	0	0	7,205		7,205	(5,557)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.42_SG				Societe Generale SA	08/04/2025	07/28/2027	1,638	865,335	528.423	43,813	0	0	1,668		1,668	(17,500)	0	0	0	0		
OTC_CALL_EIA_SPX_6948.71_SG				Societe Generale SA	08/04/2025	07/28/2028	1	8,825	6948.71	920	0	0	2,012		2,012	799	0	0	0	0		
OTC_CALL_EIA_SPX_6698.90_SG				Societe Generale SA	08/04/2025	07/28/2027	15	100,015	6698.9	(8,782)	0	0	(20,023)		(20,023)	(7,294)	0	0	0	0		
OTC_CALL_EIA_SPX_6345.50_SG				Societe Generale SA	08/04/2025	07/28/2027	166	1,053,099	6345.5	133,362	0	0	272,788		272,788	91,050	0	0	0	0		
OTC_CALL_EIA_SPX_6377.81_SG				Societe Generale SA	08/04/2025	07/28/2027	15	95,221	6377.81	11,668	0	0	24,121		24,121	8,114	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_532.21_SG				Societe Generale SA	08/04/2025	07/29/2027	328	174,739	532.205	8,515	0	0	333		333	(3,308)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.34_SG				Societe Generale SA	08/04/2025	08/02/2027	3	1,392	521.34	174	0	0	30		30	(59)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.42_SG				Societe Generale SA	08/04/2025	07/27/2027	475	251,033	528.423	12,698	0	0	593		593	(4,955)	0	0	0	0		
OTC_CALL_EIA_NDX_23238.76_SG				Societe Generale SA	08/04/2025	07/27/2027	22	505,908	23238.76	77,530	0	0	184,041		184,041	82,275	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.42_SG				Societe Generale SA	08/04/2025	07/26/2027	73	38,823	528.423	1,962	0	0	118		118	(739)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_260.79_UBS				UBS AG	08/11/2025	08/04/2027	500	130,265	260.79	3,168	0	0	2,303		2,303	(2,104)	0	0	0	0		
OTC_CALL_EIA_SPX_6342.37_SG				Societe Generale SA	08/11/2025	08/04/2027	157	993,659	6342.37	133,802	0	0	259,249		259,249	86,368	0	0	0	0		
OTC_CALL_EIA_SPX_6935.95_SG				Societe Generale SA	08/11/2025	08/07/2028	4	27,813	6935.95	3,112	0	0	6,433		6,433	2,542	0	0	0	0		
OTC_CALL_EIA_SPX_6315.32_SG				Societe Generale SA	08/11/2025	08/04/2027	19	117,844	6315.32	16,229	0	0	31,316		31,316	10,365	0	0	0	0		
OTC_CALL_EIA_SPX_6647.89_SG				Societe Generale SA	08/11/2025	08/04/2027	19	124,050	6647.89	(12,331)	0	0	(25,997)		(25,997)	(9,339)	0	0	0	0		
OTC_CALL_EIA_NDX_23241.76_SG				Societe Generale SA	08/11/2025	08/03/2027	26	595,686	23241.76	99,412	0	0	217,423		217,423	97,054	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_535.39_SG				Societe Generale SA	08/18/2025	08/16/2027	997	533,981	535.394	25,415	0	0	2,058		2,058	(8,692)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.95_SG				Societe Generale SA	08/18/2025	08/11/2027	341	180,812	529.945	9,066	0	0	717		717	(3,664)	0	0	0	0		
OTC_CALL_EIA_SPX_7023.00_SG				Societe Generale SA	08/18/2025	08/14/2028	7	46,562	7023.0	5,116	0	0	10,269		10,269	4,133	0	0	0	0		
OTC_CALL_EIA_NDX_23635.01_SG				Societe Generale SA	08/18/2025	08/12/2027	21	497,990	23635.01	78,024	0	0	172,434		172,434	78,347	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.90_SG				Societe Generale SA	08/11/2025	08/09/2027	1,143	607,799	531.902	30,055	0	0	2,433		2,433	(10,207)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.95_SG				Societe Generale SA	08/18/2025	08/10/2027	1,010	535,001	529.945	26,801	0	0	2,191		2,191	(10,444)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.35_SG				Societe Generale SA	08/18/2025	08/16/2027	1,237	659,871	533.35	32,072	0	0	2,833		2,833	(10,912)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.08_SG				Societe Generale SA	08/11/2025	08/06/2027	69	36,533	529.083	1,855	0	0	138		138	(656)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.93_SG				Societe Generale SA	08/11/2025	08/04/2027	801	425,215	530.928	21,156	0	0	1,430		1,430	(7,548)	0	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)
OTC_CALL_EIA_SPX_6679.44_SG				Societe Generale SA	08/18/2025	08/11/2027	15	100,526	6679.44	(10,312)	0	0	(20,706)		(20,706)	(7,490)	0	0	0	0		
OTC_CALL_EIA_SPX_6392.81_SG				Societe Generale SA	08/18/2025	08/11/2027	15	96,212	6392.81	13,048	0	0	24,374		24,374	8,211	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.17_SG				Societe Generale SA	08/11/2025	08/09/2027	828	438,962	530.167	22,091	0	0	1,238		1,238	(8,161)	0	0	0	0		
OTC_CALL_EIA_SPX_6427.95_SG				Societe Generale SA	08/18/2025	08/12/2027	134	860,124	6427.95	113,345	0	0	212,821		212,821	72,305	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.93_SG				Societe Generale SA	08/11/2025	08/02/2027	1,134	601,934	530.928	29,902	0	0	1,368		1,368	(11,263)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_259.20_UBS				UBS AG	08/18/2025	08/10/2027	974	252,453	259.2	6,943	0	0	5,139		5,139	(4,207)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.93_SG				Societe Generale SA	08/11/2025	08/03/2027	638	338,748	530.928	16,833	0	0	834		834	(6,315)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.95_SG				Societe Generale SA	08/18/2025	08/09/2027	625	331,475	529.945	16,595	0	0	1,497		1,497	(6,169)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.38_SG				Societe Generale SA	08/18/2025	08/13/2027	243	132,302	543.381	5,786	0	0	321		321	(2,000)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_541.09_SG				Societe Generale SA	08/25/2025	08/23/2027	206	111,583	541.088	5,563	0	0	390		390	(1,682)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.08_SG				Societe Generale SA	08/25/2025	08/18/2027	592	313,177	529.078	17,531	0	0	1,394		1,394	(5,632)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.08_SG				Societe Generale SA	08/25/2025	08/17/2027	597	316,024	529.078	17,683	0	0	1,361		1,361	(5,728)	0	0	0	0		
OTC_CALL_EIA_SPX_6439.40_SG				Societe Generale SA	08/25/2025	08/17/2027	206	1,324,778	6439.4	172,455	0	0	326,441		326,441	111,135	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_546.92_SG				Societe Generale SA	08/25/2025	08/23/2027	6	3,467	546.92	382	0	0	46		46	(115)	0	0	0	0		
OTC_CALL_EIA_SPX_6436.05_SG				Societe Generale SA	08/25/2025	08/18/2027	18	117,136	6436.05	15,278	0	0	28,953		28,953	9,847	0	0	0	0		
OTC_CALL_EIA_SPX_6707.42_SG				Societe Generale SA	08/25/2025	08/18/2027	18	122,075	6707.42	(12,169)	0	0	(24,782)		(24,782)	(9,018)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_538.91_SG				Societe Generale SA	08/25/2025	08/19/2027	19	10,142	538.911	515	0	0	36		36	(157)	0	0	0	0		
OTC_CALL_EIA_SPX_6988.39_SG				Societe Generale SA	08/25/2025	08/21/2028	3	19,148	6988.39	2,157	0	0	4,333		4,333	1,728	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.58_SG				Societe Generale SA	08/25/2025	08/20/2027	355	192,972	543.584	9,365	0	0	539		539	(2,869)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_260.13_UBS				UBS AG	08/25/2025	08/18/2027	1,477	384,225	260.13	10,114	0	0	7,379		7,379	(6,240)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_546.92_SG				Societe Generale SA	08/25/2025	08/23/2027	1,019	557,546	546.919	26,219	0	0	1,638		1,638	(7,758)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.08_SG				Societe Generale SA	08/25/2025	08/16/2027	343	181,336	529.078	10,145	0	0	876		876	(3,168)	0	0	0	0		
OTC_CALL_EIA_NDX_23501.26_SG				Societe Generale SA	08/25/2025	08/18/2027	30	695,872	23501.26	107,549	0	0	246,565		246,565	111,126	0	0	0	0		
OTC_CALL_EIA_NDX_23492.30_MZH				Mizuho Markets Ameri	09/02/2025	08/26/2027	21	487,935	23492.3	71,028	0	0	173,880		173,880	78,190	0	0	0	0		
OTC_CALL_EIA_SPX_6765.79_MZH				Mizuho Markets Ameri	09/02/2025	08/26/2027	20	137,751	6765.79	(12,269)	0	0	(26,954)		(26,954)	(9,944)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_537.38_SG				Societe Generale SA	09/02/2025	08/26/2027	142	76,340	537.38	3,573	0	0	231		231	(1,290)	0	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)
OTC_CALL_EIA_SGIXSMPA_538.08_SG				Societe Generale SA	09/02/2025	08/30/2027	447	240,767	538.076	11,230	0	0	515		515	(4,250)	0	0	0	0		
OTC_CALL_EIA_NDX_23645.66_MZH				Mizuho Markets Ameri	09/02/2025	08/18/2027	2	43,272	23645.66	6,044	0	0	15,011		15,011	6,814	0	0	0	0		
OTC_CALL_EIA_SPX_6472.41_MZH				Mizuho Markets Ameri	09/02/2025	08/25/2027	155	1,006,201	6472.41	121,268	0	0	243,813		243,813	83,582	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_538.68_SG				Societe Generale SA	09/02/2025	08/27/2027	677	364,840	538.684	16,874	0	0	833		833	(6,294)	0	0	0	0		
OTC_CALL_EIA_SPX_6440.54_MZH				Mizuho Markets Ameri	09/02/2025	08/18/2027	9	56,999	6440.54	7,039	0	0	14,045		14,045	4,782	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_538.13_SG				Societe Generale SA	09/02/2025	08/25/2027	230	123,952	538.125	5,750	0	0	487		487	(1,945)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_538.13_SG				Societe Generale SA	09/02/2025	08/24/2027	427	229,876	538.125	10,650	0	0	790		790	(3,723)	0	0	0	0		
OTC_CALL_EIA_SPX_6468.49_MZH				Mizuho Markets Ameri	09/02/2025	08/26/2027	20	131,698	6468.49	15,963	0	0	32,024		32,024	10,966	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_535.73_SG				Societe Generale SA	09/02/2025	08/30/2027	561	300,768	535.727	14,373	0	0	626		626	(5,564)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_257.40_UBS				UBS AG	09/02/2025	08/24/2027	973	250,533	257.4	6,991	0	0	6,007		6,007	(4,281)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_538.13_SG				Societe Generale SA	09/02/2025	08/23/2027	2,732	1,469,888	538.125	68,031	0	0	5,438		5,438	(23,225)	0	0	0	0		
OTC_CALL_EIA_SPX_7053.34_MZH				Mizuho Markets Ameri	09/02/2025	08/28/2028	16	111,302	7053.34	10,101	0	0	24,339		24,339	9,837	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.95_SG				Societe Generale SA	09/08/2025	09/02/2027	170	90,368	531.954	4,432	0	0	259		259	(1,697)	0	0	0	0		
OTC_CALL_EIA_SPX_6441.44_WF				Wells Fargo Bank NA	09/08/2025	09/01/2027	99	638,733	6441.44	84,950	0	0	158,969		158,969	54,027	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.81_SG				Societe Generale SA	09/08/2025	09/03/2027	114	60,435	531.808	2,970	0	0	186		186	(1,132)	0	0	0	0		
OTC_CALL_EIA_SPX_6424.88_WF				Wells Fargo Bank NA	09/08/2025	08/31/2027	35	222,237	6424.88	30,034	0	0	55,900		55,900	18,925	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.95_SG				Societe Generale SA	09/08/2025	08/30/2027	260	138,234	531.954	6,762	0	0	414		414	(2,608)	0	0	0	0		
OTC_CALL_EIA_NDX_23360.29_WF				Wells Fargo Bank NA	09/08/2025	09/02/2027	9	219,820	23360.29	37,087	0	0	80,151		80,151	35,753	0	0	0	0		
OTC_CALL_EIA_SPX_6736.37_WF				Wells Fargo Bank NA	09/08/2025	08/31/2027	35	233,011	6736.37	(23,059)	0	0	(46,857)		(46,857)	(17,145)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_261.90_UBS				UBS AG	09/08/2025	08/30/2027	332	86,909	261.9	2,495	0	0	1,480		1,480	(1,345)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_535.55_SG				Societe Generale SA	09/08/2025	09/07/2027	775	415,317	535.554	19,709	0	0	1,569		1,569	(6,970)	0	0	0	0		
OTC_CALL_EIA_SPX_7056.92_WF				Wells Fargo Bank NA	09/08/2025	09/05/2028	0	3,317	7056.92	371	0	0	728		728	294	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.95_SG				Societe Generale SA	09/08/2025	09/01/2027	448	238,166	531.954	11,667	0	0	725		725	(4,428)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.95_SG				Societe Generale SA	09/08/2025	08/31/2027	29	15,549	531.954	761	0	0	47		47	(288)	0	0	0	0		
OTC_CALL_EIA_NDX_23633.01_WF				Wells Fargo Bank NA	09/15/2025	09/07/2027	0	1,182	23633.01	209	0	0	415		415	188	0	0	0	0		
OTC_CALL_EIA_SPX_6534.16_WF				Wells Fargo Bank NA	09/15/2025	09/08/2027	116	757,963	6534.16	103,687	0	0	177,840		177,840	61,765	0	0	0	0		
OTC_CALL_EIA_NDX_23848.01_WF				Wells Fargo Bank NA	09/15/2025	09/08/2027	23	543,735	23848.01	92,452	0	0	185,347		185,347	84,598	0	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)
OTC_CALL_EIA_CSEATMA6_262.31_UBS				UBS AG	09/15/2025	09/09/2027	214	56,087	262.31	1,765	0	0	946		946	(853)	0	0	0	0		
OTC_CALL_EIA_SPX_6519.69_WF				Wells Fargo Bank NA	09/15/2025	09/09/2027	7	45,833	6519.69	6,382	0	0	10,872		10,872	3,762	0	0	0	0		
OTC_CALL_EIA_SPX_6912.71_WF				Wells Fargo Bank NA	09/15/2025	09/09/2027	7	48,596	6912.71	(4,602)	0	0	(8,599)		(8,599)	(3,284)	0	0	0	0		
OTC_CALL_EIA_SPX_7126.71_WF				Wells Fargo Bank NA	09/15/2025	09/11/2028	15	103,836	7126.71	11,891	0	0	21,936		21,936	8,989	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.77_SG				Societe Generale SA	09/15/2025	09/10/2027	109	57,159	523.773	3,034	0	0	336		336	(1,093)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_532.96_SG				Societe Generale SA	09/15/2025	09/07/2027	502	267,633	532.964	12,884	0	0	1,139		1,139	(4,600)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_532.96_SG				Societe Generale SA	09/15/2025	09/07/2027	1,160	618,100	532.964	29,767	0	0	2,032		2,032	(11,214)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_532.96_SG				Societe Generale SA	09/15/2025	09/08/2027	273	145,238	532.964	7,002	0	0	695		695	(2,424)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.02_SG				Societe Generale SA	09/15/2025	09/09/2027	164	86,505	529.019	4,349	0	0	489		489	(1,487)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.02_SG				Societe Generale SA	09/15/2025	09/09/2027	105	55,616	529.02	6,478	0	0	1,147		1,147	(2,190)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_534.28_SG				Societe Generale SA	09/15/2025	09/13/2027	1,323	706,939	534.281	33,784	0	0	3,407		3,407	(11,690)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_541.93_SG				Societe Generale SA	09/15/2025	09/13/2027	492	266,646	541.931	11,774	0	0	965		965	(4,065)	0	0	0	0		
OTC_CALL_EIA_NDX_24364.47_SG				Societe Generale SA	09/22/2025	09/15/2027	24	576,220	24364.47	97,140	0	0	182,770		182,770	85,461	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.33_SG				Societe Generale SA	09/22/2025	09/20/2027	616	323,236	524.334	16,204	0	0	1,978		1,978	(6,223)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.76_SG				Societe Generale SA	09/22/2025	09/16/2027	122	63,647	523.758	3,200	0	0	423		423	(1,195)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.98_SG				Societe Generale SA	09/22/2025	09/17/2027	106	55,417	524.98	2,753	0	0	321		321	(1,066)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.33_SG				Societe Generale SA	09/22/2025	09/15/2027	750	395,310	527.326	19,123	0	0	2,389		2,389	(7,124)	0	0	0	0		
OTC_CALL_EIA_SPX_6610.89_SG				Societe Generale SA	09/22/2025	09/14/2027	14	89,974	6610.89	12,554	0	0	20,092		20,092	7,106	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.86_SG				Societe Generale SA	09/22/2025	09/20/2027	1,818	952,608	523.863	47,983	0	0	6,057		6,057	(18,173)	0	0	0	0		
OTC_CALL_EIA_SPX_7201.50_SG				Societe Generale SA	09/22/2025	09/15/2028	31	221,518	7201.5	26,060	0	0	44,830		44,830	18,671	0	0	0	0		
OTC_CALL_EIA_SPX_6937.89_SG				Societe Generale SA	09/22/2025	09/14/2027	14	94,425	6937.89	(9,719)	0	0	(16,467)		(16,467)	(6,324)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.33_SG				Societe Generale SA	09/22/2025	09/13/2027	2,072	1,092,546	527.326	52,752	0	0	5,122		5,122	(21,029)	0	0	0	0		
OTC_CALL_EIA_SPX_6625.13_SG				Societe Generale SA	09/22/2025	09/14/2027	140	926,193	6625.13	128,005	0	0	204,727		204,727	72,666	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_267.65_UBS				UBS AG	09/22/2025	09/13/2027	254	67,884	267.65	1,798	0	0	734		734	(883)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.33_SG				Societe Generale SA	09/22/2025	09/14/2027	840	442,949	527.326	21,405	0	0	2,548		2,548	(8,068)	0	0	0	0		
OTC_CALL_EIA_NDX_24627.75_SG				Societe Generale SA	09/29/2025	09/22/2027	18	449,949	24627.75	70,885	0	0	137,887		137,887	65,253	0	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)
OTC_CALL_EIA_SPX_7012.19_SG				Societe Generale SA	09/29/2025	09/21/2027	21	149,219	7012.19	(13,984)	0	0	(24,703)		(24,703)	(9,654)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.10_SG				Societe Generale SA	09/29/2025	09/20/2027	1,265	661,841	523.095	35,824	0	0	3,882		3,882	(13,241)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_267.81_UBS				UBS AG	09/29/2025	09/21/2027	428	114,754	267.81	3,138	0	0	1,252		1,252	(1,481)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.82_SG				Societe Generale SA	09/29/2025	09/23/2027	479	251,491	524.815	13,398	0	0	1,580		1,580	(4,786)	0	0	0	0		
OTC_CALL_EIA_SPX_7253.66_SG				Societe Generale SA	09/29/2025	09/25/2028	6	43,740	7253.66	4,889	0	0	8,636		8,636	3,632	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.85_SG				Societe Generale SA	09/29/2025	09/27/2027	187	97,372	521.85	5,353	0	0	697		697	(1,902)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.10_SG				Societe Generale SA	09/29/2025	09/21/2027	124	65,073	523.095	3,524	0	0	432		432	(1,256)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.99_SG				Societe Generale SA	09/29/2025	09/24/2027	161	84,444	524.985	4,493	0	0	495		495	(1,645)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.97_SG				Societe Generale SA	09/29/2025	09/27/2027	597	315,074	527.965	16,294	0	0	1,506		1,506	(6,142)	0	0	0	0		
OTC_CALL_EIA_SPX_6674.76_SG				Societe Generale SA	09/29/2025	09/21/2027	21	142,039	6674.76	18,397	0	0	30,475		30,475	10,941	0	0	0	0		
OTC_CALL_EIA_SPX_6675.37_SG				Societe Generale SA	09/29/2025	09/22/2027	100	668,805	6675.37	87,080	0	0	143,557		143,557	51,540	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.82_SG				Societe Generale SA	09/29/2025	09/23/2027	87	45,565	524.82	5,567	0	0	1,067		1,067	(1,858)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.10_SG				Societe Generale SA	09/29/2025	09/22/2027	490	256,526	523.095	13,898	0	0	1,688		1,688	(4,979)	0	0	0	0		
OTC_CALL_EIA_SPX_6699.17_SG				Societe Generale SA	10/06/2025	09/28/2027	179	1,196,338	6699.17	165,778	0	0	253,729		253,729	91,562	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.25_SG				Societe Generale SA	10/06/2025	09/27/2027	276	146,212	530.253	7,280	0	0	527		527	(2,901)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.25_SG				Societe Generale SA	10/06/2025	09/29/2027	1,816	963,008	530.253	48,029	0	0	3,193		3,193	(19,415)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_526.88_SG				Societe Generale SA	10/06/2025	10/04/2027	474	249,995	526.883	12,956	0	0	1,022		1,022	(5,131)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.24_SG				Societe Generale SA	10/06/2025	10/04/2027	476	253,109	531.24	12,544	0	0	984		984	(4,853)	0	0	0	0		
OTC_CALL_EIA_SPX_7261.14_SG				Societe Generale SA	10/06/2025	09/27/2028	15	110,079	7261.14	13,258	0	0	21,666		21,666	9,125	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_269.95_UBS				UBS AG	10/06/2025	09/28/2027	1,397	377,234	269.95	11,005	0	0	3,476		3,476	(4,514)	0	0	0	0		
OTC_CALL_EIA_NDX_24749.88_SG				Societe Generale SA	10/06/2025	09/30/2027	19	480,148	24749.88	80,117	0	0	145,271		145,271	69,059	0	0	0	0		
OTC_CALL_EIA_SPX_6937.67_SG				Societe Generale SA	10/06/2025	09/27/2027	46	318,231	6937.67	(35,418)	0	0	(56,301)		(56,301)	(21,581)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.34_SG				Societe Generale SA	10/06/2025	10/01/2026	254	134,601	529.341	6,032	0	0	0		0	(2,372)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.25_SG				Societe Generale SA	10/06/2025	09/29/2027	4	2,004	530.25	232	0	0	43		43	(78)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.24_SG				Societe Generale SA	10/06/2025	10/05/2026	1,300	690,559	531.24	30,307	0	0	6		6	(11,884)	0	0	0	0		
OTC_CALL_EIA_SPX_6665.98_SG				Societe Generale SA	10/06/2025	09/27/2027	46	305,769	6665.98	43,432	0	0	66,365		66,365	23,751	0	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)
OTC_CALL_EIA_SGIXSMPA_536.74_SG				Societe Generale SA	10/06/2025	09/30/2027	61	32,763	536.741	1,529	0	0	108		108	(588)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.25_SG				Societe Generale SA	10/06/2025	09/28/2027	538	285,239	530.253	14,214	0	0	862		862	(5,835)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_526.88_SG				Societe Generale SA	10/06/2025	10/02/2026	114	60,012	526.883	2,785	0	0	0		0	(1,121)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.34_SG				Societe Generale SA	10/06/2025	10/01/2027	587	310,697	529.341	15,670	0	0	1,256		1,256	(6,078)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6715.79_BC				Barclays Bank PLC	10/06/2025	10/05/2026	356,944	356,944	1.0	4,319	0	0	3,140		3,140	(2,364)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6711.20_BC				Barclays Bank PLC	10/06/2025	10/01/2026	122,345	122,345	1.0	1,860	0	0	181		181	(1,889)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6715.35_BC				Barclays Bank PLC	10/06/2025	10/02/2026	230,471	230,471	1.0	2,858	0	0	303		303	(3,323)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6753.72_RBC				Royal Bank of Canada	10/13/2025	10/08/2026	133,048	133,048	1.0	1,690	0	0	3,898		3,898	1,327	0	0	0	0		
OTC_CLIQ_EIA_SPX_6714.59_RBC				Royal Bank of Canada	10/13/2025	10/07/2026	313,639	313,639	1.0	3,764	0	0	4,660		4,660	(909)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6740.28_RBC				Royal Bank of Canada	10/13/2025	10/05/2026	272,442	272,442	1.0	3,542	0	0	6,756		6,756	1,212	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_272.28_UBS				UBS AG	10/13/2025	10/04/2027	877	238,765	272.28	6,198	0	0	1,812		1,812	(2,617)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6552.51_RBC				Royal Bank of Canada	10/13/2025	10/12/2026	338,896	338,896	1.0	5,795	0	0	5,984		5,984	(1,376)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_269.97_UBS				UBS AG	10/13/2025	10/06/2026	3,017	814,583	269.97	12,075	0	0	0		0	(8,577)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6735.11_RBC				Royal Bank of Canada	10/13/2025	10/09/2026	127,900	127,900	1.0	1,919	0	0	4,388		4,388	1,499	0	0	0	0		
OTC_CLIQ_EIA_SPX_6740.28_RBC				Royal Bank of Canada	10/13/2025	10/05/2026	270,622	270,622	1.0	2,977	0	0	1,315		1,315	(3,457)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6740.28_RBC				Royal Bank of Canada	10/13/2025	10/06/2026	165,676	165,676	1.0	1,756	0	0	1,299		1,299	(1,120)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.48_SG				Societe Generale SA	10/13/2025	10/06/2026	276	145,684	527.478	5,158	0	0	0		0	(2,740)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.48_SG				Societe Generale SA	10/13/2025	10/05/2026	1,580	833,331	527.478	29,402	0	0	5		5	(15,635)	0	0	0	0		
OTC_CALL_EIA_SPX_7346.91_SG				Societe Generale SA	10/13/2025	10/06/2028	1	9,918	7346.91	1,036	0	0	1,864		1,864	799	0	0	0	0		
OTC_CALL_EIA_SPX_6704.53_SG				Societe Generale SA	10/13/2025	10/07/2026	3,057	20,498,162	6704.53	1,654,766	0	0	2,907,648		2,907,648	1,169,627	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.48_SG				Societe Generale SA	10/13/2025	10/06/2027	528	278,588	527.478	11,862	0	0	1,628		1,628	(5,199)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_526.69_SG				Societe Generale SA	10/13/2025	10/08/2027	162	85,061	526.693	3,668	0	0	565		565	(1,550)	0	0	0	0		
OTC_CALL_EIA_SPX_7177.77_SG				Societe Generale SA	10/13/2025	10/07/2026	3,057	21,945,027	7177.77	(845,727)	0	0	(1,463,639)		(1,463,639)	(598,814)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.51_SG				Societe Generale SA	10/13/2025	10/07/2027	963	508,778	528.513	21,453	0	0	2,294		2,294	(9,953)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.48_SG				Societe Generale SA	10/13/2025	10/05/2026	95	50,332	527.478	1,777	0	0	0		0	(944)	0	0	0	0		
OTC_CALL_EIA_SPX_6639.53_SG				Societe Generale SA	10/13/2025	10/07/2027	12	81,069	6639.53	10,975	0	0	18,082		18,082	6,419	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.48_SG				Societe Generale SA	10/13/2025	10/04/2027	2,255	1,189,310	527.478	50,487	0	0	6,596		6,596	(22,476)	0	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)
OTC_CALL_EIA_NDX_24930.75_SG				Societe Generale SA	10/13/2025	10/06/2027	18	460,970	24930.75	70,988	0	0	136,358		136,358	65,360	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.51_SG				Societe Generale SA	10/13/2025	10/07/2026	456	241,171	528.513	8,432	0	0	0		0	(4,443)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.31_SG				Societe Generale SA	10/13/2025	10/12/2026	510	261,824	513.31	11,559	0	0	0		0	(6,873)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_526.69_SG				Societe Generale SA	10/13/2025	10/08/2026	177	93,067	526.693	3,359	0	0	0		0	(1,795)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.31_SG				Societe Generale SA	10/13/2025	10/11/2027	340	174,387	513.31	8,690	0	0	1,549		1,549	(3,803)	0	0	0	0		
OTC_CALL_EIA_SPX_6736.03_SG				Societe Generale SA	10/13/2025	10/05/2027	172	1,156,711	6736.03	143,980	0	0	240,330		240,330	87,457	0	0	0	0		
OTC_CALL_EIA_SPX_6950.41_SG				Societe Generale SA	10/13/2025	10/07/2027	12	84,865	6950.41	(8,634)	0	0	(15,026)		(15,026)	(5,770)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_527.48_SG				Societe Generale SA	10/13/2025	10/05/2027	181	95,236	527.478	4,048	0	0	529		529	(1,802)	0	0	0	0		
OTC_CALL_EIA_SPX_6714.61_SG				Societe Generale SA	10/13/2025	10/06/2026	488	3,274,581	6714.61	260,416	0	0	458,609		458,609	185,403	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.78_SG				Societe Generale SA	10/13/2025	10/09/2026	67	34,794	518.775	1,414	0	0	0		0	(798)	0	0	0	0		
OTC_CALL_EIA_NDX_24780.95_SG				Societe Generale SA	10/13/2025	10/07/2026	40	983,060	24780.95	103,250	0	0	223,835		223,835	125,498	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.78_SG				Societe Generale SA	10/13/2025	10/11/2027	13	6,749	518.775	317	0	0	58		58	(132)	0	0	0	0		
OTC_CALL_EIA_SPX_6666.69_MZH				Mizuho Markets Ameri	10/20/2025	10/14/2027	151	1,007,937	6666.69	142,226	0	0	221,846		221,846	79,216	0	0	0	0		
OTC_CALL_EIA_NDX_24221.75_MZH				Mizuho Markets Ameri	10/20/2025	10/11/2027	1	14,533	24221.75	2,731	0	0	4,787		4,787	2,211	0	0	0	0		
OTC_CALL_EIA_SPX_6650.35_MZH				Mizuho Markets Ameri	10/20/2025	10/14/2026	3,902	25,947,405	6650.35	2,477,388	0	0	3,942,127		3,942,127	1,542,000	0	0	0	0		
OTC_CALL_EIA_SPX_6552.51_MZH				Mizuho Markets Ameri	10/20/2025	10/11/2027	3	19,133	6552.51	2,957	0	0	4,548		4,548	1,579	0	0	0	0		
OTC_CLIQ_EIA_SPX_6654.72_BC				Barclays Bank PLC	10/20/2025	10/13/2026	269,050	269,050	1.0	4,278	0	0	4,246		4,246	(1,966)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6629.07_BC				Barclays Bank PLC	10/20/2025	10/16/2026	250,314	250,314	1.0	4,255	0	0	8,742		8,742	3,119	0	0	0	0		
OTC_CLIQ_EIA_SPX_6644.31_BC				Barclays Bank PLC	10/20/2025	10/14/2026	329,159	329,159	1.0	5,464	0	0	10,232		10,232	2,261	0	0	0	0		
OTC_CALL_EIA_SPX_6651.06_MZH				Mizuho Markets Ameri	10/20/2025	10/14/2026	449	2,986,392	6651.06	284,884	0	0	453,349		453,349	177,366	0	0	0	0		
OTC_CLIQ_EIA_SPX_6654.72_BC				Barclays Bank PLC	10/20/2025	10/12/2026	124,310	124,310	1.0	2,959	0	0	4,286		4,286	1,357	0	0	0	0		
OTC_CALL_EIA_NDX_24607.66_MZH				Mizuho Markets Ameri	10/20/2025	10/05/2026	1	33,220	24607.66	3,989	0	0	7,845		7,845	4,359	0	0	0	0		
OTC_CLIQ_EIA_SPX_6671.06_BC				Barclays Bank PLC	10/20/2025	10/15/2026	413,939	413,939	1.0	7,451	0	0	14,866		14,866	6,022	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_273.03_UBS				UBS AG	10/20/2025	10/14/2027	1,070	292,118	273.03	9,242	0	0	2,148		2,148	(3,106)	0	0	0	0		
OTC_CALL_EIA_SPX_7134.55_MZH				Mizuho Markets Ameri	10/20/2025	10/14/2026	3,902	27,836,588	7134.55	(1,308,890)	0	0	(2,070,489)		(2,070,489)	(848,523)	0	0	0	0		
OTC_CALL_EIA_SPX_6630.71_MZH				Mizuho Markets Ameri	10/20/2025	10/09/2026	4	29,043	6630.71	2,821	0	0	4,494		4,494	1,764	0	0	0	0		
OTC_CALL_EIA_SPX_7158.01_MZH				Mizuho Markets Ameri	10/20/2025	10/02/2026	21	150,962	7158.01	(6,586)	0	0	(10,436)		(10,436)	(4,380)	0	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)
OTC_CALL_EIA_SPX_7258.06_MZH				Mizuho Markets Ameri	10/20/2025	10/16/2028	16	114,024	7258.06	12,690	0	0	22,830		22,830	9,582	0	0	0	0		
OTC_CLIQ_EIA_SPX_6664.01_BC				Barclays Bank PLC	10/20/2025	10/19/2026	85,966	85,966	1.0	1,324	0	0	3,280		3,280	1,754	0	0	0	0		
OTC_CALL_EIA_SPX_6659.00_MZH				Mizuho Markets Ameri	10/20/2025	10/14/2027	32	209,825	6659.0	29,799	0	0	46,434		46,434	16,548	0	0	0	0		
OTC_CALL_EIA_SPX_7023.62_MZH				Mizuho Markets Ameri	10/20/2025	10/14/2027	32	221,314	7023.62	(22,544)	0	0	(37,272)		(37,272)	(14,564)	0	0	0	0		
OTC_CALL_EIA_NDX_24652.47_MZH				Mizuho Markets Ameri	10/20/2025	10/13/2027	24	582,291	24652.47	101,425	0	0	180,384		180,384	85,140	0	0	0	0		
OTC_CALL_EIA_SPX_6715.67_MZH				Mizuho Markets Ameri	10/20/2025	10/02/2026	21	141,633	6715.67	12,208	0	0	19,763		19,763	8,066	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_270.11_UBS				UBS AG	10/20/2025	10/14/2026	3,080	831,833	270.11	17,394	0	0	0		0	(8,894)	0	0	0	0		
OTC_CALL_EIA_NDX_24681.77_MZH				Mizuho Markets Ameri	10/20/2025	10/14/2026	59	1,467,825	24681.77	175,208	0	0	342,564		342,564	189,222	0	0	0	0		
OTC_CLIQ_EIA_SPX_6654.72_BC				Barclays Bank PLC	10/20/2025	10/12/2026	438,613	438,613	1.0	7,807	0	0	20,388		20,388	11,349	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_509.94_SG				Societe Generale SA	10/20/2025	10/18/2027	1,116	568,992	509.941	32,529	0	0	6,077		6,077	(12,563)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.08_SG				Societe Generale SA	10/20/2025	10/15/2026	189	98,234	521.081	4,457	0	0	0		0	(2,227)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.08_SG				Societe Generale SA	10/20/2025	10/12/2026	376	192,909	513.084	9,742	0	0	2		2	(5,127)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.08_SG				Societe Generale SA	10/20/2025	10/13/2027	1,198	614,567	513.084	33,983	0	0	4,828		4,828	(14,276)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.08_SG				Societe Generale SA	10/20/2025	10/12/2026	534	274,064	513.084	13,847	0	0	2		2	(7,285)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.32_SG				Societe Generale SA	10/20/2025	10/19/2026	942	487,349	517.317	23,418	0	0	0		0	(12,154)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.22_SG				Societe Generale SA	10/20/2025	10/14/2026	495	259,758	525.219	11,094	0	0	0		0	(5,352)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.32_SG				Societe Generale SA	10/20/2025	10/18/2027	230	119,107	517.317	6,324	0	0	974		974	(2,530)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.22_SG				Societe Generale SA	10/20/2025	10/14/2027	312	164,005	525.219	7,998	0	0	1,166		1,166	(3,076)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.08_SG				Societe Generale SA	10/20/2025	10/15/2027	795	414,369	521.081	21,124	0	0	3,398		3,398	(8,064)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_509.94_SG				Societe Generale SA	10/20/2025	10/16/2026	1,003	511,471	509.941	27,007	0	0	0		0	(14,722)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.08_SG				Societe Generale SA	10/20/2025	10/12/2027	1,766	906,250	513.084	50,090	0	0	8,492		8,492	(19,664)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.08_SG				Societe Generale SA	10/20/2025	10/11/2027	365	187,153	513.084	10,341	0	0	1,615		1,615	(4,184)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_509.94_SG				Societe Generale SA	10/20/2025	10/16/2026	25	12,866	509.94	1,234	0	0	2		2	(678)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.08_SG				Societe Generale SA	10/20/2025	10/13/2026	266	136,439	513.084	6,897	0	0	1		1	(3,648)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6791.69_WF				Wells Fargo Bank NA	10/27/2025	10/26/2026	281,176	281,176	1.0	4,021	0	0	0		0	(3,505)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6735.13_WF				Wells Fargo Bank NA	10/27/2025	10/19/2026	237,009	237,009	1.0	4,740	0	0	4,500		4,500	(198)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6738.44_WF				Wells Fargo Bank NA	10/27/2025	10/23/2026	332,138	332,138	1.0	6,477	0	0	1,133		1,133	(5,564)	0	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)
OTC_CLIQ_EIA_SPX_6699.40_WF				Wells Fargo Bank NA	10/27/2025	10/22/2026	307,502	307,502	1.0	5,412	0	0	5,581		5,581	(706)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6735.13_WF				Wells Fargo Bank NA	10/27/2025	10/20/2026	232,968	232,968	1.0	3,029	0	0	0		0	(1,859)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6735.13_WF				Wells Fargo Bank NA	10/27/2025	10/19/2026	290,015	290,015	1.0	4,466	0	0	3,134		3,134	(1,136)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_274.21_UBS				UBS AG	10/27/2025	10/20/2026	4,582	1,256,389	274.21	14,821	0	0	0		0	(9,182)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6735.35_WF				Wells Fargo Bank NA	10/27/2025	10/21/2026	208,729	208,729	1.0	4,133	0	0	2,201		2,201	(1,305)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_274.58_UBS				UBS AG	10/27/2025	10/20/2027	651	178,831	274.58	4,349	0	0	1,162		1,162	(1,787)	0	0	0	0		
OTC_CALL_EIA_SPX_6654.37_SG				Societe Generale SA	10/27/2025	10/14/2026	183	1,216,618	6654.37	130,285	0	0	183,994		183,994	72,049	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.12_SG				Societe Generale SA	10/27/2025	10/19/2027	171	88,892	521.117	4,397	0	0	702		702	(1,760)	0	0	0	0		
OTC_CALL_EIA_SPX_7208.43_SG				Societe Generale SA	10/27/2025	10/21/2026	3,297	23,765,185	7208.43	(1,206,750)	0	0	(1,558,467)		(1,558,467)	(624,831)	0	0	0	0		
OTC_CALL_EIA_SPX_6750.24_SG				Societe Generale SA	10/27/2025	10/19/2027	114	772,160	6750.24	112,080	0	0	160,795		160,795	58,611	0	0	0	0		
OTC_CALL_EIA_NDX_25089.10_SG				Societe Generale SA	10/27/2025	10/21/2026	42	1,043,205	25089.1	128,851	0	0	223,742		223,742	125,999	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.41_SG				Societe Generale SA	10/27/2025	10/21/2026	393	205,139	521.412	8,926	0	0	0		0	(4,709)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.78_SG				Societe Generale SA	10/27/2025	10/25/2027	265	137,616	519.776	6,939	0	0	1,133		1,133	(2,797)	0	0	0	0		
OTC_CALL_EIA_NDX_25130.11_SG				Societe Generale SA	10/27/2025	10/20/2027	15	372,680	25130.11	66,044	0	0	108,139		108,139	52,245	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.78_SG				Societe Generale SA	10/27/2025	10/23/2026	385	200,010	519.776	8,936	0	0	0		0	(4,779)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.12_SG				Societe Generale SA	10/27/2025	10/18/2027	747	389,478	521.117	19,252	0	0	2,990		2,990	(7,805)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.49_SG				Societe Generale SA	10/27/2025	10/22/2027	39	20,307	521.488	1,004	0	0	161		161	(402)	0	0	0	0		
OTC_CALL_EIA_SPX_6740.86_SG				Societe Generale SA	10/27/2025	10/21/2026	3,297	22,223,672	6740.86	2,173,587	0	0	3,058,334		3,058,334	1,212,013	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.12_SG				Societe Generale SA	10/27/2025	10/20/2026	482	251,121	521.117	10,952	0	0	0		0	(5,791)	0	0	0	0		
OTC_CALL_EIA_SPX_7026.07_SG				Societe Generale SA	10/27/2025	10/21/2027	9	65,905	7026.07	(7,522)	0	0	(11,165)		(11,165)	(4,361)	0	0	0	0		
OTC_CALL_EIA_SPX_6629.07_SG				Societe Generale SA	10/27/2025	10/16/2026	3	18,164	6629.07	2,012	0	0	2,831		2,831	1,098	0	0	0	0		
OTC_CALL_EIA_SPX_7103.73_SG				Societe Generale SA	10/27/2025	10/14/2026	183	1,298,775	7103.73	(76,178)	0	0	(102,530)		(102,530)	(42,267)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.67_SG				Societe Generale SA	10/27/2025	10/26/2026	114	58,968	518.671	2,687	0	0	0		0	(1,464)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.12_SG				Societe Generale SA	10/27/2025	10/20/2027	1,328	692,122	521.117	34,278	0	0	4,979		4,979	(14,273)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.12_SG				Societe Generale SA	10/27/2025	10/19/2026	235	122,541	521.117	5,333	0	0	0		0	(2,804)	0	0	0	0		
OTC_CALL_EIA_SPX_6737.74_SG				Societe Generale SA	10/27/2025	10/20/2026	487	3,279,595	6737.74	321,508	0	0	452,465		452,465	179,405	0	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)
OTC_CALL_EIA_SGIXSMPA_518.67_SG				Societe Generale SA	10/27/2025	10/25/2027	52	27,059	518.671	1,380	0	0	213		213	(575)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.49_SG				Societe Generale SA	10/27/2025	10/22/2026	430	224,355	521.488	9,772	0	0	0		0	(5,161)	0	0	0	0		
OTC_CALL_EIA_SPX_7342.63_SG				Societe Generale SA	10/27/2025	10/23/2028	4	32,895	7342.63	4,067	0	0	6,288		6,288	2,688	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.41_SG				Societe Generale SA	10/27/2025	10/21/2027	83	43,069	521.412	2,128	0	0	345		345	(850)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.12_SG				Societe Generale SA	10/27/2025	10/20/2026	9	4,711	521.12	381	0	0	0		0	(204)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.12_SG				Societe Generale SA	10/27/2025	10/19/2026	773	402,902	521.117	17,535	0	0	0		0	(9,248)	0	0	0	0		
OTC_CALL_EIA_SPX_6728.23_SG				Societe Generale SA	10/27/2025	10/21/2027	9	63,111	6728.23	9,329	0	0	13,376		13,376	4,847	0	0	0	0		
OTC_CALL_EIA_SPX_6671.43_MZH				Mizuho Markets Ameri	11/03/2025	10/14/2026	60	399,485	6671.43	42,732	0	0	59,243		59,243	23,304	0	0	0	0		
OTC_CLIQ_EIA_SPX_6875.16_RBC				Royal Bank of Canada	11/03/2025	10/26/2026	335,508	335,508	1.0	4,395	0	0	0		0	(3,690)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6875.16_RBC				Royal Bank of Canada	11/03/2025	10/27/2026	260,706	260,706	1.0	3,885	0	0	0		0	(4,074)	0	0	0	0		
OTC_CALL_EIA_SPX_6857.20_MZH				Mizuho Markets Ameri	11/03/2025	10/28/2026	2,596	17,800,400	6857.2	1,565,548	0	0	2,135,667		2,135,667	862,419	0	0	0	0		
OTC_CLIQ_EIA_SPX_6890.89_RBC				Royal Bank of Canada	11/03/2025	10/28/2026	188,397	188,397	1.0	3,184	0	0	0		0	(3,244)	0	0	0	0		
OTC_CALL_EIA_SPX_6885.35_MZH				Mizuho Markets Ameri	11/03/2025	10/27/2027	141	967,805	6885.35	129,365	0	0	183,830		183,830	69,272	0	0	0	0		
OTC_CALL_EIA_SPX_6882.06_MZH				Mizuho Markets Ameri	11/03/2025	10/27/2026	400	2,750,415	6882.06	234,095	0	0	318,467		318,467	129,125	0	0	0	0		
OTC_CALL_EIA_SPX_7364.78_MZH				Mizuho Markets Ameri	11/03/2025	10/27/2027	8	61,201	7364.78	(5,291)	0	0	(7,857)		(7,857)	(3,347)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6890.59_RBC				Royal Bank of Canada	11/03/2025	10/29/2026	205,477	205,477	1.0	2,568	0	0	0		0	(2,616)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6822.34_RBC				Royal Bank of Canada	11/03/2025	10/30/2026	302,844	302,844	1.0	4,452	0	0	0		0	(5,191)	0	0	0	0		
OTC_CALL_EIA_SPX_7499.50_MZH				Mizuho Markets Ameri	11/03/2025	10/30/2028	14	102,668	7499.5	10,883	0	0	17,887		17,887	7,922	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_267.57_UBS				UBS AG	11/03/2025	10/28/2027	405	108,350	267.57	3,241	0	0	1,329		1,329	(1,389)	0	0	0	0		
OTC_CALL_EIA_SPX_6735.13_MZH				Mizuho Markets Ameri	11/03/2025	10/20/2027	5	32,665	6735.13	4,898	0	0	6,883		6,883	2,499	0	0	0	0		
OTC_CALL_EIA_SPX_6879.15_MZH				Mizuho Markets Ameri	11/03/2025	10/27/2027	8	57,166	6879.15	7,682	0	0	10,909		10,909	4,105	0	0	0	0		
OTC_CLIQ_EIA_SPX_6644.31_RBC				Royal Bank of Canada	11/03/2025	10/14/2026	28,703	28,703	1.0	485	0	0	937		937	180	0	0	0	0		
OTC_CALL_EIA_SPX_7133.85_MZH				Mizuho Markets Ameri	11/03/2025	10/14/2026	60	427,175	7133.85	(24,883)	0	0	(31,817)		(31,817)	(13,041)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6735.11_RBC				Royal Bank of Canada	11/03/2025	10/09/2026	29,096	29,096	1.0	611	0	0	1,221		1,221	451	0	0	0	0		
OTC_CLIQ_EIA_SPX_6840.20_RBC				Royal Bank of Canada	11/03/2025	11/02/2026	214,577	214,577	1.0	3,004	0	0	0		0	(3,116)	0	0	0	0		
OTC_CALL_EIA_SPX_6699.62_MZH				Mizuho Markets Ameri	11/03/2025	10/07/2026	3	21,372	6699.62	2,189	0	0	3,049		3,049	1,225	0	0	0	0		
OTC_CALL_EIA_SPX_7333.56_MZH				Mizuho Markets Ameri	11/03/2025	10/28/2026	2,596	19,036,968	7333.56	(849,007)	0	0	(970,749)		(970,749)	(370,274)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_268.99_UBS				UBS AG	11/03/2025	10/28/2026	4,417	1,187,994	268.99	17,186	0	0	49		49	(14,671)	0	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)
OTC_CALL_EIA_NDX_25919.20_MZH				Mizuho Markets Ameri	11/03/2025	10/27/2026	40	1,047,136	25919.2	114,815	0	0	185,606		185,606	108,980	0	0	0	0		
OTC_CALL_EIA_NDX_25827.53_MZH				Mizuho Markets Ameri	11/03/2025	10/27/2027	18	477,293	25827.53	79,932	0	0	125,362		125,362	62,529	0	0	0	0		
OTC_CLIQ_EIA_SPX_6875.16_RBC				Royal Bank of Canada	11/03/2025	10/26/2026	140,460	140,460	1.0	1,686	0	0	0		0	(1,664)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.01_SG				Societe Generale SA	11/03/2025	10/26/2026	89	46,406	520.014	1,437	0	0	0		0	(1,119)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_511.01_SG				Societe Generale SA	11/03/2025	10/28/2026	396	202,461	511.006	7,277	0	0	0		0	(5,926)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_511.01_SG				Societe Generale SA	11/03/2025	10/28/2027	273	139,581	511.006	5,991	0	0	827		827	(3,753)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.01_SG				Societe Generale SA	11/03/2025	10/26/2027	229	119,083	520.014	4,602	0	0	805		805	(2,596)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.01_SG				Societe Generale SA	11/03/2025	10/25/2027	147	76,421	520.014	2,948	0	0	645		645	(1,538)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.01_SG				Societe Generale SA	11/03/2025	10/27/2026	171	88,938	520.014	2,767	0	0	0		0	(2,153)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.01_SG				Societe Generale SA	11/03/2025	10/26/2026	560	291,109	520.014	9,006	0	0	0		0	(7,023)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.60_SG				Societe Generale SA	11/03/2025	11/01/2027	698	348,645	499.599	17,055	0	0	3,354		3,354	(10,099)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_500.95_SG				Societe Generale SA	11/03/2025	10/30/2026	444	222,276	500.948	9,366	0	0	0		0	(7,999)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.89_SG				Societe Generale SA	11/03/2025	10/27/2026	22	11,063	512.89	740	0	0	6		6	(559)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_497.07_SG				Societe Generale SA	11/03/2025	10/29/2026	63	31,241	497.07	1,392	0	0	0		0	(1,214)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_500.95_SG				Societe Generale SA	11/03/2025	11/01/2027	695	348,239	500.948	16,787	0	0	3,247		3,247	(10,061)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.01_SG				Societe Generale SA	11/03/2025	10/27/2027	238	123,815	520.014	4,797	0	0	692		692	(2,850)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.60_SG				Societe Generale SA	11/03/2025	11/02/2026	602	300,968	499.599	12,994	0	0	0		0	(11,006)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_497.07_SG				Societe Generale SA	11/03/2025	10/29/2027	9	4,613	497.07	536	0	0	198		198	(231)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6851.97_RBC				Royal Bank of Canada	11/10/2025	11/02/2026	565,699	565,699	1.0	10,748	0	0	4,176		4,176	(6,554)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6851.97_RBC				Royal Bank of Canada	11/10/2025	11/03/2026	255,578	255,578	1.0	3,961	0	0	2,502		2,502	(1,516)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6851.97_RBC				Royal Bank of Canada	11/10/2025	11/02/2026	159,994	159,994	1.0	2,544	0	0	670		670	(1,899)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6728.80_RBC				Royal Bank of Canada	11/10/2025	11/09/2026	172,392	172,392	1.0	3,344	0	0	4,035		4,035	23	0	0	0	0		
OTC_CLIQ_EIA_SPX_6720.32_RBC				Royal Bank of Canada	11/10/2025	11/06/2026	173,653	173,653	1.0	3,160	0	0	4,029		4,029	282	0	0	0	0		
OTC_CLIQ_EIA_SPX_6771.55_RBC				Royal Bank of Canada	11/10/2025	11/04/2026	320,565	320,565	1.0	6,283	0	0	4,212		4,212	(3,035)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_260.30_UBS				UBS AG	11/10/2025	11/04/2027	985	256,471	260.3	10,902	0	0	5,566		5,566	(3,961)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_266.04_UBS				UBS AG	11/10/2025	11/03/2026	4,038	1,074,344	266.04	20,027	0	0	360		360	(17,104)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6796.29_RBC				Royal Bank of Canada	11/10/2025	11/05/2026	122,537	122,537	1.0	1,765	0	0	2,279		2,279	261	0	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)
OTC_CALL_EIA_NDX_25432.13_SG				Societe Generale SA	11/10/2025	11/04/2026	46	1,169,369	25432.13	132,521	0	0	235,140		235,140	133,473	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.98_SG				Societe Generale SA	11/10/2025	11/05/2026	203	101,491	499.98	4,959	0	0	2		2	(3,730)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_497.65_SG				Societe Generale SA	11/10/2025	11/06/2026	176	87,541	497.649	4,420	0	0	4		4	(3,363)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_497.65_SG				Societe Generale SA	11/10/2025	11/08/2027	2,592	1,289,846	497.649	71,126	0	0	16,607		16,607	(34,993)	0	0	0	0		
OTC_CALL_EIA_SPX_6796.04_SG				Societe Generale SA	11/10/2025	11/03/2026	367	2,491,768	6796.04	226,755	0	0	326,543		326,543	129,349	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_496.84_SG				Societe Generale SA	11/10/2025	11/02/2026	68	33,666	496.838	1,715	0	0	0		0	(1,304)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_496.84_SG				Societe Generale SA	11/10/2025	11/03/2026	3	1,302	496.84	121	0	0	5		5	(84)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_505.08_SG				Societe Generale SA	11/10/2025	11/08/2027	382	192,765	505.084	9,834	0	0	1,759		1,759	(5,153)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_500.47_SG				Societe Generale SA	11/10/2025	11/04/2027	1,246	623,440	500.47	33,318	0	0	7,232		7,232	(16,642)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_496.84_SG				Societe Generale SA	11/10/2025	11/01/2027	425	211,181	496.838	11,715	0	0	2,173		2,173	(6,329)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_500.47_SG				Societe Generale SA	11/10/2025	11/04/2026	523	261,811	500.47	12,691	0	0	5		5	(9,514)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.98_SG				Societe Generale SA	11/10/2025	11/05/2027	196	98,031	499.98	5,269	0	0	1,150		1,150	(2,630)	0	0	0	0		
OTC_CALL_EIA_SPX_6836.95_SG				Societe Generale SA	11/10/2025	10/30/2026	74	507,917	6836.95	43,723	0	0	62,820		62,820	25,239	0	0	0	0		
OTC_CALL_EIA_SPX_6840.20_SG				Societe Generale SA	11/10/2025	11/02/2026	3	20,179	6840.2	1,734	0	0	2,497		2,497	1,000	0	0	0	0		
OTC_CALL_EIA_SPX_7353.26_SG				Societe Generale SA	11/10/2025	10/30/2026	74	546,274	7353.26	(22,152)	0	0	(26,846)		(26,846)	(10,161)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_496.84_SG				Societe Generale SA	11/10/2025	11/02/2026	639	317,231	496.838	16,164	0	0	0		0	(12,298)	0	0	0	0		
OTC_CALL_EIA_SPX_6786.22_SG				Societe Generale SA	11/10/2025	11/04/2026	3,674	24,931,690	6786.22	2,313,583	0	0	3,311,831		3,311,831	1,307,330	0	0	0	0		
OTC_CALL_EIA_SPX_7245.13_SG				Societe Generale SA	11/10/2025	11/03/2027	12	87,666	7245.13	(8,289)	0	0	(12,613)		(12,613)	(5,204)	0	0	0	0		
OTC_CALL_EIA_SPX_6802.17_SG				Societe Generale SA	11/10/2025	11/03/2027	12	82,306	6802.17	11,509	0	0	16,732		16,732	6,168	0	0	0	0		
OTC_CALL_EIA_SPX_6834.10_SG				Societe Generale SA	11/10/2025	11/02/2027	114	776,217	6834.1	105,593	0	0	154,028		154,028	57,264	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_505.08_SG				Societe Generale SA	11/10/2025	11/09/2026	515	260,154	505.084	11,884	0	0	4		4	(8,690)	0	0	0	0		
OTC_CALL_EIA_SPX_7380.99_SG				Societe Generale SA	11/10/2025	11/06/2028	5	38,160	7380.99	4,625	0	0	7,206		7,206	3,102	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_496.84_SG				Societe Generale SA	11/10/2025	11/03/2027	423	210,326	496.838	11,673	0	0	2,169		2,169	(6,333)	0	0	0	0		
OTC_CALL_EIA_SPX_7326.86_SG				Societe Generale SA	11/10/2025	11/04/2026	3,674	26,917,931	7326.86	(1,155,616)	0	0	(1,450,567)		(1,450,567)	(562,907)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_496.84_SG				Societe Generale SA	11/10/2025	11/02/2027	497	246,869	496.838	13,702	0	0	2,416		2,416	(7,516)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_496.84_SG				Societe Generale SA	11/10/2025	11/03/2026	307	152,703	496.838	7,781	0	0	3		3	(5,949)	0	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)
OTC_CALL_EIA_NDX_25608.34_SG				Societe Generale SA	11/10/2025	11/03/2027	16	406,917	25608.34	66,314	0	0	111,126		111,126	54,801	0	0	0	0		
OTC_CALL_EIA_NDX_25433.05_MZH				Mizuho Markets Ameri	11/17/2025	11/10/2026	49	1,254,358	25433.05	123,418	0	0	253,643		253,643	143,199	0	0	0	0		
OTC_CLIQ_EIA_SPX_6846.61_RBC				Royal Bank of Canada	11/17/2025	11/11/2026	300,977	300,977	1.0	3,010	0	0	7,663		7,663	3,811	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_268.84_UBS				UBS AG	11/17/2025	11/11/2026	4,240	1,139,755	268.84	15,122	0	0	229		229	(14,664)	0	0	0	0		
OTC_CALL_EIA_SPX_6811.43_MZH				Mizuho Markets Ameri	11/17/2025	11/11/2026	3,870	26,357,714	6811.43	2,107,971	0	0	3,428,685		3,428,685	1,351,223	0	0	0	0		
OTC_CLIQ_EIA_SPX_6832.43_RBC				Royal Bank of Canada	11/17/2025	11/10/2026	197,594	197,594	1.0	2,628	0	0	2,342		2,342	(1,070)	0	0	0	0		
OTC_CALL_EIA_SPX_6757.64_MZH				Mizuho Markets Ameri	11/17/2025	10/21/2026	18	123,192	6757.64	10,135	0	0	16,608		16,608	6,609	0	0	0	0		
OTC_CALL_EIA_NDX_25294.17_MZH				Mizuho Markets Ameri	11/17/2025	11/11/2027	19	492,225	25294.17	77,834	0	0	141,725		141,725	68,784	0	0	0	0		
OTC_CLIQ_EIA_SPX_6734.11_RBC				Royal Bank of Canada	11/17/2025	11/16/2026	376,369	376,369	1.0	4,855	0	0	7,179		7,179	292	0	0	0	0		
OTC_CLIQ_EIA_SPX_6832.43_RBC				Royal Bank of Canada	11/17/2025	11/09/2026	231,278	231,278	1.0	2,544	0	0	4,478		4,478	1,257	0	0	0	0		
OTC_CALL_EIA_SPX_7272.59_MZH				Mizuho Markets Ameri	11/17/2025	10/21/2026	18	132,579	7272.59	(4,994)	0	0	(7,527)		(7,527)	(2,932)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6832.43_RBC				Royal Bank of Canada	11/17/2025	11/09/2026	593,465	593,465	1.0	6,766	0	0	10,853		10,853	2,291	0	0	0	0		
OTC_CALL_EIA_SPX_6817.49_MZH				Mizuho Markets Ameri	11/17/2025	11/10/2027	194	1,320,343	6817.49	168,313	0	0	267,147		267,147	98,782	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_267.76_UBS				UBS AG	11/17/2025	11/08/2027	330	88,289	267.76	2,451	0	0	1,091		1,091	(1,122)	0	0	0	0		
OTC_CALL_EIA_SPX_6840.87_MZH				Mizuho Markets Ameri	11/17/2025	11/09/2027	10	67,588	6840.87	8,437	0	0	13,433		13,433	4,998	0	0	0	0		
OTC_CALL_EIA_SPX_6807.36_MZH				Mizuho Markets Ameri	11/17/2025	11/10/2026	606	4,128,187	6807.36	331,161	0	0	538,914		538,914	212,401	0	0	0	0		
OTC_CALL_EIA_SPX_7360.72_MZH				Mizuho Markets Ameri	11/17/2025	11/13/2028	2	14,501	7360.72	1,553	0	0	2,789		2,789	1,194	0	0	0	0		
OTC_CALL_EIA_SPX_7169.21_MZH				Mizuho Markets Ameri	11/17/2025	11/09/2027	10	70,832	7169.21	(6,534)	0	0	(10,936)		(10,936)	(4,421)	0	0	0	0		
OTC_CALL_EIA_SPX_7335.33_MZH				Mizuho Markets Ameri	11/17/2025	11/11/2026	3,870	28,385,013	7335.33	(1,035,013)	0	0	(1,554,048)		(1,554,048)	(606,050)	0	0	0	0		
OTC_CALL_EIA_SPX_6735.13_MZH				Mizuho Markets Ameri	11/17/2025	10/19/2026	3	21,014	6735.13	1,772	0	0	2,905		2,905	1,153	0	0	0	0		
OTC_CLIQ_EIA_SPX_6850.92_RBC				Royal Bank of Canada	11/17/2025	11/12/2026	383,857	383,857	1.0	5,835	0	0	7,859		7,859	902	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.34_SG				Societe Generale SA	11/17/2025	11/13/2026	87	44,419	508.339	1,750	0	0	3		3	(1,418)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.08_SG				Societe Generale SA	11/17/2025	11/09/2026	691	349,808	506.081	14,108	0	0	13		13	(11,462)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_510.41_SG				Societe Generale SA	11/17/2025	11/12/2027	333	170,059	510.412	7,605	0	0	1,825		1,825	(3,873)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.25_SG				Societe Generale SA	11/17/2025	11/16/2026	213	107,710	506.249	4,397	0	0	19		19	(3,590)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_510.26_SG				Societe Generale SA	11/17/2025	11/11/2027	436	222,217	510.257	9,942	0	0	2,255		2,255	(5,204)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.34_SG				Societe Generale SA	11/17/2025	11/15/2027	706	358,877	508.339	16,474	0	0	3,534		3,534	(8,904)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_510.26_SG				Societe Generale SA	11/17/2025	11/11/2026	122	62,297	510.257	2,370	0	0	4		4	(1,902)	0	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)
OTC_CALL_EIA_SGIXSMPA_506.08_SG				Societe Generale SA	11/17/2025	11/08/2027	4,952	2,506,083	506.081	117,029	0	0	28,865		28,865	(59,810)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.25_SG				Societe Generale SA	11/17/2025	11/15/2027	491	248,786	506.249	11,682	0	0	2,938		2,938	(5,951)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.08_SG				Societe Generale SA	11/17/2025	11/09/2027	1,546	782,179	506.081	36,568	0	0	9,429		9,429	(18,171)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6737.49_RBC				Royal Bank of Canada	11/17/2025	11/13/2026	71,687	71,687	1.0	1,290	0	0	1,418		1,418	(328)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.08_SG				Societe Generale SA	11/17/2025	11/10/2027	311	157,437	506.081	7,368	0	0	1,791		1,791	(3,793)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_510.41_SG				Societe Generale SA	11/17/2025	11/12/2026	504	257,375	510.412	9,791	0	0	19		19	(7,853)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.08_SG				Societe Generale SA	11/17/2025	11/10/2026	390	197,493	506.081	7,988	0	0	21		21	(6,493)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.08_SG				Societe Generale SA	11/17/2025	11/09/2026	308	155,736	506.081	6,285	0	0	10		10	(5,089)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6617.32_BC				Barclays Bank PLC	11/24/2025	11/18/2026	259,531	259,531	1.0	2,829	0	0	4,682		4,682	959	0	0	0	0		
OTC_CLIQ_EIA_SPX_6672.41_BC				Barclays Bank PLC	11/24/2025	11/16/2026	402,346	402,346	1.0	5,713	0	0	9,723		9,723	2,959	0	0	0	0		
OTC_CALL_EIA_NDX_25008.24_UBS				UBS AG	11/24/2025	11/16/2026	1	25,508	25008.24	2,707	0	0	5,696		5,696	3,119	0	0	0	0		
OTC_CALL_EIA_SPX_6629.35_UBS				UBS AG	11/24/2025	11/18/2026	4,380	29,036,222	6629.35	2,879,270	0	0	4,692,757		4,692,757	1,755,575	0	0	0	0		
OTC_CALL_EIA_SPX_6636.02_UBS				UBS AG	11/24/2025	11/17/2026	581	3,853,271	6636.02	378,541	0	0	617,665		617,665	231,687	0	0	0	0		
OTC_CALL_EIA_SPX_6655.51_UBS				UBS AG	11/24/2025	11/17/2027	14	90,848	6655.51	13,070	0	0	20,720		20,720	7,344	0	0	0	0		
OTC_CLIQ_EIA_SPX_6538.76_BC				Barclays Bank PLC	11/24/2025	11/20/2026	223,822	223,822	1.0	4,163	0	0	3,522		3,522	(813)	0	0	0	0		
OTC_CALL_EIA_SPX_6799.81_UBS				UBS AG	11/24/2025	11/12/2026	3	21,827	6799.81	1,743	0	0	2,885		2,885	1,133	0	0	0	0		
OTC_CLIQ_EIA_SPX_6672.41_BC				Barclays Bank PLC	11/24/2025	11/16/2026	388,601	388,601	1.0	6,256	0	0	11,896		11,896	4,097	0	0	0	0		
OTC_CALL_EIA_SPX_6734.11_UBS				UBS AG	11/24/2025	11/15/2027	10	64,647	6734.11	8,705	0	0	13,941		13,941	5,042	0	0	0	0		
OTC_CALL_EIA_SPX_6808.45_UBS				UBS AG	11/24/2025	11/12/2026	30	206,024	6808.45	16,263	0	0	26,939		26,939	10,599	0	0	0	0		
OTC_CALL_EIA_NDX_24606.40_UBS				UBS AG	11/24/2025	11/17/2027	25	607,532	24606.4	105,088	0	0	194,017		194,017	90,857	0	0	0	0		
OTC_CLIQ_EIA_SPX_6672.41_BC				Barclays Bank PLC	11/24/2025	11/17/2026	300,992	300,992	1.0	3,582	0	0	9,810		9,810	5,156	0	0	0	0		
OTC_CLIQ_EIA_SPX_6602.99_BC				Barclays Bank PLC	11/24/2025	11/23/2026	359,467	359,467	1.0	5,536	0	0	7,506		7,506	1,719	0	0	0	0		
OTC_CALL_EIA_SPX_7427.61_UBS				UBS AG	11/24/2025	11/12/2026	30	224,759	7427.61	(6,631)	0	0	(9,875)		(9,875)	(3,651)	0	0	0	0		
OTC_CALL_EIA_SPX_7000.02_UBS				UBS AG	11/24/2025	11/17/2027	14	95,550	7000.02	(10,132)	0	0	(17,004)		(17,004)	(6,576)	0	0	0	0		
OTC_CALL_EIA_SPX_6661.72_UBS				UBS AG	11/24/2025	11/16/2027	215	1,429,405	6661.72	204,417	0	0	324,366		324,366	115,162	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_266.36_UBS				UBS AG	11/24/2025	11/17/2026	3,732	993,946	266.36	16,748	0	0	700		700	(15,559)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_267.03_UBS				UBS AG	11/24/2025	11/15/2027	1,188	317,277	267.03	9,575	0	0	4,222		4,222	(4,111)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6642.16_BC				Barclays Bank PLC	11/24/2025	11/19/2026	261,502	261,502	1.0	3,347	0	0	5,821		5,821	1,633	0	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)
OTC_CALL_EIA_SPX_7132.97_UBS				UBS AG	11/24/2025	11/18/2026	4,380	31,242,052	7132.97	(1,552,232)	0	0	(2,601,610)		(2,601,610)	(1,053,969)	0	0	0	0		
OTC_CALL_EIA_SPX_7233.67_UBS				UBS AG	11/24/2025	11/16/2028	2	11,574	7233.67	1,430	0	0	2,409		2,409	1,002	0	0	0	0		
OTC_CALL_EIA_NDX_25008.24_UBS				UBS AG	11/24/2025	11/15/2027	1	28,759	25008.24	4,624	0	0	8,658		8,658	4,140	0	0	0	0		
OTC_CALL_EIA_NDX_24561.38_UBS				UBS AG	11/24/2025	11/17/2026	47	1,154,876	24561.38	137,695	0	0	283,240		283,240	150,645	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_505.40_SG				Societe Generale SA	11/24/2025	11/22/2027	249	125,794	505.399	6,186	0	0	1,550		1,550	(3,046)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.81_SG				Societe Generale SA	11/24/2025	11/17/2026	303	151,437	499.809	7,067	0	0	85		85	(5,710)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_500.16_SG				Societe Generale SA	11/24/2025	11/18/2027	24	11,799	500.161	612	0	0	157		157	(307)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_495.13_SG				Societe Generale SA	11/24/2025	11/19/2027	1,383	684,827	495.132	37,489	0	0	10,315		10,315	(18,597)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_498.58_SG				Societe Generale SA	11/24/2025	11/18/2026	9	4,687	498.58	409	0	0	29		29	(289)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_505.40_SG				Societe Generale SA	11/24/2025	11/23/2026	801	404,926	505.399	17,581	0	0	176		176	(13,866)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_493.64_SG				Societe Generale SA	11/24/2025	11/22/2027	124	61,172	493.637	3,405	0	0	897		897	(1,752)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.81_SG				Societe Generale SA	11/24/2025	11/16/2026	193	96,288	499.809	4,488	0	0	47		47	(3,612)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.81_SG				Societe Generale SA	11/24/2025	11/16/2027	947	473,354	499.809	24,611	0	0	6,680		6,680	(11,947)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.81_SG				Societe Generale SA	11/24/2025	11/17/2027	1,190	594,698	499.809	30,940	0	0	7,815		7,815	(15,672)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_495.13_SG				Societe Generale SA	11/24/2025	11/19/2026	142	70,329	495.132	3,517	0	0	66		66	(2,870)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.25_SG				Societe Generale SA	11/24/2025	11/16/2026	35	17,628	506.249	746	0	0	3		3	(588)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.81_SG				Societe Generale SA	11/24/2025	11/15/2027	1,600	799,854	499.809	41,556	0	0	11,217		11,217	(20,246)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_500.16_SG				Societe Generale SA	11/24/2025	11/18/2026	696	348,147	500.161	16,187	0	0	195		195	(13,037)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.81_SG				Societe Generale SA	11/24/2025	11/16/2026	311	155,386	499.809	7,241	0	0	71		71	(5,846)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_493.64_SG				Societe Generale SA	11/24/2025	11/20/2026	86	42,310	493.637	2,161	0	0	42		42	(1,784)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_501.80_SG				Societe Generale SA	12/01/2025	11/24/2027	482	242,052	501.798	13,152	0	0	3,040		3,040	(6,325)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_266.15_UBS				UBS AG	12/01/2025	11/24/2027	1,171	311,747	266.15	9,888	0	0	4,535		4,535	(4,128)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_268.29_UBS				UBS AG	12/01/2025	11/24/2026	3,626	972,763	268.29	14,658	0	0	506		506	(13,271)	0	0	0	0		
OTC_CALL_EIA_SPX_7425.74_WF				Wells Fargo Bank NA	12/01/2025	11/27/2028	0	1,337	7425.74	159	0	0	250		250	108	0	0	0	0		
OTC_CALL_EIA_SPX_6751.79_WF				Wells Fargo Bank NA	12/01/2025	11/24/2026	2,822	19,053,956	6751.79	1,830,557	0	0	2,711,220		2,711,220	1,040,609	0	0	0	0		
OTC_CLIQ_EIA_SPX_6849.09_BC				Barclays Bank PLC	12/01/2025	11/27/2026	334,989	334,989	1.0	7,035	0	0	0		0	(6,127)	0	0	0	0		
OTC_CALL_EIA_SPX_6754.49_WF				Wells Fargo Bank NA	12/01/2025	11/23/2026	469	3,167,518	6754.49	300,517	0	0	448,697		448,697	172,481	0	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)
OTC_CALL_EIA_SPX_6672.41_WF				Wells Fargo Bank NA	12/01/2025	11/17/2026	2	11,743	6672.41	1,216	0	0	1,810		1,810	685	0	0	0	0		
OTC_CALL_EIA_SPX_7095.25_WF				Wells Fargo Bank NA	12/01/2025	11/19/2026	43	307,153	7095.25	(18,415)	0	0	(27,277)		(27,277)	(11,041)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.12_SG				Societe Generale SA	12/01/2025	11/29/2027	243	125,025	514.124	5,984	0	0	938		938	(3,124)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.12_SG				Societe Generale SA	12/01/2025	11/29/2027	432	221,978	514.124	10,624	0	0	1,452		1,452	(5,757)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6705.12_BC				Barclays Bank PLC	12/01/2025	11/23/2026	583,480	583,480	1.0	7,644	0	0	8,527		8,527	259	0	0	0	0		
OTC_CALL_EIA_NDX_25062.87_WF				Wells Fargo Bank NA	12/01/2025	11/24/2027	12	295,241	25062.87	52,446	0	0	88,752		88,752	42,490	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_501.80_SG				Societe Generale SA	12/01/2025	11/23/2027	45	22,616	501.798	1,228	0	0	298		298	(574)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.26_SG				Societe Generale SA	12/01/2025	11/26/2027	199	101,729	512.255	4,954	0	0	925		925	(2,460)	0	0	0	0		
OTC_CALL_EIA_SPX_6819.25_WF				Wells Fargo Bank NA	12/01/2025	11/26/2027	59	402,813	6819.25	55,300	0	0	82,577		82,577	30,482	0	0	0	0		
OTC_CLIQ_EIA_SPX_6765.88_BC				Barclays Bank PLC	12/01/2025	11/25/2026	273,003	273,003	1.0	4,750	0	0	2,186		2,186	(2,330)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_509.42_SG				Societe Generale SA	12/01/2025	11/25/2026	362	184,263	509.422	8,229	0	0	48		48	(5,912)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_509.42_SG				Societe Generale SA	12/01/2025	11/26/2027	457	232,933	509.422	11,691	0	0	2,698		2,698	(5,378)	0	0	0	0		
OTC_CALL_EIA_SPX_6759.95_WF				Wells Fargo Bank NA	12/01/2025	11/24/2027	120	809,301	6759.95	116,480	0	0	172,703		172,703	62,801	0	0	0	0		
OTC_CLIQ_EIA_SPX_6705.12_BC				Barclays Bank PLC	12/01/2025	11/23/2026	281,146	281,146	1.0	4,779	0	0	3,433		3,433	(1,057)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.12_SG				Societe Generale SA	12/01/2025	11/27/2026	160	82,147	514.124	3,440	0	0	9		9	(2,428)	0	0	0	0		
OTC_CALL_EIA_NDX_25026.21_WF				Wells Fargo Bank NA	12/01/2025	11/24/2026	25	621,901	25026.21	72,982	0	0	139,324		139,324	75,889	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_501.80_SG				Societe Generale SA	12/01/2025	11/22/2027	1,402	703,732	501.798	38,206	0	0	9,312		9,312	(17,815)	0	0	0	0		
OTC_CALL_EIA_SPX_7254.80_WF				Wells Fargo Bank NA	12/01/2025	11/24/2026	2,822	20,473,481	7254.8	(975,163)	0	0	(1,399,303)		(1,399,303)	(561,712)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6705.12_BC				Barclays Bank PLC	12/01/2025	11/24/2026	359,529	359,529	1.0	6,436	0	0	2,002		2,002	(3,876)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6849.09_BC				Barclays Bank PLC	12/01/2025	11/30/2026	138,557	138,557	1.0	2,993	0	0	0		0	(2,605)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_501.80_SG				Societe Generale SA	12/01/2025	11/23/2026	274	137,563	501.798	6,832	0	0	87		87	(5,029)	0	0	0	0		
OTC_CALL_EIA_SPX_7215.56_WF				Wells Fargo Bank NA	12/01/2025	11/26/2027	59	426,223	7215.56	(41,088)	0	0	(64,694)		(64,694)	(26,418)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.12_SG				Societe Generale SA	12/01/2025	11/30/2026	473	243,232	514.124	10,229	0	0	25		25	(7,228)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_501.80_SG				Societe Generale SA	12/01/2025	11/23/2026	87	43,842	501.798	2,177	0	0	26		26	(1,606)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_501.80_SG				Societe Generale SA	12/01/2025	11/24/2026	602	301,907	501.798	15,004	0	0	159		159	(11,146)	0	0	0	0		
OTC_CALL_EIA_SPX_6637.81_WF				Wells Fargo Bank NA	12/01/2025	11/19/2026	43	287,351	6637.81	31,189	0	0	46,079		46,079	17,260	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.26_SG				Societe Generale SA	12/01/2025	11/27/2026	218	111,861	512.255	4,808	0	0	18		18	(3,420)	0	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)
OTC_CLIQ_EIA_SPX_6812.61_BC				Barclays Bank PLC	12/01/2025	11/27/2026	495,481	495,481	1.0	7,680	0	0	107		107	(7,302)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.19_SG				Societe Generale SA	12/08/2025	11/29/2027	1,412	714,619	506.194	32,232	0	0	5,968		5,968	(20,108)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6870.40_BC				Barclays Bank PLC	12/08/2025	12/07/2026	196,081	196,081	1.0	2,000	0	0	1,862		1,862	(214)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.19_SG				Societe Generale SA	12/08/2025	12/01/2026	186	94,400	506.194	3,667	0	0	22		22	(3,235)	0	0	0	0		
OTC_CALL_EIA_SPX_6845.01_WF				Wells Fargo Bank NA	12/08/2025	12/02/2026	508	3,473,911	6845.01	296,969	0	0	448,031		448,031	174,698	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.19_SG				Societe Generale SA	12/08/2025	12/01/2027	1,298	657,222	506.194	29,742	0	0	6,182		6,182	(17,596)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_502.10_SG				Societe Generale SA	12/08/2025	12/02/2027	423	212,276	502.096	10,062	0	0	2,097		2,097	(6,059)	0	0	0	0		
OTC_CALL_EIA_SPX_6850.95_WF				Wells Fargo Bank NA	12/08/2025	12/01/2027	183	1,250,641	6850.95	168,764	0	0	251,766		251,766	93,634	0	0	0	0		
OTC_CALL_EIA_SPX_7482.09_WF				Wells Fargo Bank NA	12/08/2025	12/04/2028	5	39,505	7482.09	4,575	0	0	7,176		7,176	3,150	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_501.30_SG				Societe Generale SA	12/08/2025	12/07/2026	845	423,465	501.296	17,892	0	0	318		318	(15,893)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_503.29_SG				Societe Generale SA	12/08/2025	12/03/2026	12	6,226	503.285	254	0	0	3		3	(226)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_502.17_SG				Societe Generale SA	12/08/2025	12/06/2027	288	144,453	502.166	6,864	0	0	1,774		1,774	(3,799)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_503.29_SG				Societe Generale SA	12/08/2025	12/03/2027	262	132,027	503.285	6,184	0	0	1,328		1,328	(3,672)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.19_SG				Societe Generale SA	12/08/2025	11/30/2026	280	141,714	506.194	5,480	0	0	36		36	(4,892)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.19_SG				Societe Generale SA	12/08/2025	11/30/2026	77	39,159	506.194	1,515	0	0	8		8	(1,355)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6812.63_BC				Barclays Bank PLC	12/08/2025	12/01/2026	217,527	217,527	1.0	2,828	0	0	935		935	(1,970)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_502.10_SG				Societe Generale SA	12/08/2025	12/02/2026	321	161,238	502.096	6,677	0	0	62		62	(5,953)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.19_SG				Societe Generale SA	12/08/2025	11/30/2027	248	125,324	506.194	5,660	0	0	1,173		1,173	(3,402)	0	0	0	0		
OTC_CALL_EIA_SPX_7409.20_WF				Wells Fargo Bank NA	12/08/2025	11/27/2026	264	1,953,361	7409.2	(70,948)	0	0	(97,876)		(97,876)	(37,751)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6849.72_BC				Barclays Bank PLC	12/08/2025	12/03/2026	242,069	242,069	1.0	2,566	0	0	1,762		1,762	(1,025)	0	0	0	0		
OTC_CALL_EIA_SPX_7444.27_WF				Wells Fargo Bank NA	12/08/2025	12/02/2027	43	320,848	7444.27	(24,826)	0	0	(40,461)		(40,461)	(17,551)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_501.67_SG				Societe Generale SA	12/08/2025	12/04/2026	18	9,120	501.67	711	0	0	67		67	(532)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_501.30_SG				Societe Generale SA	12/08/2025	12/06/2027	13	6,692	501.3	748	0	0	283		283	(322)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_269.69_UBS				UBS AG	12/08/2025	12/01/2027	552	148,737	269.69	4,066	0	0	1,663		1,663	(1,765)	0	0	0	0		
OTC_CALL_EIA_NDX_25560.25_WF				Wells Fargo Bank NA	12/08/2025	12/02/2027	14	345,063	25560.25	56,894	0	0	97,078		97,078	47,539	0	0	0	0		
OTC_CALL_EIA_SPX_7349.05_WF				Wells Fargo Bank NA	12/08/2025	12/02/2026	2,995	22,008,494	7349.05	(901,866)	0	0	(1,288,779)		(1,288,779)	(510,770)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6812.63_BC				Barclays Bank PLC	12/08/2025	11/30/2026	133,868	133,868	1.0	1,995	0	0	0		0	(2,200)	0	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)
OTC_CLIQ_EIA_SPX_6849.09_BC				Barclays Bank PLC	12/08/2025	11/27/2026	42,327	42,327	1.0	804	0	0	0		0	(736)	0	0	0	0		
OTC_CALL_EIA_SPX_6846.89_WF				Wells Fargo Bank NA	12/08/2025	11/27/2026	264	1,805,114	6846.89	153,159	0	0	230,405		230,405	90,203	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_502.17_SG				Societe Generale SA	12/08/2025	12/04/2026	108	54,249	502.166	2,253	0	0	35		35	(2,000)	0	0	0	0		
OTC_CALL_EIA_SPX_6824.64_WF				Wells Fargo Bank NA	12/08/2025	11/27/2026	4	27,776	6824.64	2,425	0	0	3,643		3,643	1,419	0	0	0	0		
OTC_CLIQ_EIA_SPX_6812.63_BC				Barclays Bank PLC	12/08/2025	11/30/2026	326,393	326,393	1.0	4,700	0	0	0		0	(5,132)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_269.96_UBS				UBS AG	12/08/2025	12/01/2026	2,540	685,747	269.96	9,301	0	0	288		288	(8,291)	0	0	0	0		
OTC_CALL_EIA_SPX_6838.62_WF				Wells Fargo Bank NA	12/08/2025	12/02/2026	2,995	20,479,889	6838.62	1,776,600	0	0	2,661,883		2,661,883	1,036,413	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_501.30_SG				Societe Generale SA	12/08/2025	12/06/2027	339	170,145	501.296	8,162	0	0	2,123		2,123	(4,526)	0	0	0	0		
OTC_CALL_EIA_SPX_6846.38_WF				Wells Fargo Bank NA	12/08/2025	12/02/2027	43	295,079	6846.38	39,926	0	0	59,650		59,650	22,157	0	0	0	0		
OTC_CALL_EIA_NDX_25566.01_WF				Wells Fargo Bank NA	12/08/2025	12/03/2026	44	1,113,655	25566.01	120,314	0	0	223,816		223,816	124,935	0	0	0	0		
OTC_CLIQ_EIA_SPX_6829.37_BC				Barclays Bank PLC	12/08/2025	12/02/2026	283,555	283,555	1.0	3,630	0	0	1,086		1,086	(2,517)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6857.12_BC				Barclays Bank PLC	12/08/2025	12/04/2026	70,628	70,628	1.0	876	0	0	554		554	(268)	0	0	0	0		
OTC_CALL_EIA_NDX_25692.05_RBC				Royal Bank of Canada	12/15/2025	12/06/2027	1	29,803	25692.05	777	0	0	1,215		1,215	466	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_267.72_UBS				UBS AG	12/15/2025	12/08/2026	3,831	1,025,574	267.72	18,693	0	0	1,070		1,070	(14,683)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_271.39_UBS				UBS AG	12/15/2025	11/20/2026	24	6,532	271.39	89	0	0	1		1	(69)	0	0	0	0		
OTC_CALL_EIA_SPX_7463.13_RBC				Royal Bank of Canada	12/15/2025	12/11/2028	2	17,091	7463.13	5,412	0	0	11,678		11,678	6,533	0	0	0	0		
OTC_CALL_EIA_SPX_6620.88_RBC				Royal Bank of Canada	12/15/2025	10/22/2026	161	1,065,432	6620.88	88,813	0	0	3,796,898		3,796,898	805,862	0	0	0	0		
OTC_CALL_EIA_SPX_7251.23_RBC				Royal Bank of Canada	12/15/2025	12/09/2027	3,626	26,291,437	7251.23	2,038,890	0	0	3,210,295		3,210,295	1,248,785	0	0	0	0		
OTC_CALL_EIA_NDX_25505.76_RBC				Royal Bank of Canada	12/15/2025	12/09/2027	3,626	92,478,530	25505.76	(1,020,297)	0	0	(1,609,622)		(1,609,622)	(644,415)	0	0	0	0		
OTC_CALL_EIA_SPX_6859.81_RBC				Royal Bank of Canada	12/15/2025	12/08/2027	0	1,852	6859.81	1,017	0	0	1,920		1,920	945	0	0	0	0		
OTC_CALL_EIA_NDX_25606.54_RBC				Royal Bank of Canada	12/15/2025	12/03/2026	161	4,120,604	25606.54	(40,771)	0	0	(3,710,696)		(3,710,696)	(803,710)	0	0	0	0		
OTC_CALL_EIA_SPX_7399.45_RBC				Royal Bank of Canada	12/15/2025	12/03/2026	28	203,781	7399.45	24,338	0	0	37,680		37,680	14,090	0	0	0	0		
OTC_CALL_EIA_SPX_6877.64_RBC				Royal Bank of Canada	12/15/2025	12/09/2027	532	3,656,085	6877.64	295,362	0	0	465,785		465,785	181,533	0	0	0	0		
OTC_CALL_EIA_SPX_7349.34_RBC				Royal Bank of Canada	12/15/2025	12/09/2026	4	28,148	7349.34	3,201	0	0	5,284		5,284	2,307	0	0	0	0		
OTC_CALL_EIA_SPX_6861.38_RBC				Royal Bank of Canada	12/15/2025	12/08/2026	28	188,962	6861.38	(18,158)	0	0	(29,916)		(29,916)	(12,314)	0	0	0	0		
OTC_CALL_EIA_NDX_25548.32_RBC				Royal Bank of Canada	12/15/2025	12/09/2026	49	1,262,853	25548.32	119,655	0	0	256,511		256,511	142,452	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_271.19_UBS				UBS AG	12/15/2025	12/08/2027	1,185	321,314	271.19	9,080	0	0	3,237		3,237	(3,621)	0	0	0	0		
OTC_CALL_EIA_SPX_6860.11_RBC				Royal Bank of Canada	12/15/2025	12/03/2026	158	1,083,006	6860.11	141,087	0	0	218,002		218,002	81,177	0	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)
OTC_CALL_EIA_SPX_6853.17_RBC				Royal Bank of Canada	12/15/2025	12/09/2026	29	195,727	6853.17	110,861	0	0	207,658		207,658	207,658	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_495.89_SG				Societe Generale SA	12/15/2025	12/08/2027	1,165	577,484	495.89	34,539	0	0	8,885		8,885	(15,522)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6901.00_RBC				Royal Bank of Canada	12/15/2025	12/11/2026	47,686	47,686	1.0	458	0	0	716		716	334	0	0	0	0		
OTC_CLIQ_EIA_SPX_6886.68_RBC				Royal Bank of Canada	12/15/2025	12/10/2026	244,615	244,615	1.0	3,718	0	0	2,197		2,197	(1,176)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_498.71_SG				Societe Generale SA	12/15/2025	12/10/2026	173	86,212	498.712	4,688	0	0	133		133	(3,358)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_495.89_SG				Societe Generale SA	12/15/2025	12/07/2027	108	53,353	495.89	3,190	0	0	665		665	(1,586)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6827.41_RBC				Royal Bank of Canada	12/15/2025	12/14/2026	111,150	111,150	1.0	1,712	0	0	1,808		1,808	190	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_498.71_SG				Societe Generale SA	12/15/2025	12/10/2027	170	84,587	498.712	4,914	0	0	1,213		1,213	(2,232)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_507.73_SG				Societe Generale SA	12/15/2025	12/13/2027	238	121,067	507.725	6,432	0	0	1,419		1,419	(2,936)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6840.51_RBC				Royal Bank of Canada	12/15/2025	12/09/2026	102,881	102,881	1.0	1,698	0	0	2,251		2,251	648	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_492.85_SG				Societe Generale SA	12/15/2025	12/09/2026	252	124,025	492.849	7,281	0	0	273		273	(5,279)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_498.71_SG				Societe Generale SA	12/15/2025	12/10/2027	13	6,693	498.71	882	0	0	298		298	(327)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6846.51_RBC				Royal Bank of Canada	12/15/2025	12/07/2026	304,670	304,670	1.0	6,368	0	0	6,119		6,119	87	0	0	0	0		
OTC_CLIQ_EIA_SPX_6846.51_RBC				Royal Bank of Canada	12/15/2025	12/07/2026	645,694	645,694	1.0	10,331	0	0	8,232		8,232	(1,366)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_507.73_SG				Societe Generale SA	12/15/2025	12/11/2026	250	126,774	507.725	6,117	0	0	97		97	(4,272)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_511.14_SG				Societe Generale SA	12/15/2025	12/14/2026	312	159,235	511.138	7,356	0	0	102		102	(5,069)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_495.89_SG				Societe Generale SA	12/15/2025	12/08/2026	172	85,164	495.89	4,808	0	0	134		134	(3,477)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_492.85_SG				Societe Generale SA	12/15/2025	12/09/2027	533	262,886	492.849	16,195	0	0	4,450		4,450	(7,121)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_495.89_SG				Societe Generale SA	12/15/2025	12/07/2026	102	50,650	495.89	2,858	0	0	57		57	(2,086)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6846.51_RBC				Royal Bank of Canada	12/15/2025	12/08/2026	842,532	842,532	1.0	12,301	0	0	16,433		16,433	5,002	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_511.14_SG				Societe Generale SA	12/15/2025	12/13/2027	349	178,331	511.138	9,145	0	0	2,030		2,030	(4,091)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_495.16_SG				Societe Generale SA	12/15/2025	12/09/2026	17	8,200	495.16	842	0	0	90		90	(511)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_495.89_SG				Societe Generale SA	12/15/2025	12/06/2027	791	392,254	495.89	23,455	0	0	5,650		5,650	(10,903)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_495.89_SG				Societe Generale SA	12/15/2025	12/07/2026	161	79,670	495.89	4,501	0	0	106		106	(3,267)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6774.76_MZH				Mizuho Markets Ameri	12/22/2025	12/18/2026	497,132	497,132	1.0	9,699	0	0	8,080		8,080	1,748	0	0	0	0		
OTC_CALL_EIA_SPX_7093.90_RBC				Royal Bank of Canada	12/22/2025	12/15/2027	14	102,436	7093.9	(11,127)	0	0	(17,480)		(17,480)	(6,900)	0	0	0	0		
OTC_CALL_EIA_SPX_7293.38_RBC				Royal Bank of Canada	12/22/2025	12/16/2026	3,727	27,178,999	7293.38	(1,189,173)	0	0	(1,877,255)		(1,877,255)	(761,119)	0	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)
OTC_CLIQ_EIA_SPX_6816.51_MZH				Mizuho Markets Ameri	12/22/2025	12/14/2026	260,595	260,595	1.0	4,284	0	0	1,979		1,979	(699)	0	0	0	0		
OTC_CALL_EIA_SPX_6806.94_RBC				Royal Bank of Canada	12/22/2025	12/15/2027	163	1,109,940	6806.94	155,476	0	0	233,343		233,343	85,647	0	0	0	0		
OTC_CALL_EIA_SPX_6777.64_RBC				Royal Bank of Canada	12/22/2025	12/15/2027	14	97,869	6777.64	14,042	0	0	20,998		20,998	7,649	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_270.73_UBS				UBS AG	12/22/2025	12/15/2027	1,217	329,492	270.73	10,555	0	0	3,503		3,503	(3,765)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6721.43_MZH				Mizuho Markets Ameri	12/22/2025	12/17/2026	253,600	253,600	1.0	5,326	0	0	5,422		5,422	2,008	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_271.37_UBS				UBS AG	12/22/2025	12/15/2026	3,157	856,650	271.37	14,484	0	0	415		415	(9,449)	0	0	0	0		
OTC_CALL_EIA_SPX_6798.45_RBC				Royal Bank of Canada	12/22/2025	12/16/2026	3,727	25,334,628	6798.45	2,310,039	0	0	3,529,082		3,529,082	1,351,010	0	0	0	0		
OTC_CLIQ_EIA_SPX_6834.50_MZH				Mizuho Markets Ameri	12/22/2025	12/21/2026	510,947	510,947	1.0	6,637	0	0	5,604		5,604	1,478	0	0	0	0		
OTC_CALL_EIA_SPX_6785.45_RBC				Royal Bank of Canada	12/22/2025	11/18/2026	22	149,891	6785.45	13,262	0	0	20,332		20,332	7,910	0	0	0	0		
OTC_CALL_EIA_SPX_6836.06_RBC				Royal Bank of Canada	12/22/2025	12/11/2026	90	614,152	6836.06	53,116	0	0	81,254		81,254	31,464	0	0	0	0		
OTC_CALL_EIA_SPX_6846.17_RBC				Royal Bank of Canada	12/22/2025	12/07/2027	1	7,599	6846.17	1,023	0	0	1,543		1,543	573	0	0	0	0		
OTC_CLIQ_EIA_SPX_6816.51_MZH				Mizuho Markets Ameri	12/22/2025	12/14/2026	77,913	77,913	1.0	1,294	0	0	856		856	44	0	0	0	0		
OTC_CALL_EIA_NDX_25196.73_RBC				Royal Bank of Canada	12/22/2025	12/14/2026	1	14,110	25196.73	1,546	0	0	3,108		3,108	1,687	0	0	0	0		
OTC_CALL_EIA_SPX_7280.42_RBC				Royal Bank of Canada	12/22/2025	12/11/2026	90	654,073	7280.42	(28,964)	0	0	(45,403)		(45,403)	(18,353)	0	0	0	0		
OTC_CALL_EIA_NDX_25085.55_RBC				Royal Bank of Canada	12/22/2025	12/15/2026	35	878,998	25085.55	99,651	0	0	198,332		198,332	106,843	0	0	0	0		
OTC_CALL_EIA_NDX_25096.03_RBC				Royal Bank of Canada	12/22/2025	12/15/2027	32	796,046	25096.03	136,017	0	0	241,689		241,689	115,524	0	0	0	0		
OTC_CLIQ_EIA_SPX_6816.51_MZH				Mizuho Markets Ameri	12/22/2025	12/15/2026	123,106	123,106	1.0	2,543	0	0	3,275		3,275	1,581	0	0	0	0		
OTC_CLIQ_EIA_SPX_6800.26_MZH				Mizuho Markets Ameri	12/22/2025	12/16/2026	259,294	259,294	1.0	5,002	0	0	5,498		5,498	2,210	0	0	0	0		
OTC_CALL_EIA_SPX_6801.41_RBC				Royal Bank of Canada	12/22/2025	12/15/2026	405	2,757,360	6801.41	249,976	0	0	382,219		382,219	146,499	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.77_SG				Societe Generale SA	12/22/2025	12/16/2026	367	186,902	508.771	8,823	0	0	188		188	(6,202)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_510.30_SG				Societe Generale SA	12/22/2025	12/16/2026	7	3,746	510.3	318	0	0	22		22	(195)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.48_SG				Societe Generale SA	12/22/2025	12/15/2027	369	190,023	515.483	9,235	0	0	2,040		2,040	(4,114)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.48_SG				Societe Generale SA	12/22/2025	12/14/2026	218	112,164	515.483	4,790	0	0	57		57	(3,314)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.15_SG				Societe Generale SA	12/22/2025	12/20/2027	833	423,130	508.148	22,294	0	0	5,208		5,208	(10,048)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.77_SG				Societe Generale SA	12/22/2025	12/17/2027	4	1,969	512.77	228	0	0	70		70	(87)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.15_SG				Societe Generale SA	12/22/2025	12/21/2026	1,628	827,102	508.148	39,610	0	0	1,019		1,019	(27,856)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_510.47_SG				Societe Generale SA	12/22/2025	12/18/2026	318	162,125	510.47	7,490	0	0	160		160	(5,241)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_507.73_SG				Societe Generale SA	12/22/2025	12/11/2026	49	24,924	507.725	1,187	0	0	19		19	(840)	0	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)
OTC_CALL_EIA_SGIXSMPA_515.48_SG				Societe Generale SA	12/22/2025	12/14/2027	156	80,580	515.483	3,912	0	0	842		842	(1,763)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.48_SG				Societe Generale SA	12/22/2025	12/15/2026	113	58,141	515.483	2,488	0	0	32		32	(1,721)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.48_SG				Societe Generale SA	12/22/2025	12/14/2026	217	111,855	515.483	4,777	0	0	47		47	(3,312)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.77_SG				Societe Generale SA	12/22/2025	12/17/2026	111	57,168	512.767	2,554	0	0	46		46	(1,779)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_510.47_SG				Societe Generale SA	12/22/2025	12/20/2027	566	289,033	510.47	14,868	0	0	3,351		3,351	(6,746)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.77_SG				Societe Generale SA	12/22/2025	12/16/2027	1,014	515,751	508.771	26,942	0	0	6,405		6,405	(11,951)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.48_SG				Societe Generale SA	12/22/2025	12/13/2027	974	502,235	515.483	24,359	0	0	4,657		4,657	(11,561)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.77_SG				Societe Generale SA	12/22/2025	12/17/2027	875	448,676	512.767	22,490	0	0	4,856		4,856	(10,307)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_507.73_SG				Societe Generale SA	12/22/2025	12/13/2027	83	42,146	507.725	2,222	0	0	494		494	(1,022)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_273.79_UBS				UBS AG	12/29/2025	12/21/2026	3,048	834,613	273.79	11,120	0	0	251		251	(7,657)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6929.94_RBC				Royal Bank of Canada	12/29/2025	12/28/2026	114,760	114,760	1.0	1,538	0	0	0		0	(1,187)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6932.05_RBC				Royal Bank of Canada	12/29/2025	12/24/2026	60,725	60,725	1.0	1,603	0	0	730		730	(613)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6909.79_RBC				Royal Bank of Canada	12/29/2025	12/23/2026	236,799	236,799	1.0	3,434	0	0	783		783	(1,901)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6878.49_RBC				Royal Bank of Canada	12/29/2025	12/21/2026	459,621	459,621	1.0	8,503	0	0	4,281		4,281	(2,643)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6878.49_RBC				Royal Bank of Canada	12/29/2025	12/21/2026	286,764	286,764	1.0	4,359	0	0	4,007		4,007	524	0	0	0	0		
OTC_CLIQ_EIA_SPX_6878.49_RBC				Royal Bank of Canada	12/29/2025	12/22/2026	257,875	257,875	1.0	3,456	0	0	2,474		2,474	(203)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_272.25_UBS				UBS AG	12/29/2025	12/21/2027	976	265,757	272.25	7,582	0	0	2,534		2,534	(2,881)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.15_SG				Societe Generale SA	12/29/2025	12/27/2027	367	189,384	516.145	9,627	0	0	1,924		1,924	(4,251)	0	0	0	0		
OTC_CALL_EIA_NDX_25590.14_SG				Societe Generale SA	12/29/2025	12/23/2027	22	551,723	25590.14	84,709	0	0	156,999		156,999	76,732	0	0	0	0		
OTC_CALL_EIA_SPX_7329.17_SG				Societe Generale SA	12/29/2025	12/14/2026	30	221,268	7329.17	(9,210)	0	0	(14,195)		(14,195)	(5,731)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.01_SG				Societe Generale SA	12/29/2025	12/20/2027	2,552	1,309,076	513.013	68,438	0	0	13,769		13,769	(30,455)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.01_SG				Societe Generale SA	12/29/2025	12/21/2026	409	209,638	513.013	9,901	0	0	180		180	(6,522)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.01_SG				Societe Generale SA	12/29/2025	12/21/2026	365	187,311	513.013	8,844	0	0	176		176	(5,817)	0	0	0	0		
OTC_CALL_EIA_NDX_25556.11_SG				Societe Generale SA	12/29/2025	12/22/2026	32	813,195	25556.11	80,105	0	0	167,302		167,302	92,164	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.01_SG				Societe Generale SA	12/29/2025	12/21/2027	764	391,911	513.013	20,501	0	0	4,425		4,425	(8,832)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.82_SG				Societe Generale SA	12/29/2025	12/27/2027	1,041	536,711	515.82	27,375	0	0	5,051		5,051	(12,542)	0	0	0	0		
OTC_CALL_EIA_SPX_7328.58_SG				Societe Generale SA	12/29/2025	12/22/2027	16	116,891	7328.58	(10,358)	0	0	(16,709)		(16,709)	(7,010)	0	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)
OTC_CALL_EIA_SGIXSMPA_516.15_SG				Societe Generale SA	12/29/2025	12/24/2026	39	20,161	516.145	915	0	0	15		15	(601)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.01_SG				Societe Generale SA	12/29/2025	12/22/2026	188	96,257	513.013	4,552	0	0	94		94	(2,992)	0	0	0	0		
OTC_CALL_EIA_SPX_7525.03_SG				Societe Generale SA	12/29/2025	12/22/2028	5	37,851	7525.03	4,189	0	0	6,799		6,799	3,007	0	0	0	0		
OTC_CALL_EIA_SPX_6920.93_SG				Societe Generale SA	12/29/2025	12/22/2027	136	938,893	6920.93	120,827	0	0	183,250		183,250	69,153	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.64_SG				Societe Generale SA	12/29/2025	12/23/2027	535	274,150	512.641	14,417	0	0	3,092		3,092	(6,239)	0	0	0	0		
OTC_CALL_EIA_SPX_7417.97_SG				Societe Generale SA	12/29/2025	12/22/2026	2,695	19,988,685	7417.97	(730,272)	0	0	(1,114,232)		(1,114,232)	(449,193)	0	0	0	0		
OTC_CALL_EIA_SPX_6900.48_SG				Societe Generale SA	12/29/2025	12/22/2026	377	2,600,929	6900.48	212,379	0	0	324,461		324,461	126,518	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.01_SG				Societe Generale SA	12/29/2025	12/22/2027	572	293,423	513.013	15,362	0	0	3,299		3,299	(6,636)	0	0	0	0		
OTC_CALL_EIA_SPX_6899.89_SG				Societe Generale SA	12/29/2025	12/22/2026	2,695	18,592,651	6899.89	1,529,364	0	0	2,321,052		2,321,052	904,956	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.64_SG				Societe Generale SA	12/29/2025	12/23/2026	411	210,880	512.641	10,037	0	0	207		207	(6,612)	0	0	0	0		
OTC_CALL_EIA_SPX_6818.21_SG				Societe Generale SA	12/29/2025	12/14/2026	30	205,842	6818.21	18,404	0	0	27,943		27,943	10,759	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.64_SG				Societe Generale SA	12/29/2025	12/23/2026	4	2,215	512.64	193	0	0	13		13	(111)	0	0	0	0		
OTC_CALL_EIA_SPX_6909.34_SG				Societe Generale SA	12/29/2025	12/22/2027	16	110,204	6909.34	14,322	0	0	21,688		21,688	8,161	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.82_SG				Societe Generale SA	12/29/2025	12/28/2026	730	376,796	515.82	17,269	0	0	296		296	(11,345)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6905.74_RBC				Royal Bank of Canada	01/05/2026	12/28/2026	280,511	280,511	1.0	0	4,208	0	0		0	(4,208)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6929.94_RBC				Royal Bank of Canada	01/05/2026	12/28/2026	31,947	31,947	1.0	0	732	0	121		121	(610)	0	0	0	0		
OTC_CALL_EIA_SPX_6890.58_WF				Wells Fargo Bank NA	01/05/2026	12/28/2026	649	4,471,918	6890.58	0	376,161	0	570,383		570,383	194,222	0	0	0	0		
OTC_CALL_EIA_NDX_25349.78_WF				Wells Fargo Bank NA	01/05/2026	12/30/2027	22	549,076	25349.78	0	88,097	0	162,513		162,513	74,416	0	0	0	0		
OTC_CALL_EIA_SPX_6894.35_WF				Wells Fargo Bank NA	01/05/2026	12/23/2026	7	49,295	6894.35	0	4,062	0	6,206		6,206	2,144	0	0	0	0		
OTC_CALL_EIA_SPX_6834.50_WF				Wells Fargo Bank NA	01/05/2026	12/21/2026	1	6,288	6834.5	0	560	0	847		847	286	0	0	0	0		
OTC_CLIQ_EIA_SPX_6905.74_RBC				Royal Bank of Canada	01/05/2026	12/28/2026	442,934	442,934	1.0	0	6,733	0	0		0	(6,733)	0	0	0	0		
OTC_CALL_EIA_SPX_7418.77_WF				Wells Fargo Bank NA	01/05/2026	12/30/2026	4,592	34,064,173	7418.77	0	(1,266,231)	0	(1,963,935)		(1,963,935)	(697,704)	0	0	0	0		
OTC_CALL_EIA_SPX_6881.08_WF				Wells Fargo Bank NA	01/05/2026	12/28/2027	28	190,606	6881.08	0	25,469	0	38,474		38,474	13,005	0	0	0	0		
OTC_CLIQ_EIA_SPX_6858.47_RBC				Royal Bank of Canada	01/05/2026	01/04/2027	184,356	184,356	1.0	0	3,282	0	1,494		1,494	(1,787)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_271.61_UBS				UBS AG	01/05/2026	12/29/2027	606	164,688	271.61	0	5,351	0	1,687		1,687	(3,663)	0	0	0	0		
OTC_CALL_EIA_SPX_6889.22_WF				Wells Fargo Bank NA	01/05/2026	12/29/2027	126	865,148	6889.22	0	116,160	0	173,787		173,787	57,627	0	0	0	0		
OTC_CALL_EIA_NDX_25384.00_WF				Wells Fargo Bank NA	01/05/2026	12/30/2026	43	1,103,442	25384.0	0	113,701	0	237,534		237,534	123,834	0	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)
OTC_CLIQ_EIA_SPX_6896.24_RBC				Royal Bank of Canada	01/05/2026	12/30/2026	569,974	569,974	1.0	0	7,866	0	0		0	(7,866)	0	0	0	0		
OTC_CALL_EIA_SPX_7340.19_WF				Wells Fargo Bank NA	01/05/2026	12/23/2026	7	52,482	7340.19	0	(2,196)	0	(3,417)		(3,417)	(1,221)	0	0	0	0		
OTC_CALL_EIA_SPX_6881.72_WF				Wells Fargo Bank NA	01/05/2026	12/30/2026	4,592	31,598,243	6881.72	0	2,690,781	0	4,086,481		4,086,481	1,395,700	0	0	0	0		
OTC_CLIQ_EIA_SPX_6845.50_RBC				Royal Bank of Canada	01/05/2026	12/31/2026	244,316	244,316	1.0	0	3,787	0	143		143	(3,644)	0	0	0	0		
OTC_CALL_EIA_SPX_7475.73_WF				Wells Fargo Bank NA	01/05/2026	01/02/2029	0	1,047	7475.73	0	126	0	196		196	70	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_272.07_UBS				UBS AG	01/05/2026	12/29/2026	3,497	951,334	272.07	0	16,625	0	601		601	(16,024)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6905.74_RBC				Royal Bank of Canada	01/05/2026	12/29/2026	382,647	382,647	1.0	0	5,778	0	0		0	(5,778)	0	0	0	0		
OTC_CALL_EIA_SPX_7167.66_WF				Wells Fargo Bank NA	01/05/2026	12/28/2027	28	198,544	7167.66	0	(20,570)	0	(32,474)		(32,474)	(11,904)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.22_SG				Societe Generale SA	01/05/2026	12/28/2026	653	337,315	516.222	0	13,555	0	181		181	(13,374)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_504.88_SG				Societe Generale SA	01/05/2026	01/03/2028	1,131	570,797	504.88	0	30,021	0	6,018		6,018	(24,003)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.24_SG				Societe Generale SA	01/05/2026	12/30/2027	521	268,205	515.243	0	12,594	0	2,319		2,319	(10,275)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.22_SG				Societe Generale SA	01/05/2026	12/27/2027	699	360,906	516.222	0	16,711	0	2,924		2,924	(13,786)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_504.88_SG				Societe Generale SA	01/05/2026	01/04/2027	336	169,650	504.88	0	8,126	0	251		251	(7,875)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.22_SG				Societe Generale SA	01/05/2026	12/29/2027	746	385,153	516.222	0	17,874	0	2,937		2,937	(14,937)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.22_SG				Societe Generale SA	01/05/2026	12/29/2026	116	59,768	516.222	0	2,407	0	36		36	(2,371)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.24_SG				Societe Generale SA	01/05/2026	12/30/2026	425	218,901	515.243	0	8,966	0	148		148	(8,819)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.22_SG				Societe Generale SA	01/05/2026	12/28/2026	523	269,979	516.222	0	10,846	0	176		176	(10,671)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_505.83_SG				Societe Generale SA	01/05/2026	12/31/2026	94	47,397	505.834	0	2,228	0	62		62	(2,166)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.01_SG				Societe Generale SA	01/05/2026	12/22/2027	6	3,283	513.01	0	366	0	117		117	(249)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.22_SG				Societe Generale SA	01/05/2026	12/28/2027	1,125	580,967	516.222	0	26,930	0	4,171		4,171	(22,759)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6966.28_BC				Barclays Bank PLC	01/12/2026	01/11/2027	102,126	102,126	1.0	0	1,583	0	1,083		1,083	(500)	0	0	0	0		
OTC_CALL_EIA_SPX_7578.89_MZH				Mizuho Markets Ameri	01/12/2026	01/08/2029	3	19,175	7578.89	0	2,135	0	3,381		3,381	1,246	0	0	0	0		
OTC_CALL_EIA_SPX_7237.49_MZH				Mizuho Markets Ameri	01/12/2026	01/05/2028	24	170,588	7237.49	0	(17,952)	0	(26,670)		(26,670)	(8,718)	0	0	0	0		
OTC_CALL_EIA_SPX_6863.47_MZH				Mizuho Markets Ameri	01/12/2026	12/29/2026	145	995,752	6863.47	0	93,920	0	131,348		131,348	37,429	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_275.30_UBS				UBS AG	01/12/2026	01/06/2028	736	202,486	275.3	0	6,363	0	1,572		1,572	(4,791)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6920.93_BC				Barclays Bank PLC	01/12/2026	01/07/2027	88,657	88,657	1.0	0	1,942	0	1,271		1,271	(671)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_274.43_UBS				UBS AG	01/12/2026	01/05/2027	2,644	725,582	274.43	0	13,119	0	311		311	(12,809)	0	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)
OTC_CLIQ_EIA_SPX_6845.50_BC				Barclays Bank PLC	01/12/2026	12/31/2026	26,424	26,424	1.0	0	719	0	279		279	(440)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6902.05_BC				Barclays Bank PLC	01/12/2026	01/05/2027	131,484	131,484	1.0	0	2,091	0	1,225		1,225	(865)	0	0	0	0		
OTC_CALL_EIA_SPX_6914.90_MZH				Mizuho Markets Ameri	01/12/2026	01/05/2028	24	162,984	6914.9	0	22,634	0	32,355		32,355	9,721	0	0	0	0		
OTC_CALL_EIA_SPX_7460.21_MZH				Mizuho Markets Ameri	01/12/2026	01/06/2027	2,823	21,061,441	7460.21	0	(853,491)	0	(1,153,754)		(1,153,754)	(300,263)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6944.82_BC				Barclays Bank PLC	01/12/2026	01/06/2027	597,810	597,810	1.0	0	11,000	0	8,021		8,021	(2,978)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6902.05_BC				Barclays Bank PLC	01/12/2026	01/04/2027	225,352	225,352	1.0	0	4,146	0	2,000		2,000	(2,146)	0	0	0	0		
OTC_CALL_EIA_SPX_6931.88_MZH				Mizuho Markets Ameri	01/12/2026	01/06/2027	328	2,274,835	6931.88	0	200,071	0	280,540		280,540	80,469	0	0	0	0		
OTC_CLIQ_EIA_SPX_6902.05_BC				Barclays Bank PLC	01/12/2026	01/04/2027	58,391	58,391	1.0	0	975	0	685		685	(291)	0	0	0	0		
OTC_CALL_EIA_SPX_6932.01_MZH				Mizuho Markets Ameri	01/12/2026	01/05/2028	120	834,961	6932.01	0	114,329	0	163,764		163,764	49,435	0	0	0	0		
OTC_CALL_EIA_SPX_7474.36_MZH				Mizuho Markets Ameri	01/12/2026	12/29/2026	145	1,084,380	7474.36	0	(41,718)	0	(55,545)		(55,545)	(13,827)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6921.46_BC				Barclays Bank PLC	01/12/2026	01/08/2027	171,514	171,514	1.0	0	2,161	0	1,706		1,706	(455)	0	0	0	0		
OTC_CALL_EIA_SPX_6926.97_MZH				Mizuho Markets Ameri	01/12/2026	01/06/2027	2,823	19,556,014	6926.97	0	1,730,506	0	2,425,913		2,425,913	695,407	0	0	0	0		
OTC_CALL_EIA_SPX_6845.50_MZH				Mizuho Markets Ameri	01/12/2026	12/31/2026	0	2,807	6845.5	0	272	0	379		379	107	0	0	0	0		
OTC_CALL_EIA_NDX_25531.52_MZH				Mizuho Markets Ameri	01/12/2026	01/06/2028	13	327,059	25531.52	0	54,562	0	94,812		94,812	40,250	0	0	0	0		
OTC_CALL_EIA_NDX_25555.32_MZH				Mizuho Markets Ameri	01/12/2026	01/06/2027	23	590,839	25555.32	0	64,529	0	123,569		123,569	59,040	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.21_SG				Societe Generale SA	01/12/2026	01/05/2028	1,944	987,815	508.211	0	53,829	0	11,692		11,692	(42,137)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.21_SG				Societe Generale SA	01/12/2026	01/05/2027	110	55,918	508.211	0	2,802	0	89		89	(2,713)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.65_SG				Societe Generale SA	01/12/2026	01/10/2028	178	91,693	515.65	0	4,641	0	1,012		1,012	(3,629)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.21_SG				Societe Generale SA	01/12/2026	01/04/2028	920	467,346	508.211	0	25,456	0	5,526		5,526	(19,930)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.27_SG				Societe Generale SA	01/12/2026	01/11/2027	206	106,465	517.274	0	4,742	0	125		125	(4,617)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.97_SG				Societe Generale SA	01/12/2026	01/06/2027	754	388,109	514.966	0	17,727	0	427		427	(17,300)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_501.53_SG				Societe Generale SA	01/12/2026	01/07/2028	582	291,860	501.53	0	17,001	0	3,590		3,590	(13,411)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_501.53_SG				Societe Generale SA	01/12/2026	01/07/2027	209	104,724	501.53	0	5,734	0	235		235	(5,499)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.65_SG				Societe Generale SA	01/12/2026	01/08/2027	744	383,437	515.65	0	17,397	0	452		452	(16,946)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.21_SG				Societe Generale SA	01/12/2026	01/04/2027	218	110,638	508.211	0	5,541	0	173		173	(5,368)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.27_SG				Societe Generale SA	01/12/2026	01/11/2027	71	36,835	517.27	0	3,030	0	241		241	(2,789)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.21_SG				Societe Generale SA	01/12/2026	01/03/2028	344	175,028	508.211	0	9,530	0	1,784		1,784	(7,746)	0	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)
OTC_CALL_EIA_SGIXSMPA_514.97_SG				Societe Generale SA	01/12/2026	01/06/2028	422	217,475	514.966	0	11,054	0	2,300		2,300	(8,754)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_505.83_SG				Societe Generale SA	01/12/2026	12/31/2026	11	5,620	505.834	0	290	0	7		7	(282)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.27_SG				Societe Generale SA	01/12/2026	01/10/2028	658	340,346	517.274	0	16,939	0	3,718		3,718	(13,221)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.21_SG				Societe Generale SA	01/12/2026	01/04/2027	226	114,901	508.211	0	5,755	0	154		154	(5,601)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_279.28_UBS				UBS AG	01/20/2026	01/12/2028	273	76,257	279.28	0	2,003	0	430		430	(1,573)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_276.89_UBS				UBS AG	01/20/2026	01/12/2027	3,474	961,930	276.89	0	14,503	0	273		273	(14,230)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.34_SG				Societe Generale SA	01/20/2026	01/13/2027	414	214,588	518.341	0	9,684	0	254		254	(9,430)	0	0	0	0		
OTC_CALL_EIA_SPX_7445.91_SG				Societe Generale SA	01/20/2026	01/13/2027	3,179	23,673,675	7445.91	0	(762,393)	0	(1,374,898)		(1,374,898)	(612,505)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.13_SG				Societe Generale SA	01/20/2026	01/18/2028	319	167,544	525.134	0	7,891	0	1,596		1,596	(6,295)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.38_SG				Societe Generale SA	01/20/2026	01/15/2027	53	27,912	524.375	0	1,161	0	27		27	(1,134)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.13_SG				Societe Generale SA	01/20/2026	01/19/2027	118	61,892	525.134	0	2,561	0	63		63	(2,499)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_522.63_SG				Societe Generale SA	01/20/2026	01/14/2027	390	203,726	522.629	0	8,671	0	207		207	(8,464)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.09_SG				Societe Generale SA	01/20/2026	01/12/2027	2,074	1,074,750	518.094	0	48,594	0	1,323		1,323	(47,271)	0	0	0	0		
OTC_CALL_EIA_SPX_6960.17_SG				Societe Generale SA	01/20/2026	01/12/2027	373	2,599,067	6960.17	0	184,100	0	313,138		313,138	129,039	0	0	0	0		
OTC_CALL_EIA_SPX_6968.54_SG				Societe Generale SA	01/20/2026	01/12/2028	123	853,716	6968.54	0	101,207	0	164,209		164,209	63,002	0	0	0	0		
OTC_CALL_EIA_NDX_25638.47_SG				Societe Generale SA	01/20/2026	01/12/2027	29	735,311	25638.47	0	66,523	0	152,073		152,073	85,550	0	0	0	0		
OTC_CALL_EIA_SPX_7322.41_SG				Societe Generale SA	01/20/2026	01/12/2028	8	58,286	7322.41	0	(4,968)	0	(8,592)		(8,592)	(3,624)	0	0	0	0		
OTC_CALL_EIA_SPX_6970.04_SG				Societe Generale SA	01/20/2026	01/12/2028	8	55,482	6970.04	0	6,569	0	10,660		10,660	4,092	0	0	0	0		
OTC_CALL_EIA_SPX_7573.80_SG				Societe Generale SA	01/20/2026	01/16/2029	2	15,981	7573.8	0	1,670	0	2,846		2,846	1,175	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.09_SG				Societe Generale SA	01/20/2026	01/11/2028	90	46,577	518.094	0	2,348	0	478		478	(1,870)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.09_SG				Societe Generale SA	01/20/2026	01/10/2028	403	208,595	518.094	0	10,510	0	2,172		2,172	(8,339)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_522.63_SG				Societe Generale SA	01/20/2026	01/14/2028	239	124,987	522.629	0	6,026	0	1,222		1,222	(4,804)	0	0	0	0		
OTC_CALL_EIA_NDX_25703.13_SG				Societe Generale SA	01/20/2026	01/13/2028	18	457,259	25703.13	0	65,779	0	130,026		130,026	64,247	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.34_SG				Societe Generale SA	01/20/2026	01/13/2028	1,068	553,448	518.341	0	27,869	0	5,363		5,363	(22,506)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.09_SG				Societe Generale SA	01/20/2026	01/11/2027	16	8,383	518.094	0	378	0	10		10	(369)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.09_SG				Societe Generale SA	01/20/2026	01/11/2027	280	145,144	518.094	0	6,554	0	174		174	(6,379)	0	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)
OTC_CALL_EIA_SPX_6949.99_SG				Societe Generale SA	01/20/2026	01/13/2027	3,179	22,096,937	6949.99	0	1,602,428	0	2,699,865		2,699,865	1,097,437	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.09_SG				Societe Generale SA	01/20/2026	01/12/2028	607	314,369	518.094	0	15,861	0	3,350		3,350	(12,511)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6926.60_RBC				Royal Bank of Canada	01/20/2026	01/14/2027	248,873	248,873	1.0	0	3,484	0	2,754		2,754	(730)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6977.27_RBC				Royal Bank of Canada	01/20/2026	01/11/2027	190,968	190,968	1.0	0	1,490	0	255		255	(1,234)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.38_SG				Societe Generale SA	01/20/2026	01/18/2028	173	90,622	524.375	0	4,302	0	880		880	(3,422)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6977.27_RBC				Royal Bank of Canada	01/20/2026	01/12/2027	189,363	189,363	1.0	0	1,761	0	1,438		1,438	(324)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6944.47_RBC				Royal Bank of Canada	01/20/2026	01/15/2027	141,667	141,667	1.0	0	1,813	0	2,096		2,096	282	0	0	0	0		
OTC_CLIQ_EIA_SPX_6940.01_RBC				Royal Bank of Canada	01/20/2026	01/19/2027	116,176	116,176	1.0	0	953	0	644		644	(309)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6977.27_RBC				Royal Bank of Canada	01/20/2026	01/11/2027	251,531	251,531	1.0	0	2,842	0	4,579		4,579	1,737	0	0	0	0		
OTC_CLIQ_EIA_SPX_6963.74_RBC				Royal Bank of Canada	01/20/2026	01/13/2027	409,329	409,329	1.0	0	5,198	0	2,231		2,231	(2,968)	0	0	0	0		
OTC_CALL_EIA_SPX_6940.01_WF				Wells Fargo Bank NA	01/26/2026	01/19/2027	16	113,053	6940.01	0	9,648	0	14,124		14,124	4,476	0	0	0	0		
OTC_CALL_EIA_SPX_7476.92_WF				Wells Fargo Bank NA	01/26/2026	01/22/2029	5	40,974	7476.92	0	5,180	0	7,772		7,772	2,592	0	0	0	0		
OTC_CALL_EIA_NDX_25507.10_WF				Wells Fargo Bank NA	01/26/2026	01/08/2027	0	3,571	25507.1	0	385	0	756		756	371	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_279.57_UBS				UBS AG	01/26/2026	01/21/2028	398	111,314	279.57	0	3,645	0	631		631	(3,014)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6796.86_WF				Wells Fargo Bank NA	01/26/2026	01/19/2027	568,693	568,693	1.0	0	14,160	0	20,768		20,768	6,607	0	0	0	0		
OTC_CALL_EIA_SPX_6851.78_WF				Wells Fargo Bank NA	01/26/2026	01/20/2028	21	144,710	6851.78	0	21,039	0	30,404		30,404	9,366	0	0	0	0		
OTC_CALL_EIA_SPX_7355.45_WF				Wells Fargo Bank NA	01/26/2026	01/20/2027	3,010	22,138,433	7355.45	0	(1,033,595)	0	(1,551,910)		(1,551,910)	(518,314)	0	0	0	0		
OTC_CALL_EIA_SPX_7443.16_WF				Wells Fargo Bank NA	01/26/2026	01/19/2027	16	121,249	7443.16	0	(4,866)	0	(7,253)		(7,253)	(2,387)	0	0	0	0		
OTC_CALL_EIA_NDX_25308.78_WF				Wells Fargo Bank NA	01/26/2026	01/20/2027	30	751,924	25308.78	0	87,184	0	167,821		167,821	80,637	0	0	0	0		
OTC_CLIQ_EIA_SPX_6913.35_WF				Wells Fargo Bank NA	01/26/2026	01/22/2027	419,640	419,640	1.0	0	7,302	0	6,557		6,557	(744)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6915.61_WF				Wells Fargo Bank NA	01/26/2026	01/25/2027	104,910	104,910	1.0	0	1,972	0	970		970	(1,002)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6796.86_WF				Wells Fargo Bank NA	01/26/2026	01/19/2027	786,397	786,397	1.0	0	14,234	0	19,607		19,607	5,373	0	0	0	0		
OTC_CALL_EIA_SPX_6842.43_WF				Wells Fargo Bank NA	01/26/2026	01/20/2028	172	1,177,172	6842.43	0	173,668	0	248,916		248,916	75,249	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_278.77_UBS				UBS AG	01/26/2026	01/19/2027	1,943	541,706	278.77	0	10,384	0	119		119	(10,265)	0	0	0	0		
OTC_CALL_EIA_SPX_6855.60_WF				Wells Fargo Bank NA	01/26/2026	01/20/2027	430	2,945,166	6855.6	0	280,890	0	405,758		405,758	124,869	0	0	0	0		
OTC_CALL_EIA_SPX_6939.17_WF				Wells Fargo Bank NA	01/26/2026	01/15/2027	12	82,923	6939.17	0	7,081	0	10,299		10,299	3,218	0	0	0	0		
OTC_CALL_EIA_SPX_6837.14_WF				Wells Fargo Bank NA	01/26/2026	01/20/2027	3,010	20,578,424	6837.14	0	1,996,250	0	2,893,460		2,893,460	897,210	0	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)
OTC_CALL_EIA_SPX_7216.84_WF				Wells Fargo Bank NA	01/26/2026	01/20/2028	21	152,420	7216.84	0	(16,160)	0	(24,621)		(24,621)	(8,461)	0	0	0	0		
OTC_CALL_EIA_NDX_25245.45_WF				Wells Fargo Bank NA	01/26/2026	01/21/2028	16	415,035	25245.45	0	74,641	0	126,548		126,548	51,907	0	0	0	0		
OTC_CLIQ_EIA_SPX_6796.86_WF				Wells Fargo Bank NA	01/26/2026	01/20/2027	212,810	212,810	1.0	0	3,022	0	1,991		1,991	(1,030)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6796.86_WF				Wells Fargo Bank NA	01/26/2026	01/19/2027	113,915	113,915	1.0	0	1,948	0	2,390		2,390	442	0	0	0	0		
OTC_CLIQ_EIA_SPX_6875.62_WF				Wells Fargo Bank NA	01/26/2026	01/21/2027	199,118	199,118	1.0	0	4,839	0	5,558		5,558	720	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.61_SG				Societe Generale SA	01/26/2026	01/19/2027	77	40,088	519.605	0	1,923	0	59		59	(1,864)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_522.91_SG				Societe Generale SA	01/26/2026	01/22/2027	73	38,251	522.912	0	1,760	0	51		51	(1,708)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_522.69_SG				Societe Generale SA	01/26/2026	01/24/2028	68	35,475	522.687	0	1,817	0	354		354	(1,463)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.61_SG				Societe Generale SA	01/26/2026	01/20/2027	47	24,354	519.605	0	1,169	0	36		36	(1,134)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.26_SG				Societe Generale SA	01/26/2026	01/19/2027	39	20,275	520.26	0	1,765	0	131		131	(1,634)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.61_SG				Societe Generale SA	01/26/2026	01/19/2028	1,037	538,617	519.605	0	28,377	0	5,674		5,674	(22,703)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_522.69_SG				Societe Generale SA	01/26/2026	01/25/2027	170	89,040	522.687	0	4,125	0	125		125	(4,000)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.61_SG				Societe Generale SA	01/26/2026	01/18/2028	295	153,294	519.605	0	8,074	0	1,576		1,576	(6,498)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.61_SG				Societe Generale SA	01/26/2026	01/18/2028	155	80,601	519.605	0	4,245	0	838		838	(3,406)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.61_SG				Societe Generale SA	01/26/2026	01/20/2028	72	37,640	519.605	0	1,984	0	380		380	(1,604)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.51_SG				Societe Generale SA	01/26/2026	01/21/2027	149	77,941	523.514	0	3,551	0	98		98	(3,452)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.51_SG				Societe Generale SA	01/26/2026	01/21/2028	994	520,137	523.514	0	26,361	0	5,129		5,129	(21,232)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_522.91_SG				Societe Generale SA	01/26/2026	01/24/2028	29	15,123	522.912	0	773	0	151		151	(621)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.61_SG				Societe Generale SA	01/26/2026	01/19/2027	72	37,178	519.605	0	1,783	0	55		55	(1,728)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.61_SG				Societe Generale SA	01/26/2026	01/19/2027	721	374,770	519.605	0	17,985	0	547		547	(17,438)	0	0	0	0		
OTC_CALL_EIA_SPX_6962.33_UBS				UBS AG	02/02/2026	01/27/2027	4,288	29,853,427	6962.33	0	2,599,638	0	3,684,051		3,684,051	1,084,414	0	0	0	0		
OTC_CALL_EIA_SPX_7437.99_UBS				UBS AG	02/02/2026	01/14/2027	88	656,700	7437.99	0	(27,308)	0	(38,876)		(38,876)	(11,568)	0	0	0	0		
OTC_CALL_EIA_NDX_25849.43_UBS				UBS AG	02/02/2026	01/26/2028	11	276,330	25849.43	0	43,939	0	77,701		77,701	33,762	0	0	0	0		
OTC_CALL_EIA_SPX_6966.05_UBS				UBS AG	02/02/2026	01/27/2027	546	3,799,980	6966.05	0	329,384	0	466,894		466,894	137,510	0	0	0	0		
OTC_CLIQ_EIA_SPX_6939.03_RBC				Royal Bank of Canada	02/02/2026	02/01/2027	208,726	208,726	1.0	0	3,319	0	0		0	(3,319)	0	0	0	0		
OTC_CALL_EIA_SPX_7318.76_UBS				UBS AG	02/02/2026	01/27/2028	49	358,546	7318.76	0	(35,781)	0	(53,956)		(53,956)	(18,176)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6950.23_RBC				Royal Bank of Canada	02/02/2026	01/25/2027	265,499	265,499	1.0	0	4,699	0	1,119		1,119	(3,580)	0	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)
OTC_CALL_EIA_SPX_6969.55_UBS				UBS AG	02/02/2026	01/25/2028	238	1,661,471	6969.55	0	225,519	0	323,151		323,151	97,632	0	0	0	0		
OTC_CALL_EIA_SPX_6944.32_UBS				UBS AG	02/02/2026	01/14/2027	88	613,114	6944.32	0	53,307	0	75,553		75,553	22,246	0	0	0	0		
OTC_CLIQ_EIA_SPX_6969.01_RBC				Royal Bank of Canada	02/02/2026	01/29/2027	487,482	487,482	1.0	0	8,043	0	0		0	(8,043)	0	0	0	0		
OTC_CALL_EIA_SPX_7502.65_UBS				UBS AG	02/02/2026	01/27/2027	4,288	32,170,238	7502.65	0	(1,249,565)	0	(1,776,787)		(1,776,787)	(527,221)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6978.60_RBC				Royal Bank of Canada	02/02/2026	01/27/2027	481,174	481,174	1.0	0	7,121	0	0		0	(7,121)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_285.98_UBS				UBS AG	02/02/2026	01/27/2027	3,971	1,135,738	285.98	0	10,784	0	50		50	(10,734)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6950.23_RBC				Royal Bank of Canada	02/02/2026	01/25/2027	268,001	268,001	1.0	0	3,966	0	966		966	(3,000)	0	0	0	0		
OTC_CALL_EIA_SPX_6796.86_UBS				UBS AG	02/02/2026	01/20/2027	2	13,526	6796.86	0	1,414	0	1,986		1,986	573	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_285.46_UBS				UBS AG	02/02/2026	01/27/2028	836	238,782	285.46	0	5,179	0	822		822	(4,357)	0	0	0	0		
OTC_CALL_EIA_NDX_25799.77_UBS				UBS AG	02/02/2026	01/27/2027	38	971,877	25799.77	0	100,926	0	197,472		197,472	96,546	0	0	0	0		
OTC_CLIQ_EIA_SPX_6950.23_RBC				Royal Bank of Canada	02/02/2026	01/26/2027	125,869	125,869	1.0	0	1,435	0	0		0	(1,435)	0	0	0	0		
OTC_CALL_EIA_SPX_6965.28_UBS				UBS AG	02/02/2026	01/27/2028	49	341,229	6965.28	0	46,603	0	66,687		66,687	20,084	0	0	0	0		
OTC_CLIQ_EIA_SPX_6978.03_RBC				Royal Bank of Canada	02/02/2026	01/28/2027	440,523	440,523	1.0	0	7,445	0	0		0	(7,445)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6875.62_RBC				Royal Bank of Canada	02/02/2026	01/21/2027	57,274	57,274	1.0	0	1,546	0	1,596		1,596	50	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_535.55_SG				Societe Generale SA	02/02/2026	09/07/2027	123	65,632	535.554	0	2,514	0	248		248	(2,266)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.39_SG				Societe Generale SA	02/02/2026	01/27/2028	680	357,229	525.391	0	18,449	0	2,715		2,715	(15,733)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.34_SG				Societe Generale SA	02/02/2026	02/01/2027	794	419,335	528.343	0	19,008	0	398		398	(18,610)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.14_SG				Societe Generale SA	02/02/2026	01/25/2027	109	57,098	525.136	0	2,678	0	72		72	(2,607)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.60_SG				Societe Generale SA	02/02/2026	01/31/2028	199	104,008	521.603	0	5,593	0	817		817	(4,776)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.14_SG				Societe Generale SA	02/02/2026	01/25/2027	273	143,514	525.136	0	6,735	0	173		173	(6,561)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.14_SG				Societe Generale SA	02/02/2026	01/26/2027	8	3,944	525.136	0	185	0	5		5	(181)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.34_SG				Societe Generale SA	02/02/2026	01/31/2028	554	292,575	528.343	0	14,700	0	2,188		2,188	(12,512)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.14_SG				Societe Generale SA	02/02/2026	01/24/2028	429	225,031	525.136	0	11,629	0	2,067		2,067	(9,562)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.14_SG				Societe Generale SA	02/02/2026	01/25/2028	108	56,452	525.136	0	2,919	0	548		548	(2,371)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.34_SG				Societe Generale SA	02/02/2026	02/01/2027	15	7,978	528.34	0	667	0	44		44	(623)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.14_SG				Societe Generale SA	02/02/2026	01/26/2028	238	124,914	525.136	0	6,464	0	1,079		1,079	(5,385)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.60_SG				Societe Generale SA	02/02/2026	01/29/2027	144	74,939	521.603	0	3,705	0	91		91	(3,614)	0	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)
OTC_CALL_EIA_SGIXSMPA_525.39_SG				Societe Generale SA	02/02/2026	01/27/2027	28	14,963	525.391	0	701	0	16		16	(686)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.41_SG				Societe Generale SA	02/02/2026	01/28/2028	65	33,899	518.406	0	1,878	0	267		267	(1,611)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.41_SG				Societe Generale SA	02/02/2026	01/28/2027	170	88,253	518.406	0	4,544	0	114		114	(4,431)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6939.03_WF				Wells Fargo Bank NA	02/09/2026	02/01/2027	28,450	28,450	1.0	0	239	0	0		0	(239)	0	0	0	0		
OTC_CALL_EIA_NDX_25349.68_WF				Wells Fargo Bank NA	02/09/2026	02/02/2028	16	417,002	25349.68	0	68,494	0	126,345		126,345	57,851	0	0	0	0		
OTC_CLIQ_EIA_SPX_6882.72_WF				Wells Fargo Bank NA	02/09/2026	02/04/2027	30,628	30,628	1.0	0	680	0	466		466	(214)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_280.80_UBS				UBS AG	02/09/2026	02/04/2028	1,144	321,286	280.8	0	10,509	0	1,713		1,713	(8,796)	0	0	0	0		
OTC_CALL_EIA_SPX_6927.86_WF				Wells Fargo Bank NA	02/09/2026	02/03/2027	469	3,252,561	6927.86	0	292,150	0	422,530		422,530	130,381	0	0	0	0		
OTC_CALL_EIA_SPX_6942.54_WF				Wells Fargo Bank NA	02/09/2026	02/02/2028	242	1,678,220	6942.54	0	230,129	0	334,976		334,976	104,846	0	0	0	0		
OTC_CALL_EIA_SPX_7535.06_WF				Wells Fargo Bank NA	02/09/2026	02/02/2028	3	23,886	7535.06	0	(1,920)	0	(3,039)		(3,039)	(1,120)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6798.40_WF				Wells Fargo Bank NA	02/09/2026	02/05/2027	474,800	474,800	1.0	0	11,965	0	17,570		17,570	5,605	0	0	0	0		
OTC_CLIQ_EIA_SPX_6932.30_WF				Wells Fargo Bank NA	02/09/2026	02/08/2027	76,810	76,810	1.0	0	1,360	0	1,071		1,071	(289)	0	0	0	0		
OTC_CALL_EIA_SPX_6927.95_WF				Wells Fargo Bank NA	02/09/2026	02/02/2028	3	21,962	6927.95	0	3,051	0	4,428		4,428	1,377	0	0	0	0		
OTC_CALL_EIA_SPX_6977.27_WF				Wells Fargo Bank NA	02/09/2026	01/12/2027	4	27,351	6977.27	0	2,215	0	3,227		3,227	1,012	0	0	0	0		
OTC_CALL_EIA_NDX_25213.48_WF				Wells Fargo Bank NA	02/09/2026	02/03/2027	52	1,323,203	25213.48	0	143,530	0	305,010		305,010	161,480	0	0	0	0		
OTC_CALL_EIA_SPX_6917.44_WF				Wells Fargo Bank NA	02/09/2026	02/03/2027	3,633	25,130,575	6917.44	0	2,289,799	0	3,303,029		3,303,029	1,013,230	0	0	0	0		
OTC_CLIQ_EIA_SPX_6976.44_WF				Wells Fargo Bank NA	02/09/2026	02/01/2027	228,757	228,757	1.0	0	3,889	0	1,473		1,473	(2,416)	0	0	0	0		
OTC_CALL_EIA_SPX_7448.06_WF				Wells Fargo Bank NA	02/09/2026	02/03/2027	3,633	27,058,281	7448.06	0	(1,150,840)	0	(1,699,112)		(1,699,112)	(548,272)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_280.11_UBS				UBS AG	02/09/2026	02/02/2027	2,967	831,092	280.11	0	15,761	0	200		200	(15,562)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6976.44_WF				Wells Fargo Bank NA	02/09/2026	02/02/2027	140,575	140,575	1.0	0	2,362	0	908		908	(1,454)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6976.44_WF				Wells Fargo Bank NA	02/09/2026	02/01/2027	575,975	575,975	1.0	0	10,944	0	1,994		1,994	(8,950)	0	0	0	0		
OTC_CALL_EIA_SPX_7535.30_WF				Wells Fargo Bank NA	02/09/2026	02/05/2029	1	8,213	7535.3	0	1,006	0	1,522		1,522	516	0	0	0	0		
OTC_CLIQ_EIA_SPX_6917.81_WF				Wells Fargo Bank NA	02/09/2026	02/03/2027	387,536	387,536	1.0	0	7,673	0	5,946		5,946	(1,727)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.46_SG				Societe Generale SA	02/09/2026	02/01/2027	173	91,577	528.46	0	5,064	0	86		86	(4,978)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.46_SG				Societe Generale SA	02/09/2026	02/02/2027	161	84,850	528.46	0	4,697	0	81		81	(4,616)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.46_SG				Societe Generale SA	02/09/2026	01/31/2028	223	117,958	528.46	0	6,903	0	882		882	(6,021)	0	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)
OTC_CALL_EIA_SGIXSMPA_543.15_SG				Societe Generale SA	02/09/2026	02/04/2028	182	98,929	543.148	0	5,021	0	634		634	(4,388)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.15_SG				Societe Generale SA	02/09/2026	02/04/2027	28	15,241	543.148	0	698	0	8		8	(690)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_548.53_SG				Societe Generale SA	02/09/2026	02/07/2028	560	307,154	548.528	0	14,802	0	1,799		1,799	(13,003)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_548.53_SG				Societe Generale SA	02/09/2026	02/08/2027	336	184,086	548.528	0	7,878	0	79		79	(7,799)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.46_SG				Societe Generale SA	02/09/2026	02/01/2027	84	44,618	528.46	0	2,466	0	43		43	(2,424)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.28_SG				Societe Generale SA	02/09/2026	02/07/2028	1,695	920,853	543.276	0	46,768	0	6,434		6,434	(40,335)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.67_SG				Societe Generale SA	02/09/2026	02/03/2027	471	250,564	531.667	0	13,322	0	223		223	(13,099)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.46_SG				Societe Generale SA	02/09/2026	02/01/2028	888	469,225	528.46	0	27,472	0	3,529		3,529	(23,943)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.67_SG				Societe Generale SA	02/09/2026	02/03/2028	931	495,157	531.667	0	28,131	0	3,488		3,488	(24,643)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.44_SG				Societe Generale SA	02/09/2026	02/02/2027	47	25,074	529.44	0	2,470	0	133		133	(2,337)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.28_SG				Societe Generale SA	02/09/2026	02/05/2027	235	127,844	543.276	0	5,848	0	68		68	(5,780)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.46_SG				Societe Generale SA	02/09/2026	02/02/2028	1,043	550,925	528.46	0	32,282	0	4,002		4,002	(28,280)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6832.76_MZH				Mizuho Markets Ameri	02/17/2026	02/12/2027	95,864	95,864	1.0	0	1,211	0	2,173		2,173	962	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_284.28_UBS				UBS AG	02/17/2026	02/09/2027	3,449	980,590	284.28	0	15,764	0	106		106	(15,659)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6836.17_MZH				Mizuho Markets Ameri	02/17/2026	02/16/2027	186,012	186,012	1.0	0	2,912	0	3,538		3,538	626	0	0	0	0		
OTC_CALL_EIA_SPX_6901.42_RBC				Royal Bank of Canada	02/17/2026	02/10/2027	3,500	24,158,007	6901.42	0	2,022,414	0	3,267,945		3,267,945	1,245,531	0	0	0	0		
OTC_CLIQ_EIA_SPX_6941.47_MZH				Mizuho Markets Ameri	02/17/2026	02/11/2027	227,055	227,055	1.0	0	3,767	0	7,994		7,994	4,227	0	0	0	0		
OTC_CALL_EIA_SPX_6899.68_RBC				Royal Bank of Canada	02/17/2026	02/10/2028	8	55,611	6899.68	0	7,354	0	11,509		11,509	4,155	0	0	0	0		
OTC_CALL_EIA_SPX_7423.74_RBC				Royal Bank of Canada	02/17/2026	02/10/2027	3,500	25,986,356	7423.74	0	(991,710)	0	(1,745,088)		(1,745,088)	(753,379)	0	0	0	0		
OTC_CALL_EIA_SPX_7544.77_RBC				Royal Bank of Canada	02/17/2026	02/12/2029	1	10,563	7544.77	0	1,178	0	1,957		1,957	779	0	0	0	0		
OTC_CALL_EIA_SPX_6968.60_RBC				Royal Bank of Canada	02/17/2026	01/27/2027	1	9,199	6968.6	0	688	0	1,127		1,127	438	0	0	0	0		
OTC_CALL_EIA_SPX_6928.53_RBC				Royal Bank of Canada	02/17/2026	02/09/2028	187	1,292,794	6928.53	0	166,735	0	262,123		262,123	95,388	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_286.32_UBS				UBS AG	02/17/2026	02/09/2028	277	79,273	286.32	0	2,209	0	265		265	(1,944)	0	0	0	0		
OTC_CALL_EIA_SPX_6968.36_RBC				Royal Bank of Canada	02/17/2026	02/05/2027	0	2,230	6968.36	0	(169)	0	(278)		(278)	(108)	0	0	0	0		
OTC_CALL_EIA_NDX_25071.43_RBC				Royal Bank of Canada	02/17/2026	02/09/2027	44	1,101,889	25071.43	0	110,769	0	262,553		262,553	151,784	0	0	0	0		
OTC_CALL_EIA_SPX_6798.40_RBC				Royal Bank of Canada	02/17/2026	02/05/2027	0	2,175	6798.4	0	205	0	326		326	121	0	0	0	0		
OTC_CLIQ_EIA_SPX_6964.82_MZH				Mizuho Markets Ameri	02/17/2026	02/08/2027	237,779	237,779	1.0	0	3,077	0	2,689		2,689	(388)	0	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)
OTC_CLIQ_EIA_SPX_6964.82_MZH				Mizuho Markets Ameri	02/17/2026	02/09/2027	160,539	160,539	1.0	0	2,137	0	3,250		3,250	1,113	0	0	0	0		
OTC_CALL_EIA_SPX_7342.98_RBC				Royal Bank of Canada	02/17/2026	02/10/2028	8	59,184	7342.98	0	(5,233)	0	(8,883)		(8,883)	(3,650)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_279.51_UBS				UBS AG	02/17/2026	02/05/2027	8	2,197	279.51	0	47	0	1		1	(47)	0	0	0	0		
OTC_CALL_EIA_NDX_25129.14_RBC				Royal Bank of Canada	02/17/2026	02/09/2028	18	456,596	25129.14	0	69,930	0	143,241		143,241	73,311	0	0	0	0		
OTC_CALL_EIA_SPX_6912.02_RBC				Royal Bank of Canada	02/17/2026	02/09/2027	537	3,713,206	6912.02	0	306,049	0	495,722		495,722	189,673	0	0	0	0		
OTC_CLIQ_EIA_SPX_6941.81_MZH				Mizuho Markets Ameri	02/17/2026	02/10/2027	184,999	184,999	1.0	0	2,871	0	2,930		2,930	59	0	0	0	0		
OTC_CLIQ_EIA_SPX_6964.82_MZH				Mizuho Markets Ameri	02/17/2026	02/08/2027	186,727	186,727	1.0	0	2,447	0	3,225		3,225	778	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_556.16_SG				Societe Generale SA	02/17/2026	02/14/2028	2,531	1,407,574	556.16	0	68,101	0	7,801		7,801	(60,300)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_544.34_SG				Societe Generale SA	02/17/2026	02/08/2027	549	298,578	544.343	0	14,867	0	165		165	(14,702)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_544.34_SG				Societe Generale SA	02/17/2026	02/08/2027	101	54,951	544.343	0	2,736	0	31		31	(2,705)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_544.34_SG				Societe Generale SA	02/17/2026	02/09/2028	355	193,449	544.343	0	10,488	0	1,356		1,356	(9,132)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_547.44_SG				Societe Generale SA	02/17/2026	02/12/2027	653	357,269	547.438	0	17,161	0	204		204	(16,957)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_551.05_SG				Societe Generale SA	02/17/2026	02/11/2027	36	19,694	551.047	0	901	0	9		9	(892)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_547.44_SG				Societe Generale SA	02/17/2026	02/14/2028	553	302,553	547.438	0	15,956	0	2,031		2,031	(13,925)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_549.53_SG				Societe Generale SA	02/17/2026	02/10/2027	93	51,353	549.525	0	2,394	0	25		25	(2,368)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_544.34_SG				Societe Generale SA	02/17/2026	02/08/2028	1,517	825,768	544.343	0	44,741	0	5,483		5,483	(39,258)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_549.53_SG				Societe Generale SA	02/17/2026	02/10/2028	475	261,195	549.525	0	13,462	0	1,647		1,647	(11,814)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_556.16_SG				Societe Generale SA	02/17/2026	02/16/2027	196	108,852	556.16	0	4,682	0	43		43	(4,639)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_544.34_SG				Societe Generale SA	02/17/2026	02/09/2027	183	99,566	544.343	0	4,964	0	59		59	(4,905)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_544.34_SG				Societe Generale SA	02/17/2026	02/07/2028	1,092	594,227	544.343	0	32,175	0	3,701		3,701	(28,474)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_551.05_SG				Societe Generale SA	02/17/2026	02/11/2028	167	91,970	551.047	0	4,672	0	560		560	(4,112)	0	0	0	0		
OTC_CALL_EIA_NDX_25738.61_MZH				Mizuho Markets Ameri	02/23/2026	02/01/2027	0	2,316	25738.61	0	184	0	479		479	296	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.47_SG				Societe Generale SA	02/23/2026	02/16/2027	38	21,121	552.469	0	977	0	11		11	(966)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6909.51_MZH				Mizuho Markets Ameri	02/23/2026	02/22/2027	165,828	165,828	1.0	0	1,494	0	1,050		1,050	(444)	0	0	0	0		
OTC_CALL_EIA_NDX_24780.69_MZH				Mizuho Markets Ameri	02/23/2026	02/17/2028	17	426,723	24780.69	0	68,684	0	141,012		141,012	72,328	0	0	0	0		
OTC_CALL_EIA_SPX_7466.01_MZH				Mizuho Markets Ameri	02/23/2026	02/14/2029	34	251,082	7466.01	0	28,131	0	48,802		48,802	20,671	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_285.25_UBS				UBS AG	02/23/2026	02/16/2028	1,551	442,303	285.25	0	13,031	0	1,666		1,666	(11,365)	0	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)
OTC_CALL_EIA_SPX_7455.50_MZH				Mizuho Markets Ameri	02/23/2026	02/16/2028	6	42,422	7455.5	0	(3,252)	0	(5,867)		(5,867)	(2,616)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.47_SG				Societe Generale SA	02/23/2026	02/17/2027	153	84,727	552.469	0	3,927	0	47		47	(3,881)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.47_SG				Societe Generale SA	02/23/2026	02/16/2028	64	35,314	552.469	0	1,811	0	209		209	(1,602)	0	0	0	0		
OTC_CALL_EIA_SPX_6859.34_MZH				Mizuho Markets Ameri	02/23/2026	02/16/2028	6	39,030	6859.34	0	5,197	0	8,341		8,341	3,145	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_554.68_SG				Societe Generale SA	02/23/2026	02/22/2028	1,021	566,327	554.679	0	28,541	0	3,227		3,227	(25,314)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_551.34_SG				Societe Generale SA	02/23/2026	02/18/2028	1,187	654,187	551.335	0	33,976	0	3,936		3,936	(30,039)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6843.22_MZH				Mizuho Markets Ameri	02/23/2026	02/16/2027	346,814	346,814	1.0	0	4,216	0	5,861		5,861	1,646	0	0	0	0		
OTC_CLIQ_EIA_SPX_6843.22_MZH				Mizuho Markets Ameri	02/23/2026	02/16/2027	59,536	59,536	1.0	0	699	0	1,338		1,338	639	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.47_SG				Societe Generale SA	02/23/2026	02/15/2028	500	276,235	552.469	0	14,157	0	1,688		1,688	(12,469)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.47_SG				Societe Generale SA	02/23/2026	02/17/2028	1,289	712,055	552.469	0	36,548	0	4,160		4,160	(32,389)	0	0	0	0		
OTC_CALL_EIA_SPX_6867.63_MZH				Mizuho Markets Ameri	02/23/2026	02/17/2028	143	984,337	6867.63	0	130,382	0	209,372		209,372	78,990	0	0	0	0		
OTC_CALL_EIA_SPX_6609.05_MZH				Mizuho Markets Ameri	02/23/2026	10/01/2026	19	125,968	6609.05	0	11,533	0	19,882		19,882	8,349	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_550.20_SG				Societe Generale SA	02/23/2026	02/22/2028	121	66,497	550.197	0	3,500	0	417		417	(3,083)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.47_SG				Societe Generale SA	02/23/2026	02/16/2027	268	147,913	552.469	0	6,847	0	75		75	(6,772)	0	0	0	0		
OTC_CALL_EIA_SPX_6941.81_MZH				Mizuho Markets Ameri	02/23/2026	02/10/2027	0	2,916	6941.81	0	224	0	377		377	153	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.47_SG				Societe Generale SA	02/23/2026	02/14/2028	366	202,325	552.469	0	10,364	0	1,229		1,229	(9,135)	0	0	0	0		
OTC_CALL_EIA_SPX_6865.95_MZH				Mizuho Markets Ameri	02/23/2026	02/17/2027	2,788	19,142,612	6865.95	0	1,641,258	0	2,718,860		2,718,860	1,077,602	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_285.44_UBS				UBS AG	02/23/2026	02/16/2027	2,384	680,378	285.44	0	10,396	0	69		69	(10,327)	0	0	0	0		
OTC_CALL_EIA_NDX_24783.73_MZH				Mizuho Markets Ameri	02/23/2026	02/16/2027	36	879,822	24783.73	0	93,882	0	222,687		222,687	128,805	0	0	0	0		
OTC_CLIQ_EIA_SPX_6881.31_MZH				Mizuho Markets Ameri	02/23/2026	02/18/2027	294,727	294,727	1.0	0	4,667	0	7,029		7,029	2,362	0	0	0	0		
OTC_CALL_EIA_SPX_6869.43_MZH				Mizuho Markets Ameri	02/23/2026	02/17/2027	446	3,065,071	6869.43	0	261,666	0	433,728		433,728	172,062	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_550.20_SG				Societe Generale SA	02/23/2026	02/19/2027	19	10,316	550.2	0	904	0	30		30	(874)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6843.22_MZH				Mizuho Markets Ameri	02/23/2026	02/17/2027	264,490	264,490	1.0	0	3,945	0	7,366		7,366	3,421	0	0	0	0		
OTC_CLIQ_EIA_SPX_6843.22_MZH				Mizuho Markets Ameri	02/23/2026	02/16/2027	261,685	261,685	1.0	0	3,034	0	5,464		5,464	2,430	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_551.34_SG				Societe Generale SA	02/23/2026	02/18/2027	251	138,451	551.335	0	6,523	0	82		82	(6,441)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_554.68_SG				Societe Generale SA	02/23/2026	02/22/2027	69	38,528	554.679	0	1,747	0	21		21	(1,726)	0	0	0	0		
OTC_CALL_EIA_SPX_7384.97_MZH				Mizuho Markets Ameri	02/23/2026	02/17/2027	2,788	20,589,666	7384.97	0	(819,846)	0	(1,506,586)		(1,506,586)	(686,740)	0	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)
OTC_CLIQ_EIA_SPX_6861.89_MZH				Mizuho Markets Ameri	02/23/2026	02/19/2027	124,681	124,681	1.0	0	1,560	0	2,627		2,627	1,067	0	0	0	0		
OTC_CALL_EIA_SPX_7024.91_MZH				Mizuho Markets Ameri	02/23/2026	10/01/2026	19	133,895	7024.91	0	(6,262)	0	(11,956)		(11,956)	(5,694)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.47_SG				Societe Generale SA	02/23/2026	02/16/2027	183	101,063	552.469	0	4,678	0	50		50	(4,628)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_550.20_SG				Societe Generale SA	02/23/2026	02/19/2027	62	34,382	550.197	0	1,646	0	22		22	(1,624)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6837.75_MZH				Mizuho Markets Ameri	03/02/2026	02/23/2027	408,350	408,350	1.0	0	7,170	0	6,293		6,293	(877)	0	0	0	0		
OTC_CALL_EIA_SPX_7504.63_WF				Wells Fargo Bank NA	03/02/2026	02/16/2027	84	630,164	7504.63	0	(20,820)	0	(37,633)		(37,633)	(16,813)	0	0	0	0		
OTC_CALL_EIA_SPX_6968.35_WF				Wells Fargo Bank NA	03/02/2026	02/01/2027	1	4,460	6968.35	0	334	0	551		551	217	0	0	0	0		
OTC_CALL_EIA_NDX_24823.53_WF				Wells Fargo Bank NA	03/02/2026	02/23/2028	12	306,322	24823.53	0	52,018	0	101,014		101,014	48,996	0	0	0	0		
OTC_CALL_EIA_NDX_25884.29_WF				Wells Fargo Bank NA	03/02/2026	01/31/2028	0	3,365	25884.29	0	461	0	945		945	484	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_289.84_UBS				UBS AG	03/02/2026	02/23/2028	1,632	472,944	289.84	0	11,263	0	1,212		1,212	(10,051)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6890.07_MZH				Mizuho Markets Ameri	03/02/2026	02/24/2027	542,731	542,731	1.0	0	8,861	0	7,225		7,225	(1,636)	0	0	0	0		
OTC_CALL_EIA_SPX_6855.54_WF				Wells Fargo Bank NA	03/02/2026	02/16/2027	84	575,660	6855.54	0	51,210	0	82,550		82,550	31,340	0	0	0	0		
OTC_CLIQ_EIA_SPX_6946.13_MZH				Mizuho Markets Ameri	03/02/2026	02/25/2027	156,288	156,288	1.0	0	2,682	0	2,270		2,270	(412)	0	0	0	0		
OTC_CALL_EIA_SPX_7525.37_WF				Wells Fargo Bank NA	03/02/2026	02/26/2029	17	130,189	7525.37	0	15,093	0	24,669		24,669	9,576	0	0	0	0		
OTC_CALL_EIA_SPX_6877.62_WF				Wells Fargo Bank NA	03/02/2026	02/24/2027	379	2,606,068	6877.62	0	228,917	0	369,330		369,330	140,413	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_283.99_UBS				UBS AG	03/02/2026	02/24/2027	3,470	985,309	283.99	0	15,693	0	177		177	(15,516)	0	0	0	0		
OTC_CALL_EIA_SPX_7427.31_WF				Wells Fargo Bank NA	03/02/2026	02/24/2028	9	67,886	7427.31	0	(5,613)	0	(9,696)		(9,696)	(4,083)	0	0	0	0		
OTC_CALL_EIA_NDX_25184.92_WF				Wells Fargo Bank NA	03/02/2026	02/08/2027	0	8,563	25184.92	0	850	0	1,994		1,994	1,144	0	0	0	0		
OTC_CALL_EIA_SPX_6873.08_WF				Wells Fargo Bank NA	03/02/2026	02/24/2027	2,733	18,782,341	6873.08	0	1,658,691	0	2,674,617		2,674,617	1,015,926	0	0	0	0		
OTC_CLIQ_EIA_SPX_6837.75_MZH				Mizuho Markets Ameri	03/02/2026	02/22/2027	124,310	124,310	1.0	0	1,555	0	2,473		2,473	917	0	0	0	0		
OTC_CALL_EIA_SPX_6860.48_WF				Wells Fargo Bank NA	03/02/2026	02/24/2028	9	62,705	6860.48	0	8,670	0	13,477		13,477	4,807	0	0	0	0		
OTC_CALL_EIA_SPX_6885.92_WF				Wells Fargo Bank NA	03/02/2026	02/23/2028	120	828,789	6885.92	0	112,380	0	174,986		174,986	62,606	0	0	0	0		
OTC_CLIQ_EIA_SPX_6878.88_MZH				Mizuho Markets Ameri	03/02/2026	03/01/2027	486,612	486,612	1.0	0	8,750	0	2,030		2,030	(6,719)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6908.86_MZH				Mizuho Markets Ameri	03/02/2026	02/26/2027	69,849	69,849	1.0	0	1,203	0	607		607	(596)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6837.75_MZH				Mizuho Markets Ameri	03/02/2026	02/22/2027	611,090	611,090	1.0	0	10,454	0	16,548		16,548	6,094	0	0	0	0		
OTC_CALL_EIA_SPX_6969.01_WF				Wells Fargo Bank NA	03/02/2026	01/31/2028	1	4,321	6969.01	0	535	0	845		845	310	0	0	0	0		
OTC_CALL_EIA_SPX_7346.57_WF				Wells Fargo Bank NA	03/02/2026	02/24/2027	2,733	20,076,266	7346.57	0	(897,732)	0	(1,590,356)		(1,590,356)	(692,624)	0	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)
OTC_CALL_EIA_NDX_24970.81_WF				Wells Fargo Bank NA	03/02/2026	02/24/2027	33	821,789	24970.81	0	88,819	0	202,261		202,261	113,443	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_553.73_SG				Societe Generale SA	03/02/2026	02/23/2027	187	103,498	553.73	0	6,260	0	61		61	(6,199)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_554.66_SG				Societe Generale SA	03/02/2026	02/25/2027	47	26,075	554.664	0	1,560	0	15		15	(1,545)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_559.55_SG				Societe Generale SA	03/02/2026	02/24/2028	765	427,829	559.553	0	25,472	0	2,235		2,235	(23,237)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_554.66_SG				Societe Generale SA	03/02/2026	02/25/2027	5	2,768	554.66	0	296	0	7		7	(289)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_575.57_SG				Societe Generale SA	03/02/2026	03/01/2027	366	210,369	575.566	0	9,818	0	46		46	(9,772)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_554.66_SG				Societe Generale SA	03/02/2026	02/25/2028	446	247,158	554.664	0	15,364	0	1,434		1,434	(13,930)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_565.80_SG				Societe Generale SA	03/02/2026	02/26/2027	125	70,765	565.8	0	3,716	0	24		24	(3,692)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_553.73_SG				Societe Generale SA	03/02/2026	02/23/2028	96	52,998	553.73	0	3,323	0	320		320	(3,003)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_553.73_SG				Societe Generale SA	03/02/2026	02/22/2028	505	279,706	553.73	0	17,529	0	1,666		1,666	(15,863)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_565.80_SG				Societe Generale SA	03/02/2026	02/28/2028	128	72,360	565.8	0	4,076	0	350		350	(3,726)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_553.73_SG				Societe Generale SA	03/02/2026	02/22/2027	199	109,965	553.73	0	6,644	0	64		64	(6,581)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_575.57_SG				Societe Generale SA	03/02/2026	02/28/2028	235	135,085	575.566	0	6,944	0	526		526	(6,418)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_553.73_SG				Societe Generale SA	03/02/2026	02/22/2028	834	461,683	553.73	0	28,933	0	2,700		2,700	(26,233)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_559.55_SG				Societe Generale SA	03/02/2026	02/24/2027	151	84,660	559.553	0	4,788	0	38		38	(4,750)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_553.73_SG				Societe Generale SA	03/02/2026	02/22/2027	323	178,927	553.73	0	10,812	0	105		105	(10,706)	0	0	0	0		
OTC_CALL_EIA_SPX_7480.31_WF				Wells Fargo Bank NA	03/09/2026	03/05/2029	4	32,315	7480.31	0	3,509	0	6,320		6,320	2,811	0	0	0	0		
OTC_CLIQ_EIA_SPX_6816.63_MZH				Mizuho Markets Ameri	03/09/2026	03/03/2027	253,306	253,306	1.0	0	2,963	0	4,462		4,462	1,499	0	0	0	0		
OTC_CLIQ_EIA_SPX_6881.62_MZH				Mizuho Markets Ameri	03/09/2026	03/01/2027	132,471	132,471	1.0	0	1,876	0	2,102		2,102	226	0	0	0	0		
OTC_CALL_EIA_SPX_6863.11_WF				Wells Fargo Bank NA	03/09/2026	03/02/2028	169	1,158,013	6863.11	0	145,258	0	249,843		249,843	104,585	0	0	0	0		
OTC_CALL_EIA_SPX_7350.48_WF				Wells Fargo Bank NA	03/09/2026	03/02/2028	19	137,601	7350.48	0	(11,018)	0	(21,027)		(21,027)	(10,010)	0	0	0	0		
OTC_CALL_EIA_NDX_24964.21_WF				Wells Fargo Bank NA	03/09/2026	03/02/2028	32	790,367	24964.21	0	128,535	0	257,039		257,039	128,503	0	0	0	0		
OTC_CLIQ_EIA_SPX_6869.50_MZH				Mizuho Markets Ameri	03/09/2026	03/04/2027	437,038	437,038	1.0	0	5,035	0	4,908		4,908	(127)	0	0	0	0		
OTC_CALL_EIA_SPX_6826.25_WF				Wells Fargo Bank NA	03/09/2026	03/03/2027	681	4,645,673	6826.25	0	380,208	0	701,218		701,218	321,010	0	0	0	0		
OTC_CALL_EIA_SPX_6852.04_WF				Wells Fargo Bank NA	03/09/2026	03/02/2028	19	128,270	6852.04	0	16,285	0	27,878		27,878	11,593	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_282.46_UBS				UBS AG	03/09/2026	03/03/2028	1,204	340,203	282.46	0	8,047	0	1,719		1,719	(6,329)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6881.62_MZH				Mizuho Markets Ameri	03/09/2026	03/01/2027	430,927	430,927	1.0	0	4,568	0	208		208	(4,360)	0	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)
OTC_CLIQ_EIA_SPX_6881.62_MZH				Mizuho Markets Ameri	03/09/2026	03/02/2027	355,229	355,229	1.0	0	6,222	0	7,542		7,542	1,320	0	0	0	0		
OTC_CALL_EIA_NDX_24907.40_WF				Wells Fargo Bank NA	03/09/2026	03/02/2027	44	1,088,702	24907.4	0	113,928	0	272,543		272,543	158,615	0	0	0	0		
OTC_CALL_EIA_SPX_7355.94_WF				Wells Fargo Bank NA	03/09/2026	03/02/2027	4,015	29,534,026	7355.94	0	(1,101,111)	0	(2,347,123)		(2,347,123)	(1,246,012)	0	0	0	0		
OTC_CALL_EIA_SPX_6845.61_WF				Wells Fargo Bank NA	03/09/2026	03/02/2027	4,015	27,485,056	6845.61	0	2,208,004	0	4,061,840		4,061,840	1,853,836	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_283.86_UBS				UBS AG	03/09/2026	03/02/2027	3,130	888,394	283.86	0	9,050	0	188		188	(8,862)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6830.71_MZH				Mizuho Markets Ameri	03/09/2026	03/05/2027	257,313	257,313	1.0	0	4,009	0	8,472		8,472	4,464	0	0	0	0		
OTC_CLIQ_EIA_SPX_6845.50_MZH				Mizuho Markets Ameri	03/09/2026	12/31/2026	50,794	50,794	1.0	0	427	0	24		24	(403)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6740.02_MZH				Mizuho Markets Ameri	03/09/2026	03/08/2027	56,886	56,886	1.0	0	895	0	1,826		1,826	931	0	0	0	0		
OTC_CALL_EIA_SPX_7259.32_WF				Wells Fargo Bank NA	03/09/2026	02/08/2027	9	64,971	7259.32	0	(2,667)	0	(5,597)		(5,597)	(2,930)	0	0	0	0		
OTC_CALL_EIA_SPX_6903.57_WF				Wells Fargo Bank NA	03/09/2026	02/08/2027	9	61,787	6903.57	0	4,401	0	8,313		8,313	3,912	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.06_SG				Societe Generale SA	03/09/2026	03/06/2028	238	131,402	552.061	0	6,010	0	795		795	(5,215)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_575.48_SG				Societe Generale SA	03/09/2026	03/02/2027	207	119,222	575.481	0	3,354	0	25		25	(3,329)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_556.32_SG				Societe Generale SA	03/09/2026	03/06/2028	676	376,170	556.324	0	16,474	0	2,185		2,185	(14,290)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_575.48_SG				Societe Generale SA	03/09/2026	03/01/2027	308	177,047	575.481	0	4,961	0	36		36	(4,925)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_575.48_SG				Societe Generale SA	03/09/2026	03/02/2028	929	534,800	575.481	0	19,125	0	1,682		1,682	(17,443)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.06_SG				Societe Generale SA	03/09/2026	03/08/2027	41	22,767	552.06	0	1,706	0	78		78	(1,628)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.06_SG				Societe Generale SA	03/09/2026	03/08/2027	232	128,238	552.061	0	5,124	0	103		103	(5,021)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_575.48_SG				Societe Generale SA	03/09/2026	02/28/2028	997	573,766	575.481	0	20,405	0	2,157		2,157	(18,248)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_575.48_SG				Societe Generale SA	03/09/2026	03/01/2027	622	357,909	575.481	0	10,006	0	80		80	(9,926)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_567.79_SG				Societe Generale SA	03/09/2026	03/04/2027	252	143,065	567.787	0	4,545	0	50		50	(4,495)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_568.24_SG				Societe Generale SA	03/09/2026	03/03/2028	138	78,366	568.24	0	3,031	0	296		296	(2,735)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_568.24_SG				Societe Generale SA	03/09/2026	03/03/2027	562	319,379	568.24	0	10,058	0	102		102	(9,956)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_575.48_SG				Societe Generale SA	03/09/2026	03/01/2028	414	238,370	575.481	0	8,507	0	836		836	(7,671)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_567.79_SG				Societe Generale SA	03/09/2026	03/06/2028	505	286,528	567.787	0	11,161	0	1,249		1,249	(9,912)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_556.32_SG				Societe Generale SA	03/09/2026	03/05/2027	471	262,223	556.324	0	9,825	0	161		161	(9,663)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_279.78_UBS				UBS AG	03/16/2026	03/09/2028	1,411	394,865	279.78	0	9,261	0	2,523		2,523	(6,737)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_276.38_UBS				UBS AG	03/16/2026	03/10/2027	4,391	1,213,529	276.38	0	16,369	0	1,315		1,315	(15,055)	0	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)
OTC_CALL_EIA_SGIXSMPA_548.64_SG				Societe Generale SA	03/16/2026	03/08/2027	65	35,431	548.638	0	1,341	0	35		35	(1,307)	0	0	0	0		
OTC_CALL_EIA_SPX_7234.49_SG				Societe Generale SA	03/16/2026	03/10/2027	3,917	28,336,919	7234.49	0	(1,301,240)	0	(2,719,797)		(2,719,797)	(1,418,557)	0	0	0	0		
OTC_CALL_EIA_SPX_6746.75_SG				Societe Generale SA	03/16/2026	03/10/2028	9	63,892	6746.75	0	8,839	0	14,959		14,959	6,121	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_536.24_SG				Societe Generale SA	03/16/2026	03/13/2028	1,469	787,727	536.237	0	39,651	0	7,072		7,072	(32,579)	0	0	0	0		
OTC_CALL_EIA_SPX_6830.71_SG				Societe Generale SA	03/16/2026	03/06/2028	9	58,266	6830.71	0	7,492	0	12,882		12,882	5,391	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.64_SG				Societe Generale SA	03/16/2026	03/12/2027	245	130,453	531.635	0	6,291	0	296		296	(5,995)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.39_SG				Societe Generale SA	03/16/2026	03/13/2028	868	463,171	533.392	0	23,978	0	4,411		4,411	(19,566)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.27_SG				Societe Generale SA	03/16/2026	03/10/2027	342	185,592	542.27	0	7,726	0	261		261	(7,465)	0	0	0	0		
OTC_CALL_EIA_NDX_24750.30_SG				Societe Generale SA	03/16/2026	03/10/2028	20	495,996	24750.3	0	83,446	0	166,736		166,736	83,290	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_548.64_SG				Societe Generale SA	03/16/2026	03/08/2027	791	434,225	548.638	0	16,423	0	411		411	(16,012)	0	0	0	0		
OTC_CALL_EIA_SPX_6765.15_SG				Societe Generale SA	03/16/2026	03/09/2028	191	1,290,723	6765.15	0	175,679	0	298,445		298,445	122,765	0	0	0	0		
OTC_CALL_EIA_SPX_7349.54_SG				Societe Generale SA	03/16/2026	03/12/2029	9	64,970	7349.54	0	7,741	0	13,757		13,757	6,016	0	0	0	0		
OTC_CALL_EIA_SPX_6869.50_SG				Societe Generale SA	03/16/2026	03/04/2027	2	14,151	6869.5	0	1,087	0	2,046		2,046	960	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.27_SG				Societe Generale SA	03/16/2026	03/10/2028	272	147,259	542.27	0	6,958	0	1,170		1,170	(5,787)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.64_SG				Societe Generale SA	03/16/2026	03/13/2028	447	237,455	531.635	0	12,508	0	2,347		2,347	(10,161)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_536.24_SG				Societe Generale SA	03/16/2026	03/11/2027	236	126,370	536.237	0	5,726	0	234		234	(5,492)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_548.64_SG				Societe Generale SA	03/16/2026	03/09/2028	998	547,793	548.638	0	24,210	0	3,803		3,803	(20,406)	0	0	0	0		
OTC_CALL_EIA_SPX_7118.42_SG				Societe Generale SA	03/16/2026	03/10/2028	9	67,411	7118.42	0	(6,790)	0	(12,307)		(12,307)	(5,517)	0	0	0	0		
OTC_CALL_EIA_SPX_7109.93_SG				Societe Generale SA	03/16/2026	03/04/2027	2	14,646	7109.93	0	(804)	0	(1,621)		(1,621)	(817)	0	0	0	0		
OTC_CALL_EIA_NDX_24841.66_SG				Societe Generale SA	03/16/2026	03/09/2027	50	1,245,561	24841.66	0	135,063	0	317,517		317,517	182,454	0	0	0	0		
OTC_CALL_EIA_SPX_6736.06_SG				Societe Generale SA	03/16/2026	03/10/2027	3,917	26,384,608	6736.06	0	2,421,518	0	4,390,266		4,390,266	1,968,748	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_548.64_SG				Societe Generale SA	03/16/2026	03/08/2028	290	159,165	548.638	0	7,025	0	1,065		1,065	(5,960)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_548.64_SG				Societe Generale SA	03/16/2026	03/09/2027	136	74,686	548.638	0	2,834	0	75		75	(2,759)	0	0	0	0		
OTC_CALL_EIA_SPX_6745.39_SG				Societe Generale SA	03/16/2026	03/09/2027	681	4,592,936	6745.39	0	414,430	0	756,549		756,549	342,119	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.39_SG				Societe Generale SA	03/16/2026	03/15/2027	331	176,542	533.392	0	8,350	0	388		388	(7,962)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_548.64_SG				Societe Generale SA	03/16/2026	03/07/2028	764	419,357	548.638	0	18,485	0	2,674		2,674	(15,811)	0	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)
OTC_CLIQ_EIA_SPX_6781.48_BC				Barclays Bank PLC	03/16/2026	03/10/2027	135,426	135,426	1.0	0	2,099	0	2,303		2,303	204	0	0	0	0		
OTC_CLIQ_EIA_SPX_6795.99_BC				Barclays Bank PLC	03/16/2026	03/08/2027	271,772	271,772	1.0	0	4,185	0	6,567		6,567	2,382	0	0	0	0		
OTC_CLIQ_EIA_SPX_6775.80_BC				Barclays Bank PLC	03/16/2026	03/11/2027	384,730	384,730	1.0	0	4,309	0	9,905		9,905	5,596	0	0	0	0		
OTC_CLIQ_EIA_SPX_6632.19_BC				Barclays Bank PLC	03/16/2026	03/15/2027	534,488	534,488	1.0	0	8,926	0	13,941		13,941	5,015	0	0	0	0		
OTC_CLIQ_EIA_SPX_6795.99_BC				Barclays Bank PLC	03/16/2026	03/08/2027	268,102	268,102	1.0	0	5,014	0	6,442		6,442	1,428	0	0	0	0		
OTC_CLIQ_EIA_SPX_6672.62_BC				Barclays Bank PLC	03/16/2026	03/12/2027	233,275	233,275	1.0	0	3,522	0	7,126		7,126	3,603	0	0	0	0		
OTC_CLIQ_EIA_SPX_6795.99_BC				Barclays Bank PLC	03/16/2026	03/09/2027	183,832	183,832	1.0	0	3,916	0	6,559		6,559	2,644	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_273.80_UBS				UBS AG	03/23/2026	03/16/2028	1,087	297,697	273.8	0	6,817	0	3,066		3,066	(3,752)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6699.38_WF				Wells Fargo Bank NA	03/23/2026	03/15/2027	99,687	99,687	1.0	0	1,435	0	3,502		3,502	2,067	0	0	0	0		
OTC_CLIQ_EIA_SPX_6699.38_WF				Wells Fargo Bank NA	03/23/2026	03/16/2027	152,143	152,143	1.0	0	2,723	0	6,518		6,518	3,795	0	0	0	0		
OTC_CLIQ_EIA_SPX_6699.38_WF				Wells Fargo Bank NA	03/23/2026	03/15/2027	309,645	309,645	1.0	0	4,521	0	8,853		8,853	4,332	0	0	0	0		
OTC_CLIQ_EIA_SPX_6606.49_WF				Wells Fargo Bank NA	03/23/2026	03/19/2027	218,609	218,609	1.0	0	3,235	0	8,183		8,183	4,948	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_273.14_UBS				UBS AG	03/23/2026	03/16/2027	3,665	1,001,034	273.14	0	11,008	0	2,025		2,025	(8,983)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6716.09_WF				Wells Fargo Bank NA	03/23/2026	03/17/2027	306,119	306,119	1.0	0	4,622	0	10,491		10,491	5,868	0	0	0	0		
OTC_CLIQ_EIA_SPX_6506.48_WF				Wells Fargo Bank NA	03/23/2026	03/22/2027	1,062,443	1,062,443	1.0	0	16,362	0	38,058		38,058	21,696	0	0	0	0		
OTC_CLIQ_EIA_SPX_6624.70_WF				Wells Fargo Bank NA	03/23/2026	03/18/2027	414,110	414,110	1.0	0	5,176	0	11,676		11,676	6,500	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.94_SG				Societe Generale SA	03/23/2026	03/20/2028	864	448,408	518.937	0	20,361	0	5,611		5,611	(14,750)	0	0	0	0		
OTC_CALL_EIA_SPX_7394.88_SG				Societe Generale SA	03/23/2026	03/09/2027	5	35,569	7394.88	0	(1,078)	0	(2,725)		(2,725)	(1,647)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_536.90_SG				Societe Generale SA	03/23/2026	03/16/2028	234	125,437	536.904	0	4,659	0	1,107		1,107	(3,552)	0	0	0	0		
OTC_CALL_EIA_SPX_6745.84_SG				Societe Generale SA	03/23/2026	03/09/2027	5	32,447	6745.84	0	2,675	0	5,342		5,342	2,668	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_536.90_SG				Societe Generale SA	03/23/2026	03/15/2028	552	296,527	536.904	0	10,995	0	2,685		2,685	(8,310)	0	0	0	0		
OTC_CALL_EIA_SPX_7003.39_SG				Societe Generale SA	03/23/2026	03/20/2028	9	60,859	7003.39	0	(6,448)	0	(12,134)		(12,134)	(5,686)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.85_SG				Societe Generale SA	03/23/2026	03/19/2027	472	243,258	514.853	0	10,201	0	1,211		1,211	(8,990)	0	0	0	0		
OTC_CALL_EIA_SPX_6625.71_SG				Societe Generale SA	03/23/2026	03/17/2027	809	5,363,048	6625.71	0	516,781	0	995,303		995,303	478,523	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_536.90_SG				Societe Generale SA	03/23/2026	03/15/2027	498	267,437	536.904	0	7,934	0	514		514	(7,421)	0	0	0	0		
OTC_CALL_EIA_SPX_6670.82_SG				Societe Generale SA	03/23/2026	03/16/2028	230	1,537,491	6670.82	0	214,828	0	379,270		379,270	164,442	0	0	0	0		
OTC_CALL_EIA_SPX_7248.47_SG				Societe Generale SA	03/23/2026	03/19/2029	20	147,071	7248.47	0	18,040	0	33,092		33,092	15,052	0	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)
OTC_CALL_EIA_SGIXSMPA_518.94_SG				Societe Generale SA	03/23/2026	03/18/2027	378	196,314	518.937	0	7,748	0	831		831	(6,916)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_536.90_SG				Societe Generale SA	03/23/2026	03/16/2027	124	66,753	536.904	0	1,990	0	132		132	(1,858)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_536.27_SG				Societe Generale SA	03/23/2026	03/17/2027	539	289,308	536.272	0	8,741	0	611		611	(8,130)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.39_SG				Societe Generale SA	03/23/2026	03/15/2027	27	14,268	533.392	0	446	0	31		31	(415)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_536.90_SG				Societe Generale SA	03/23/2026	03/15/2027	280	150,226	536.904	0	4,464	0	293		293	(4,171)	0	0	0	0		
OTC_CALL_EIA_SPX_7142.43_SG				Societe Generale SA	03/23/2026	03/17/2027	3,538	25,268,703	7142.43	0	(1,217,544)	0	(2,761,638)		(2,761,638)	(1,544,094)	0	0	0	0		
OTC_CALL_EIA_SPX_6631.82_SG				Societe Generale SA	03/23/2026	03/20/2028	9	57,631	6631.82	0	8,327	0	14,604		14,604	6,277	0	0	0	0		
OTC_CALL_EIA_NDX_24566.07_SG				Societe Generale SA	03/23/2026	03/15/2028	28	680,971	24566.07	0	111,066	0	235,190		235,190	124,124	0	0	0	0		
OTC_CALL_EIA_NDX_24439.84_SG				Societe Generale SA	03/23/2026	03/17/2027	50	1,215,393	24439.84	0	134,472	0	334,993		334,993	200,521	0	0	0	0		
OTC_CALL_EIA_SPX_6695.77_SG				Societe Generale SA	03/23/2026	03/08/2027	2	16,672	6695.77	0	1,458	0	2,874		2,874	1,417	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.85_SG				Societe Generale SA	03/23/2026	03/20/2028	186	95,752	514.853	0	4,539	0	1,296		1,296	(3,243)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_504.93_SG				Societe Generale SA	03/23/2026	03/22/2027	315	159,103	504.929	0	7,709	0	1,168		1,168	(6,541)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_504.93_SG				Societe Generale SA	03/23/2026	03/20/2028	340	171,454	504.929	0	9,022	0	2,797		2,797	(6,225)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_536.90_SG				Societe Generale SA	03/23/2026	03/14/2028	1,572	843,814	536.904	0	31,236	0	7,606		7,606	(23,630)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_536.27_SG				Societe Generale SA	03/23/2026	03/17/2028	373	200,233	536.272	0	7,502	0	1,776		1,776	(5,726)	0	0	0	0		
OTC_CALL_EIA_SPX_6649.28_SG				Societe Generale SA	03/23/2026	03/17/2027	3,538	23,524,022	6649.28	0	2,216,203	0	4,274,925		4,274,925	2,058,722	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.87_SG				Societe Generale SA	03/23/2026	03/18/2027	85	43,833	513.87	0	3,459	0	614		614	(2,846)	0	0	0	0		
OTC_CALL_EIA_SPX_7078.10_RBC				Royal Bank of Canada	03/30/2026	03/19/2027	47	335,006	7078.1	0	(12,582)	0	(39,616)		(39,616)	(27,034)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_267.14_UBS				UBS AG	03/30/2026	03/24/2028	869	232,185	267.14	0	6,171	0	3,879		3,879	(2,292)	0	0	0	0		
OTC_CALL_EIA_SPX_6525.84_RBC				Royal Bank of Canada	03/30/2026	03/24/2027	4,139	27,013,127	6525.84	0	2,286,734	0	5,501,851		5,501,851	3,215,117	0	0	0	0		
OTC_CALL_EIA_NDX_24380.73_RBC				Royal Bank of Canada	03/30/2026	03/15/2027	0	5,851	24380.73	0	476	0	1,627		1,627	1,151	0	0	0	0		
OTC_CALL_EIA_SPX_6523.87_RBC				Royal Bank of Canada	03/30/2026	03/19/2027	47	308,775	6523.87	0	26,034	0	62,696		62,696	36,662	0	0	0	0		
OTC_CALL_EIA_SPX_6578.40_RBC				Royal Bank of Canada	03/30/2026	03/23/2028	5	29,866	6578.4	0	3,716	0	7,835		7,835	4,119	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_266.48_UBS				UBS AG	03/30/2026	03/23/2027	2,886	769,104	266.48	0	10,613	0	4,438		4,438	(6,175)	0	0	0	0		
OTC_CALL_EIA_SPX_7024.32_RBC				Royal Bank of Canada	03/30/2026	03/24/2027	4,139	29,076,540	7024.32	0	(1,209,536)	0	(3,682,594)		(3,682,594)	(2,473,058)	0	0	0	0		
OTC_CALL_EIA_SPX_6923.76_RBC				Royal Bank of Canada	03/30/2026	03/23/2028	5	31,434	6923.76	0	(2,856)	0	(6,625)		(6,625)	(3,770)	0	0	0	0		
OTC_CALL_EIA_SPX_6699.38_RBC				Royal Bank of Canada	03/30/2026	03/16/2027	1	8,374	6699.38	0	560	0	1,452		1,452	893	0	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)
OTC_CALL_EIA_SPX_6564.05_RBC				Royal Bank of Canada	03/30/2026	03/23/2028	219	1,440,415	6564.05	0	181,402	0	381,207		381,207	199,805	0	0	0	0		
OTC_CLIQ_EIA_SPX_6591.90_RBC				Royal Bank of Canada	03/30/2026	03/25/2027	445,547	445,547	1.0	0	5,748	0	11,122		11,122	5,374	0	0	0	0		
OTC_CLIQ_EIA_SPX_6556.37_RBC				Royal Bank of Canada	03/30/2026	03/24/2027	388,465	388,465	1.0	0	5,905	0	12,212		12,212	6,307	0	0	0	0		
OTC_CLIQ_EIA_SPX_6477.16_RBC				Royal Bank of Canada	03/30/2026	03/29/2027	125,657	125,657	1.0	0	1,621	0	2,603		2,603	982	0	0	0	0		
OTC_CLIQ_EIA_SPX_6581.00_RBC				Royal Bank of Canada	03/30/2026	03/23/2027	287,063	287,063	1.0	0	5,225	0	11,711		11,711	6,487	0	0	0	0		
OTC_CALL_EIA_SPX_6542.16_RBC				Royal Bank of Canada	03/30/2026	03/23/2027	805	5,266,700	6542.16	0	436,171	0	1,057,061		1,057,061	620,890	0	0	0	0		
OTC_CALL_EIA_NDX_23940.04_RBC				Royal Bank of Canada	03/30/2026	03/23/2027	43	1,030,858	23940.04	0	96,601	0	310,973		310,973	214,372	0	0	0	0		
OTC_CALL_EIA_NDX_23956.85_RBC				Royal Bank of Canada	03/30/2026	03/23/2028	25	604,192	23956.85	0	88,329	0	226,805		226,805	138,477	0	0	0	0		
OTC_CLIQ_EIA_SPX_6368.85_RBC				Royal Bank of Canada	03/30/2026	03/29/2027	339,842	339,842	1.0	0	5,777	0	8,473		8,473	2,696	0	0	0	0		
OTC_CLIQ_EIA_SPX_6581.00_RBC				Royal Bank of Canada	03/30/2026	03/22/2027	407,627	407,627	1.0	0	5,381	0	15,923		15,923	10,543	0	0	0	0		
OTC_CALL_EIA_SPX_7127.01_RBC				Royal Bank of Canada	03/30/2026	03/26/2029	7	51,243	7127.01	0	5,696	0	12,369		12,369	6,673	0	0	0	0		
OTC_CLIQ_EIA_SPX_6581.00_RBC				Royal Bank of Canada	03/30/2026	03/22/2027	81,341	81,341	1.0	0	1,293	0	3,815		3,815	2,522	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_507.93_SG				Societe Generale SA	03/30/2026	03/22/2027	498	252,855	507.925	0	11,359	0	1,691		1,691	(9,668)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_507.93_SG				Societe Generale SA	03/30/2026	03/22/2027	11	5,714	507.93	0	473	0	98		98	(375)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_505.79_SG				Societe Generale SA	03/30/2026	03/27/2028	148	75,105	505.79	0	3,848	0	1,252		1,252	(2,596)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_509.02_SG				Societe Generale SA	03/30/2026	03/27/2028	256	130,196	509.017	0	6,449	0	2,005		2,005	(4,444)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_507.93_SG				Societe Generale SA	03/30/2026	03/22/2028	204	103,769	507.925	0	5,182	0	1,612		1,612	(3,570)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.07_SG				Societe Generale SA	03/30/2026	03/24/2027	106	54,059	508.072	0	2,431	0	363		363	(2,069)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_507.93_SG				Societe Generale SA	03/30/2026	03/22/2027	177	90,045	507.925	0	4,046	0	601		601	(3,444)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_507.93_SG				Societe Generale SA	03/30/2026	03/23/2028	493	250,244	507.925	0	12,506	0	3,987		3,987	(8,518)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_507.93_SG				Societe Generale SA	03/30/2026	03/21/2028	410	208,371	507.925	0	10,397	0	3,276		3,276	(7,121)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_507.93_SG				Societe Generale SA	03/30/2026	03/23/2027	169	86,007	507.925	0	3,870	0	582		582	(3,288)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_509.02_SG				Societe Generale SA	03/30/2026	03/25/2027	308	156,614	509.017	0	6,959	0	1,030		1,030	(5,928)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.60_SG				Societe Generale SA	03/30/2026	03/27/2028	203	103,027	508.598	0	5,126	0	1,641		1,641	(3,485)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.60_SG				Societe Generale SA	03/30/2026	03/29/2027	127	64,480	508.598	0	2,899	0	443		443	(2,456)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_505.79_SG				Societe Generale SA	03/30/2026	03/29/2027	260	131,435	505.79	0	6,145	0	998		998	(5,147)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.07_SG				Societe Generale SA	03/30/2026	03/24/2028	684	347,557	508.072	0	17,353	0	5,396		5,396	(11,957)	0	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)
OTC_CALL_EIA_SPX_6496.98_WF				Wells Fargo Bank NA	04/06/2026	03/30/2027	3,451	22,420,038	6496.98	0	2,423,939	0	4,702,941		4,702,941	2,279,002	0	0	0	0		
OTC_CALL_EIA_SPX_6374.31_WF				Wells Fargo Bank NA	04/06/2026	03/30/2028	2	13,896	6374.31	0	2,400	0	4,133		4,133	1,732	0	0	0	0		
OTC_CLIQ_EIA_SPX_6624.70_MZH				Mizuho Markets Ameri	04/06/2026	03/18/2027	29,480	29,480	1.0	0	277	0	709		709	432	0	0	0	0		
OTC_CLIQ_EIA_SPX_6575.32_MZH				Mizuho Markets Ameri	04/06/2026	04/01/2027	373,610	373,610	1.0	0	6,647	0	14,518		14,518	7,871	0	0	0	0		
OTC_CALL_EIA_SPX_7309.05_WF				Wells Fargo Bank NA	04/06/2026	03/18/2027	78	572,591	7309.05	0	(18,882)	0	(50,771)		(50,771)	(31,890)	0	0	0	0		
OTC_CALL_EIA_SPX_6454.30_WF				Wells Fargo Bank NA	04/06/2026	03/29/2028	95	613,094	6454.3	0	99,741	0	173,900		173,900	74,159	0	0	0	0		
OTC_CALL_EIA_SPX_6919.52_WF				Wells Fargo Bank NA	04/06/2026	04/02/2029	14	94,382	6919.52	0	14,467	0	25,506		25,506	11,039	0	0	0	0		
OTC_CALL_EIA_NDX_23418.90_WF				Wells Fargo Bank NA	04/06/2026	03/29/2027	50	1,171,648	23418.9	0	161,474	0	386,679		386,679	225,205	0	0	0	0		
OTC_CLIQ_EIA_SPX_6343.72_MZH				Mizuho Markets Ameri	04/06/2026	03/29/2027	318,455	318,455	1.0	0	6,201	0	9,445		9,445	3,245	0	0	0	0		
OTC_CLIQ_EIA_SPX_6528.52_MZH				Mizuho Markets Ameri	04/06/2026	03/31/2027	166,347	166,347	1.0	0	3,247	0	5,991		5,991	2,744	0	0	0	0		
OTC_CALL_EIA_SPX_6965.51_WF				Wells Fargo Bank NA	04/06/2026	03/30/2027	3,451	24,036,861	6965.51	0	(1,442,175)	0	(3,271,949)		(3,271,949)	(1,829,774)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_264.25_UBS				UBS AG	04/06/2026	03/30/2027	3,479	919,334	264.25	0	19,123	0	7,384		7,384	(11,738)	0	0	0	0		
OTC_CALL_EIA_SPX_6482.25_WF				Wells Fargo Bank NA	04/06/2026	03/30/2027	812	5,260,994	6482.25	0	574,491	0	1,116,946		1,116,946	542,455	0	0	0	0		
OTC_CALL_EIA_NDX_23249.65_WF				Wells Fargo Bank NA	04/06/2026	03/29/2028	16	381,759	23249.65	0	78,946	0	157,248		157,248	78,302	0	0	0	0		
OTC_CLIQ_EIA_SPX_6343.72_MZH				Mizuho Markets Ameri	04/06/2026	03/29/2027	266,817	266,817	1.0	0	4,091	0	4,283		4,283	192	0	0	0	0		
OTC_CLIQ_EIA_SPX_6343.72_MZH				Mizuho Markets Ameri	04/06/2026	03/30/2027	272,463	272,463	1.0	0	6,441	0	9,771		9,771	3,330	0	0	0	0		
OTC_CALL_EIA_SPX_6766.19_WF				Wells Fargo Bank NA	04/06/2026	03/30/2028	2	14,750	6766.19	0	(1,866)	0	(3,461)		(3,461)	(1,595)	0	0	0	0		
OTC_CALL_EIA_SPX_6666.92_WF				Wells Fargo Bank NA	04/06/2026	03/18/2027	78	522,287	6666.92	0	45,570	0	93,520		93,520	47,950	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_265.60_UBS				UBS AG	04/06/2026	03/29/2028	618	164,008	265.6	0	5,493	0	3,053		3,053	(2,440)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6582.69_MZH				Mizuho Markets Ameri	04/06/2026	04/02/2027	200,180	200,180	1.0	0	2,490	0	5,430		5,430	2,939	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.26_SG				Societe Generale SA	04/06/2026	03/28/2028	621	315,623	508.258	0	16,823	0	4,877		4,877	(11,947)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.26_SG				Societe Generale SA	04/06/2026	03/29/2027	424	215,613	508.258	0	10,593	0	1,492		1,492	(9,101)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.26_SG				Societe Generale SA	04/06/2026	03/30/2028	836	424,883	508.258	0	22,669	0	6,418		6,418	(16,251)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.26_SG				Societe Generale SA	04/06/2026	03/30/2027	16	8,132	508.258	0	400	0	54		54	(346)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.04_SG				Societe Generale SA	04/06/2026	04/03/2028	794	406,555	512.041	0	20,899	0	5,557		5,557	(15,342)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_511.72_SG				Societe Generale SA	04/06/2026	03/31/2028	490	250,810	511.721	0	12,915	0	3,559		3,559	(9,356)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.53_SG				Societe Generale SA	04/06/2026	04/02/2027	173	89,080	514.525	0	4,030	0	429		429	(3,601)	0	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)
OTC_CALL_EIA_SGIXSMPA_508.26_SG				Societe Generale SA	04/06/2026	03/29/2027	396	201,382	508.258	0	9,896	0	1,387		1,387	(8,509)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.53_SG				Societe Generale SA	04/06/2026	04/03/2028	258	132,845	514.525	0	6,656	0	1,576		1,576	(5,080)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_511.72_SG				Societe Generale SA	04/06/2026	03/31/2027	157	80,095	511.721	0	3,758	0	469		469	(3,289)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.04_SG				Societe Generale SA	04/06/2026	04/01/2027	444	227,141	512.041	0	10,622	0	1,301		1,301	(9,321)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6782.81_MZH				Mizuho Markets Ameri	04/13/2026	04/08/2027	206,604	206,604	1.0	0	3,770	0	6,188		6,188	2,418	0	0	0	0		
OTC_CLIQ_EIA_SPX_6611.83_MZH				Mizuho Markets Ameri	04/13/2026	04/05/2027	249,795	249,795	1.0	0	5,587	0	10,155		10,155	4,567	0	0	0	0		
OTC_CALL_EIA_SPX_6699.86_UBS				UBS AG	04/13/2026	04/06/2027	5,143	34,455,035	6699.86	0	3,694,377	0	6,118,427		6,118,427	2,424,050	0	0	0	0		
OTC_CALL_EIA_SPX_6544.80_UBS				UBS AG	04/13/2026	03/29/2027	35	232,210	6544.8	0	29,008	0	46,771		46,771	17,763	0	0	0	0		
OTC_CLIQ_EIA_SPX_6824.66_MZH				Mizuho Markets Ameri	04/13/2026	04/09/2027	241,183	241,183	1.0	0	5,628	0	9,926		9,926	4,297	0	0	0	0		
OTC_CALL_EIA_SPX_7032.02_UBS				UBS AG	04/13/2026	03/29/2027	35	249,496	7032.02	0	(17,358)	0	(31,599)		(31,599)	(14,241)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_270.11_UBS				UBS AG	04/13/2026	04/06/2027	3,942	1,064,879	270.11	0	17,897	0	4,152		4,152	(13,745)	0	0	0	0		
OTC_CALL_EIA_SPX_6680.56_UBS				UBS AG	04/13/2026	04/06/2027	762	5,091,789	6680.56	0	557,626	0	919,870		919,870	362,244	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_266.48_UBS				UBS AG	04/13/2026	04/06/2028	444	118,192	266.48	0	4,274	0	2,101		2,101	(2,173)	0	0	0	0		
OTC_CALL_EIA_SPX_6660.59_UBS				UBS AG	04/13/2026	04/06/2028	170	1,131,301	6660.59	0	183,948	0	284,846		284,846	100,898	0	0	0	0		
OTC_CLIQ_EIA_SPX_6611.83_MZH				Mizuho Markets Ameri	04/13/2026	04/06/2027	453,836	453,836	1.0	0	11,479	0	21,801		21,801	10,322	0	0	0	0		
OTC_CALL_EIA_SPX_7055.91_UBS				UBS AG	04/13/2026	04/05/2028	25	173,081	7055.91	0	(20,357)	0	(33,765)		(33,765)	(13,408)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6616.85_MZH				Mizuho Markets Ameri	04/13/2026	04/07/2027	315,491	315,491	1.0	0	6,660	0	11,905		11,905	5,245	0	0	0	0		
OTC_CALL_EIA_SPX_7250.53_UBS				UBS AG	04/13/2026	04/06/2029	5	39,225	7250.53	0	5,517	0	8,920		8,920	3,402	0	0	0	0		
OTC_CALL_EIA_NDX_24441.77_UBS				UBS AG	04/13/2026	04/06/2028	23	571,693	24441.77	0	109,353	0	203,116		203,116	93,763	0	0	0	0		
OTC_CALL_EIA_SPX_6656.50_UBS				UBS AG	04/13/2026	04/05/2028	25	163,284	6656.5	0	26,610	0	41,189		41,189	14,579	0	0	0	0		
OTC_CLIQ_EIA_SPX_6611.83_MZH				Mizuho Markets Ameri	04/13/2026	04/05/2027	531,128	531,128	1.0	0	14,217	0	30,636		30,636	16,419	0	0	0	0		
OTC_CLIQ_EIA_SPX_6611.83_MZH				Mizuho Markets Ameri	04/13/2026	04/05/2027	161,858	161,858	1.0	0	2,392	0	3,399		3,399	1,007	0	0	0	0		
OTC_CALL_EIA_NDX_24662.73_UBS				UBS AG	04/13/2026	04/07/2027	51	1,247,934	24662.73	0	156,493	0	336,399		336,399	179,906	0	0	0	0		
OTC_CALL_EIA_SPX_7211.06_UBS				UBS AG	04/13/2026	04/06/2027	5,143	37,083,958	7211.06	0	(2,029,495)	0	(3,889,935)		(3,889,935)	(1,860,440)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6816.89_MZH				Mizuho Markets Ameri	04/13/2026	04/12/2027	195,372	195,372	1.0	0	2,040	0	1,517		1,517	(523)	0	0	0	0		
OTC_CALL_EIA_SPX_6368.85_UBS				UBS AG	04/13/2026	03/29/2027	2	12,610	6368.85	0	1,872	0	2,928		2,928	1,056	0	0	0	0		
OTC_CLIQ_EIA_SPX_6917.81_MZH				Mizuho Markets Ameri	04/13/2026	02/03/2027	320,433	320,433	1.0	0	3,986	0	1,569		1,569	(2,416)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.63_SG				Societe Generale SA	04/13/2026	04/10/2028	23	11,946	524.626	0	588	0	143		143	(445)	0	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)
OTC_CALL_EIA_SGIXSMPA_516.11_SG				Societe Generale SA	04/13/2026	04/04/2028	384	198,321	516.111	0	10,612	0	2,598		2,598	(8,014)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.63_SG				Societe Generale SA	04/13/2026	04/12/2027	809	424,386	524.626	0	18,787	0	1,878		1,878	(16,909)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.56_SG				Societe Generale SA	04/13/2026	04/07/2027	302	154,993	512.56	0	8,039	0	951		951	(7,088)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.11_SG				Societe Generale SA	04/13/2026	04/03/2028	283	146,147	516.111	0	7,816	0	1,731		1,731	(6,085)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.56_SG				Societe Generale SA	04/13/2026	04/07/2028	402	205,993	512.56	0	11,443	0	2,879		2,879	(8,564)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.11_SG				Societe Generale SA	04/13/2026	04/06/2027	308	159,210	516.111	0	7,863	0	863		863	(7,000)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.98_SG				Societe Generale SA	04/13/2026	04/09/2027	164	87,095	531.976	0	3,459	0	282		282	(3,177)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.11_SG				Societe Generale SA	04/13/2026	04/05/2027	60	30,822	516.11	0	2,771	0	452		452	(2,320)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.98_SG				Societe Generale SA	04/13/2026	04/10/2028	505	268,424	531.976	0	12,232	0	2,790		2,790	(9,442)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.11_SG				Societe Generale SA	04/13/2026	04/05/2027	604	311,948	516.111	0	15,392	0	1,688		1,688	(13,704)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.45_SG				Societe Generale SA	04/13/2026	04/10/2028	314	165,834	528.452	0	7,834	0	1,798		1,798	(6,036)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.11_SG				Societe Generale SA	04/13/2026	04/06/2028	921	475,147	516.111	0	25,445	0	6,307		6,307	(19,138)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.11_SG				Societe Generale SA	04/13/2026	04/05/2027	208	107,532	516.111	0	5,309	0	526		526	(4,783)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.11_SG				Societe Generale SA	04/13/2026	04/05/2028	386	199,461	516.111	0	10,677	0	2,736		2,736	(7,941)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.45_SG				Societe Generale SA	04/13/2026	04/08/2027	172	90,867	528.452	0	3,786	0	330		330	(3,456)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.11_SG				Societe Generale SA	04/13/2026	04/05/2027	255	131,753	516.111	0	6,505	0	702		702	(5,803)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.88_SG				Societe Generale SA	04/20/2026	04/17/2028	558	292,692	524.876	0	15,270	0	3,505		3,505	(11,765)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6886.24_BC				Barclays Bank PLC	04/20/2026	04/12/2027	630,917	630,917	1.0	0	11,924	0	16,456		16,456	4,532	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.99_SG				Societe Generale SA	04/20/2026	04/14/2027	450	236,688	525.985	0	11,090	0	1,026		1,026	(10,063)	0	0	0	0		
OTC_CALL_EIA_SPX_6978.69_SG				Societe Generale SA	04/20/2026	04/05/2027	20	138,736	6978.69	0	(13,984)	0	(18,807)		(18,807)	(4,824)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.49_SG				Societe Generale SA	04/20/2026	04/15/2027	88	45,915	523.487	0	2,228	0	221		221	(2,008)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.88_SG				Societe Generale SA	04/20/2026	04/16/2027	35	18,334	524.876	0	874	0	85		85	(789)	0	0	0	0		
OTC_CALL_EIA_SPX_7666.53_SG				Societe Generale SA	04/20/2026	04/16/2029	1	9,660	7666.53	0	1,229	0	1,752		1,752	523	0	0	0	0		
OTC_CALL_EIA_NDX_25859.09_SG				Societe Generale SA	04/20/2026	04/13/2028	34	889,553	25859.09	0	166,703	0	263,707		263,707	97,003	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.75_SG				Societe Generale SA	04/20/2026	04/13/2028	1,016	534,200	525.746	0	27,563	0	6,315		6,315	(21,248)	0	0	0	0		
OTC_CALL_EIA_SPX_6967.04_SG				Societe Generale SA	04/20/2026	04/12/2027	723	5,039,260	6967.04	0	520,668	0	698,966		698,966	178,299	0	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)
OTC_CALL_EIA_SPX_7430.12_SG				Societe Generale SA	04/20/2026	04/17/2028	20	146,225	7430.12	0	(15,689)	0	(22,136)		(22,136)	(6,447)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_272.85_UBS				UBS AG	04/20/2026	04/14/2027	4,502	1,228,393	272.85	0	19,401	0	3,491		3,491	(15,911)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7022.95_BC				Barclays Bank PLC	04/20/2026	04/15/2027	716,622	716,622	1.0	0	11,394	0	15,981		15,981	4,587	0	0	0	0		
OTC_CLIQ_EIA_SPX_7041.28_BC				Barclays Bank PLC	04/20/2026	04/16/2027	184,763	184,763	1.0	0	3,141	0	4,453		4,453	1,312	0	0	0	0		
OTC_CLIQ_EIA_SPX_6967.38_BC				Barclays Bank PLC	04/20/2026	04/14/2027	311,233	311,233	1.0	0	6,816	0	7,962		7,962	1,146	0	0	0	0		
OTC_CALL_EIA_SPX_6977.90_SG				Societe Generale SA	04/20/2026	04/17/2028	20	137,325	6977.9	0	21,143	0	28,498		28,498	7,355	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.75_SG				Societe Generale SA	04/20/2026	04/11/2028	224	117,683	525.746	0	6,066	0	1,378		1,378	(4,688)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_260.34_UBS				UBS AG	04/20/2026	04/08/2027	71	18,435	260.34	0	647	0	243		243	(404)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.75_SG				Societe Generale SA	04/20/2026	04/12/2027	435	228,621	525.746	0	10,721	0	974		974	(9,747)	0	0	0	0		
OTC_CALL_EIA_SPX_6591.94_SG				Societe Generale SA	04/20/2026	04/05/2027	20	131,048	6591.94	0	19,516	0	25,541		25,541	6,025	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.49_SG				Societe Generale SA	04/20/2026	04/17/2028	745	390,061	523.487	0	20,641	0	4,879		4,879	(15,761)	0	0	0	0		
OTC_CALL_EIA_SPX_6983.47_SG				Societe Generale SA	04/20/2026	04/14/2027	4,131	28,847,527	6983.47	0	2,950,156	0	3,947,166		3,947,166	997,010	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.99_SG				Societe Generale SA	04/20/2026	04/17/2028	245	128,735	525.985	0	6,643	0	1,539		1,539	(5,104)	0	0	0	0		
OTC_CALL_EIA_NDX_25883.39_SG				Societe Generale SA	04/20/2026	04/13/2027	63	1,617,712	25883.39	0	205,564	0	351,421		351,421	145,857	0	0	0	0		
OTC_CLIQ_EIA_SPX_6886.24_BC				Barclays Bank PLC	04/20/2026	04/12/2027	369,929	369,929	1.0	0	6,437	0	8,793		8,793	2,356	0	0	0	0		
OTC_CALL_EIA_SPX_6966.10_SG				Societe Generale SA	04/20/2026	04/13/2028	128	894,726	6966.1	0	138,804	0	186,518		186,518	47,714	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.93_SG				Societe Generale SA	04/20/2026	04/19/2027	589	312,370	529.934	0	13,966	0	1,260		1,260	(12,706)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_529.93_SG				Societe Generale SA	04/20/2026	04/17/2028	480	254,501	529.934	0	12,621	0	2,752		2,752	(9,870)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.75_SG				Societe Generale SA	04/20/2026	04/13/2027	144	75,539	525.746	0	3,546	0	326		326	(3,219)	0	0	0	0		
OTC_CLIQ_EIA_SPX_6886.24_BC				Barclays Bank PLC	04/20/2026	04/13/2027	572,315	572,315	1.0	0	14,651	0	17,654		17,654	3,002	0	0	0	0		
OTC_CALL_EIA_SPX_7480.90_SG				Societe Generale SA	04/20/2026	04/14/2027	4,131	30,902,326	7480.9	0	(1,668,360)	0	(2,323,981)		(2,323,981)	(655,621)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_268.44_UBS				UBS AG	04/20/2026	04/17/2028	899	241,438	268.44	0	8,684	0	3,824		3,824	(4,860)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.75_SG				Societe Generale SA	04/20/2026	04/12/2027	344	180,999	525.746	0	8,490	0	771		771	(7,719)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.75_SG				Societe Generale SA	04/20/2026	04/12/2028	629	330,484	525.746	0	17,043	0	3,907		3,907	(13,136)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7126.06_BC				Barclays Bank PLC	04/20/2026	04/19/2027	138,388	138,388	1.0	0	2,643	0	4,055		4,055	1,412	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_522.07_SG				Societe Generale SA	04/27/2026	04/21/2028	795	415,122	522.068	0	19,538	0	5,346		5,346	(14,192)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7109.14_BC				Barclays Bank PLC	04/27/2026	04/19/2027	370,386	370,386	1.0	0	4,296	0	5,797		5,797	1,500	0	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)
OTC_CALL_EIA_CSEATMA6_269.45_UBS				UBS AG	04/27/2026	04/20/2028	487	131,219	269.45	0	4,507	0	1,955		1,955	(2,552)	0	0	0	0		
OTC_CALL_EIA_SPX_7141.05_WF				Wells Fargo Bank NA	04/27/2026	04/24/2028	17	118,827	7141.05	0	17,167	0	22,246		22,246	5,079	0	0	0	0		
OTC_CALL_EIA_NDX_26734.42_WF				Wells Fargo Bank NA	04/27/2026	04/20/2027	55	1,473,601	26734.42	0	185,394	0	273,125		273,125	87,731	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.76_SG				Societe Generale SA	04/27/2026	04/22/2027	375	194,526	518.764	0	8,487	0	1,185		1,185	(7,302)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.44_SG				Societe Generale SA	04/27/2026	04/26/2027	413	214,313	518.44	0	9,453	0	1,348		1,348	(8,105)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.66_SG				Societe Generale SA	04/27/2026	04/20/2027	116	61,293	528.661	0	2,304	0	262		262	(2,042)	0	0	0	0		
OTC_CALL_EIA_NDX_26826.62_WF				Wells Fargo Bank NA	04/27/2026	04/20/2028	16	421,178	26826.62	0	78,761	0	110,079		110,079	31,319	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.66_SG				Societe Generale SA	04/27/2026	04/19/2027	379	200,294	528.661	0	7,507	0	845		845	(6,662)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7137.90_BC				Barclays Bank PLC	04/27/2026	04/22/2027	176,734	176,734	1.0	0	2,103	0	4,705		4,705	2,602	0	0	0	0		
OTC_CALL_EIA_SPX_6744.76_WF				Wells Fargo Bank NA	04/27/2026	04/08/2027	50	335,619	6744.76	0	45,940	0	57,361		57,361	11,421	0	0	0	0		
OTC_CLIQ_EIA_SPX_7109.14_BC				Barclays Bank PLC	04/27/2026	04/20/2027	159,458	159,458	1.0	0	3,731	0	6,370		6,370	2,639	0	0	0	0		
OTC_CALL_EIA_SPX_7771.68_WF				Wells Fargo Bank NA	04/27/2026	04/23/2029	9	73,132	7771.68	0	9,275	0	12,547		12,547	3,273	0	0	0	0		
OTC_CALL_EIA_SPX_7291.24_WF				Wells Fargo Bank NA	04/27/2026	04/08/2027	50	362,812	7291.24	0	(27,115)	0	(34,644)		(34,644)	(7,529)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.76_SG				Societe Generale SA	04/27/2026	04/22/2027	13	6,998	518.76	0	566	0	105		105	(461)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7108.40_BC				Barclays Bank PLC	04/27/2026	04/23/2027	288,103	288,103	1.0	0	3,717	0	5,492		5,492	1,776	0	0	0	0		
OTC_CLIQ_EIA_SPX_7109.14_BC				Barclays Bank PLC	04/27/2026	04/19/2027	147,515	147,515	1.0	0	2,537	0	4,104		4,104	1,566	0	0	0	0		
OTC_CALL_EIA_NDX_24687.61_WF				Wells Fargo Bank NA	04/27/2026	02/12/2027	0	2,963	24687.61	0	532	0	761		761	229	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.56_SG				Societe Generale SA	04/27/2026	04/23/2027	293	153,988	525.555	0	6,113	0	752		752	(5,361)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.66_SG				Societe Generale SA	04/27/2026	04/19/2028	764	403,807	528.661	0	17,663	0	4,525		4,525	(13,138)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.44_SG				Societe Generale SA	04/27/2026	04/24/2028	471	244,387	518.44	0	11,984	0	3,344		3,344	(8,640)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.66_SG				Societe Generale SA	04/27/2026	04/18/2028	228	120,292	528.661	0	5,257	0	1,342		1,342	(3,915)	0	0	0	0		
OTC_CALL_EIA_SPX_7573.25_WF				Wells Fargo Bank NA	04/27/2026	04/24/2028	17	126,019	7573.25	0	(12,762)	0	(17,248)		(17,248)	(4,486)	0	0	0	0		
OTC_CALL_EIA_SPX_6836.31_WF				Wells Fargo Bank NA	04/27/2026	03/29/2027	2	12,784	6836.31	0	1,583	0	1,979		1,979	396	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.66_SG				Societe Generale SA	04/27/2026	04/20/2028	1,441	762,007	528.661	0	33,378	0	8,569		8,569	(24,810)	0	0	0	0		
OTC_CALL_EIA_SPX_7646.06_WF				Wells Fargo Bank NA	04/27/2026	04/21/2027	4,006	30,629,352	7646.06	0	(1,439,600)	0	(1,834,487)		(1,834,487)	(394,886)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_271.54_UBS				UBS AG	04/27/2026	04/21/2027	3,284	891,773	271.54	0	15,375	0	3,223		3,223	(12,152)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7064.01_BC				Barclays Bank PLC	04/27/2026	04/21/2027	272,035	272,035	1.0	0	6,148	0	10,675		10,675	4,527	0	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)
OTC_CLIQ_EIA_SPX_7165.08_BC				Barclays Bank PLC	04/27/2026	04/26/2027	382,687	382,687	1.0	0	5,434	0	7,606		7,606	2,172	0	0	0	0		
OTC_CALL_EIA_SPX_7113.90_WF				Wells Fargo Bank NA	04/27/2026	04/21/2027	4,006	28,497,572	7113.9	0	2,715,640	0	3,438,559		3,438,559	722,919	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_525.56_SG				Societe Generale SA	04/27/2026	04/24/2028	116	60,980	525.555	0	2,776	0	744		744	(2,032)	0	0	0	0		
OTC_CALL_EIA_SPX_7133.37_WF				Wells Fargo Bank NA	04/27/2026	04/20/2028	155	1,108,668	7133.37	0	160,554	0	207,909		207,909	47,356	0	0	0	0		
OTC_CALL_EIA_SPX_7104.51_WF				Wells Fargo Bank NA	04/27/2026	04/20/2027	618	4,391,440	7104.51	0	422,856	0	534,359		534,359	111,503	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.76_SG				Societe Generale SA	04/27/2026	04/24/2028	1,120	581,239	518.764	0	28,393	0	7,923		7,923	(20,470)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_528.66_SG				Societe Generale SA	04/27/2026	04/19/2027	380	200,643	528.661	0	7,523	0	847		847	(6,676)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_522.07_SG				Societe Generale SA	04/27/2026	04/21/2027	727	379,590	522.068	0	15,761	0	2,055		2,055	(13,706)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7209.01_RBC				Royal Bank of Canada	05/04/2026	04/30/2027	351,728	351,728	1.0	0	4,819	0	4,861		4,861	42	0	0	0	0		
OTC_CLIQ_EIA_SPX_7230.12_RBC				Royal Bank of Canada	05/04/2026	05/03/2027	256,958	256,958	1.0	0	3,495	0	5,576		5,576	2,082	0	0	0	0		
OTC_CALL_EIA_SPX_7834.04_UBS				UBS AG	05/04/2026	04/27/2029	3	26,087	7834.04	0	3,220	0	4,329		4,329	1,109	0	0	0	0		
OTC_CLIQ_EIA_SPX_7135.95_RBC				Royal Bank of Canada	05/04/2026	04/29/2027	322,402	322,402	1.0	0	4,707	0	3,037		3,037	(1,670)	0	0	0	0		
OTC_CALL_EIA_SPX_6914.87_UBS				UBS AG	05/04/2026	04/12/2027	90	619,849	6914.87	0	73,932	0	90,579		90,579	16,647	0	0	0	0		
OTC_CALL_EIA_SPX_7179.63_UBS				UBS AG	05/04/2026	04/26/2028	147	1,053,683	7179.63	0	151,018	0	192,475		192,475	41,458	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_273.12_UBS				UBS AG	05/04/2026	04/27/2028	575	157,000	273.12	0	4,648	0	1,840		1,840	(2,807)	0	0	0	0		
OTC_CALL_EIA_NDX_27268.67_UBS				UBS AG	05/04/2026	04/26/2028	23	624,725	27268.67	0	112,456	0	154,316		154,316	41,860	0	0	0	0		
OTC_CALL_EIA_SPX_7194.21_UBS				UBS AG	05/04/2026	04/28/2028	13	91,438	7194.21	0	13,006	0	16,566		16,566	3,560	0	0	0	0		
OTC_CALL_EIA_NDX_27343.21_UBS				UBS AG	05/04/2026	04/27/2027	45	1,238,374	27343.21	0	145,966	0	204,233		204,233	58,267	0	0	0	0		
OTC_CALL_EIA_SPX_7689.99_UBS				UBS AG	05/04/2026	04/28/2028	13	97,740	7689.99	0	(9,233)	0	(12,270)		(12,270)	(3,037)	0	0	0	0		
OTC_CALL_EIA_SPX_7177.22_UBS				UBS AG	05/04/2026	04/28/2027	4,066	29,180,208	7177.22	0	2,702,451	0	3,325,987		3,325,987	623,536	0	0	0	0		
OTC_CALL_EIA_SPX_7721.82_UBS				UBS AG	05/04/2026	04/28/2027	4,066	31,394,372	7721.82	0	(1,390,662)	0	(1,717,159)		(1,717,159)	(326,496)	0	0	0	0		
OTC_CALL_EIA_NDX_27303.67_UBS				UBS AG	05/04/2026	04/26/2027	0	4,096	27303.67	0	486	0	680		680	194	0	0	0	0		
OTC_CALL_EIA_SPX_7176.06_UBS				UBS AG	05/04/2026	04/28/2027	699	5,018,721	7176.06	0	465,403	0	572,779		572,779	107,376	0	0	0	0		
OTC_CLIQ_EIA_SPX_7173.91_RBC				Royal Bank of Canada	05/04/2026	04/26/2027	281,074	281,074	1.0	0	3,598	0	4,960		4,960	1,362	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_272.67_UBS				UBS AG	05/04/2026	04/27/2027	3,100	845,362	272.67	0	13,654	0	2,737		2,737	(10,918)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7173.91_RBC				Royal Bank of Canada	05/04/2026	04/27/2027	497,582	497,582	1.0	0	13,186	0	15,074		15,074	1,888	0	0	0	0		
OTC_CALL_EIA_SPX_7514.11_UBS				UBS AG	05/04/2026	04/12/2027	90	673,565	7514.11	0	(38,629)	0	(47,971)		(47,971)	(9,342)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7173.91_RBC				Royal Bank of Canada	05/04/2026	04/26/2027	238,676	238,676	1.0	0	3,270	0	4,211		4,211	941	0	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)
OTC_CLIQ_EIA_SPX_7138.80_RBC				Royal Bank of Canada	05/04/2026	04/28/2027	143,775	143,775	1.0	0	2,674	0	2,789		2,789	115	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.51_SG				Societe Generale SA	05/04/2026	05/01/2028	323	169,635	524.505	0	7,371	0	2,042		2,042	(5,329)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.36_SG				Societe Generale SA	05/04/2026	04/28/2027	439	227,979	519.362	0	9,123	0	1,413		1,413	(7,710)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.36_SG				Societe Generale SA	05/04/2026	04/28/2028	414	215,021	519.362	0	9,839	0	2,899		2,899	(6,940)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.94_SG				Societe Generale SA	05/04/2026	04/27/2027	146	75,177	515.938	0	3,158	0	520		520	(2,638)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.94_SG				Societe Generale SA	05/04/2026	04/26/2027	600	309,501	515.938	0	12,979	0	2,124		2,124	(10,855)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.94_SG				Societe Generale SA	05/04/2026	04/26/2027	192	99,065	515.938	0	4,154	0	680		680	(3,474)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.51_SG				Societe Generale SA	05/04/2026	04/30/2027	54	28,224	524.505	0	1,053	0	144		144	(909)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.68_SG				Societe Generale SA	05/04/2026	05/01/2028	75	38,583	515.684	0	1,841	0	562		562	(1,279)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.68_SG				Societe Generale SA	05/04/2026	04/29/2027	366	188,874	515.684	0	7,995	0	1,328		1,328	(6,667)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.33_SG				Societe Generale SA	05/04/2026	05/03/2027	412	213,950	519.333	0	8,647	0	1,300		1,300	(7,347)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.33_SG				Societe Generale SA	05/04/2026	05/01/2028	11	5,765	519.333	0	265	0	74		74	(190)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.94_SG				Societe Generale SA	05/04/2026	04/27/2028	1,705	879,638	515.938	0	41,718	0	12,890		12,890	(28,828)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.94_SG				Societe Generale SA	05/04/2026	04/25/2028	951	490,750	515.938	0	23,237	0	7,064		7,064	(16,174)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.94_SG				Societe Generale SA	05/04/2026	04/26/2028	1,099	566,887	515.938	0	26,860	0	8,330		8,330	(18,530)	0	0	0	0		
OTC_CALL_EIA_SPX_7256.71_UBS				UBS AG	05/11/2026	05/04/2028	13	95,353	7256.71	0	15,137	0	16,636		16,636	1,499	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.84_SG				Societe Generale SA	05/11/2026	05/05/2027	131	67,356	514.838	0	2,558	0	496		496	(2,061)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.44_SG				Societe Generale SA	05/11/2026	05/04/2028	111	57,182	513.443	0	2,556	0	846		846	(1,710)	0	0	0	0		
OTC_CALL_EIA_NDX_27308.42_UBS				UBS AG	05/11/2026	04/26/2027	2	60,352	27308.42	0	10,055	0	10,012		10,012	(43)	0	0	0	0		
OTC_CALL_EIA_SPX_7209.01_UBS				UBS AG	05/11/2026	04/30/2027	20	146,343	7209.01	0	16,407	0	16,156		16,156	(251)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.99_SG				Societe Generale SA	05/11/2026	05/06/2027	303	155,966	514.993	0	5,930	0	1,149		1,149	(4,781)	0	0	0	0		
OTC_CALL_EIA_SPX_7285.45_UBS				UBS AG	05/11/2026	05/04/2027	547	3,986,234	7285.45	0	415,183	0	406,170		406,170	(9,013)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.44_SG				Societe Generale SA	05/11/2026	05/03/2028	1,225	629,081	513.443	0	28,088	0	8,525		8,525	(19,563)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_507.26_SG				Societe Generale SA	05/11/2026	05/10/2027	723	366,979	507.263	0	15,741	0	3,547		3,547	(12,194)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.44_SG				Societe Generale SA	05/11/2026	05/03/2027	659	338,426	513.443	0	13,060	0	2,284		2,284	(10,776)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_268.08_UBS				UBS AG	05/11/2026	05/03/2028	148	39,791	268.08	0	1,626	0	661		661	(965)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7365.12_BC				Barclays Bank PLC	05/11/2026	05/06/2027	206,813	206,813	1.0	0	3,268	0	5,664		5,664	2,397	0	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)
OTC_CALL_EIA_CSEATMA6_273.36_UBS				UBS AG	05/11/2026	05/04/2027	3,066	838,144	273.36	0	15,426	0	2,610		2,610	(12,816)	0	0	0	0		
OTC_CALL_EIA_SPX_7608.52_UBS				UBS AG	05/11/2026	04/30/2027	20	154,453	7608.52	0	(11,057)	0	(10,116)		(10,116)	941	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.51_SG				Societe Generale SA	05/11/2026	04/30/2027	5	2,691	524.505	0	87	0	14		14	(73)	0	0	0	0		
OTC_CALL_EIA_SPX_7108.40_UBS				UBS AG	05/11/2026	04/23/2027	18	128,022	7108.4	0	15,668	0	15,595		15,595	(73)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.44_SG				Societe Generale SA	05/11/2026	05/04/2027	149	76,662	513.443	0	2,967	0	581		581	(2,386)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.44_SG				Societe Generale SA	05/11/2026	05/02/2028	566	290,670	513.443	0	12,965	0	3,840		3,840	(9,125)	0	0	0	0		
OTC_CALL_EIA_SPX_7296.18_UBS				UBS AG	05/11/2026	05/05/2027	3,613	26,359,858	7296.18	0	2,721,545	0	2,657,777		2,657,777	(63,768)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7200.75_BC				Barclays Bank PLC	05/11/2026	05/03/2027	193,772	193,772	1.0	0	3,585	0	4,919		4,919	1,334	0	0	0	0		
OTC_CLIQ_EIA_SPX_7337.11_BC				Barclays Bank PLC	05/11/2026	05/07/2027	476,619	476,619	1.0	0	7,435	0	12,063		12,063	4,627	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.99_SG				Societe Generale SA	05/11/2026	05/08/2028	158	81,544	514.993	0	3,600	0	1,190		1,190	(2,410)	0	0	0	0		
OTC_CALL_EIA_NDX_28045.62_UBS				UBS AG	05/11/2026	05/04/2028	20	568,485	28045.62	0	117,399	0	126,864		126,864	9,466	0	0	0	0		
OTC_CLIQ_EIA_SPX_7398.93_BC				Barclays Bank PLC	05/11/2026	05/10/2027	429,804	429,804	1.0	0	5,759	0	7,894		7,894	2,135	0	0	0	0		
OTC_CLIQ_EIA_SPX_7209.01_BC				Barclays Bank PLC	05/11/2026	04/30/2027	4,109	4,109	1.0	0	137	0	135		135	(1)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7259.22_BC				Barclays Bank PLC	05/11/2026	05/05/2027	123,479	123,479	1.0	0	2,581	0	4,300		4,300	1,719	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_511.98_SG				Societe Generale SA	05/11/2026	05/08/2028	1,462	748,426	511.982	0	34,142	0	11,375		11,375	(22,767)	0	0	0	0		
OTC_CALL_EIA_SPX_7659.96_UBS				UBS AG	05/11/2026	05/04/2028	13	100,652	7659.96	0	(11,813)	0	(13,032)		(13,032)	(1,218)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7200.75_BC				Barclays Bank PLC	05/11/2026	05/03/2027	424,268	424,268	1.0	0	9,928	0	13,389		13,389	3,461	0	0	0	0		
OTC_CALL_EIA_SPX_7259.99_UBS				UBS AG	05/11/2026	05/03/2028	87	633,652	7259.99	0	100,265	0	110,198		110,198	9,934	0	0	0	0		
OTC_CALL_EIA_SPX_7853.58_UBS				UBS AG	05/11/2026	05/04/2029	4	28,351	7853.58	0	4,042	0	4,678		4,678	637	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.84_SG				Societe Generale SA	05/11/2026	05/05/2027	2	1,040	514.84	0	75	0	19		19	(56)	0	0	0	0		
OTC_CALL_EIA_SPX_7860.11_UBS				UBS AG	05/11/2026	05/05/2027	3,613	28,397,241	7860.11	0	(1,483,139)	0	(1,278,187)		(1,278,187)	204,952	0	0	0	0		
OTC_CALL_EIA_NDX_28154.30_UBS				UBS AG	05/11/2026	05/04/2027	37	1,029,884	28154.3	0	147,594	0	144,284		144,284	(3,310)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7200.75_BC				Barclays Bank PLC	05/11/2026	05/04/2027	203,853	203,853	1.0	0	5,259	0	5,951		5,951	691	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.44_SG				Societe Generale SA	05/11/2026	05/03/2027	401	205,706	513.443	0	7,940	0	1,433		1,433	(6,507)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_511.98_SG				Societe Generale SA	05/11/2026	05/07/2027	155	79,132	511.982	0	3,152	0	639		639	(2,513)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.84_SG				Societe Generale SA	05/11/2026	05/05/2028	200	103,096	514.838	0	4,543	0	1,540		1,540	(3,003)	0	0	0	0		
OTC_CALL_EIA_SPX_7428.68_SG				Societe Generale SA	05/18/2026	05/10/2028	178	1,323,865	7428.68	0	183,964	0	205,581		205,581	21,617	0	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)
OTC_CALL_EIA_SPX_8039.63_SG				Societe Generale SA	05/18/2026	05/12/2027	4,147	33,340,989	8039.63	0	(1,269,380)	0	(1,127,661)		(1,127,661)	141,719	0	0	0	0		
OTC_CLIQ_EIA_SPX_7412.84_IIF				Wells Fargo Bank NA	05/18/2026	05/10/2027	292,585	292,585	1.0	0	6,144	0	6,790		6,790	646	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_505.56_SG				Societe Generale SA	05/18/2026	05/13/2027	451	227,907	505.561	0	11,209	0	2,407		2,407	(8,801)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.03_SG				Societe Generale SA	05/18/2026	05/11/2027	25	12,706	506.03	0	1,131	0	292		292	(840)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7444.25_IIF				Wells Fargo Bank NA	05/18/2026	05/13/2027	1,202,619	1,202,619	1.0	0	21,046	0	27,179		27,179	6,133	0	0	0	0		
OTC_CALL_EIA_SPX_8176.35_SG				Societe Generale SA	05/18/2026	05/14/2029	2	16,353	8176.35	0	1,902	0	2,238		2,238	336	0	0	0	0		
OTC_CLIQ_EIA_SPX_7408.50_IIF				Wells Fargo Bank NA	05/18/2026	05/17/2027	356,867	356,867	1.0	0	3,818	0	5,649		5,649	1,830	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.03_SG				Societe Generale SA	05/18/2026	05/10/2027	221	111,772	506.029	0	5,449	0	1,145		1,145	(4,305)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.03_SG				Societe Generale SA	05/18/2026	05/10/2028	117	59,114	506.029	0	3,126	0	1,056		1,056	(2,070)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_505.56_SG				Societe Generale SA	05/18/2026	05/15/2028	1,431	723,458	505.561	0	38,515	0	13,133		13,133	(25,382)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_510.46_SG				Societe Generale SA	05/18/2026	05/12/2028	365	186,496	510.459	0	9,420	0	3,095		3,095	(6,326)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_500.94_SG				Societe Generale SA	05/18/2026	05/15/2028	224	112,006	500.944	0	6,251	0	2,219		2,219	(4,032)	0	0	0	0		
OTC_CALL_EIA_SPX_7429.07_SG				Societe Generale SA	05/18/2026	05/12/2027	4,147	30,808,948	7429.07	0	2,642,644	0	2,681,400		2,681,400	38,756	0	0	0	0		
OTC_CALL_EIA_SPX_7816.81_SG				Societe Generale SA	05/18/2026	05/15/2028	17	136,716	7816.81	0	(14,106)	0	(15,867)		(15,867)	(1,762)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.03_SG				Societe Generale SA	05/18/2026	05/10/2027	303	153,398	506.029	0	7,482	0	1,550		1,550	(5,932)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.03_SG				Societe Generale SA	05/18/2026	05/09/2028	747	377,948	506.029	0	19,979	0	6,715		6,715	(13,264)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.66_SG				Societe Generale SA	05/18/2026	05/14/2027	90	45,983	508.66	0	2,170	0	447		447	(1,722)	0	0	0	0		
OTC_CALL_EIA_NDX_29269.07_SG				Societe Generale SA	05/18/2026	05/11/2028	23	681,969	29269.07	0	113,234	0	128,509		128,509	15,276	0	0	0	0		
OTC_CALL_EIA_SPX_7420.37_SG				Societe Generale SA	05/18/2026	05/15/2028	17	129,782	7420.37	0	18,214	0	20,381		20,381	2,166	0	0	0	0		
OTC_CALL_EIA_SPX_8057.04_SG				Societe Generale SA	05/18/2026	05/06/2027	25	202,957	8057.04	0	(7,370)	0	(6,419)		(6,419)	951	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_275.23_UBS				UBS AG	05/18/2026	05/11/2027	3,259	897,010	275.23	0	12,332	0	2,291		2,291	(10,041)	0	0	0	0		
OTC_CALL_EIA_NDX_29325.19_SG				Societe Generale SA	05/18/2026	05/11/2027	53	1,541,625	29325.19	0	159,410	0	166,705		166,705	7,296	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.66_SG				Societe Generale SA	05/18/2026	05/15/2028	287	145,751	508.66	0	7,514	0	2,518		2,518	(4,996)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.03_SG				Societe Generale SA	05/18/2026	05/11/2028	82	41,656	506.029	0	2,204	0	744		744	(1,460)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_510.46_SG				Societe Generale SA	05/18/2026	05/12/2027	287	146,354	510.459	0	6,717	0	1,327		1,327	(5,389)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.03_SG				Societe Generale SA	05/18/2026	05/11/2027	160	80,980	506.029	0	3,953	0	833		833	(3,120)	0	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)
OTC_CALL_EIA_SPX_7353.13_SG				Societe Generale SA	05/18/2026	05/06/2027	25	185,225	7353.13	0	17,054	0	17,474		17,474	420	0	0	0	0		
OTC_CLIQ_EIA_SPX_7412.84_WF				Wells Fargo Bank NA	05/18/2026	05/11/2027	111,267	111,267	1.0	0	1,869	0	2,973		2,973	1,103	0	0	0	0		
OTC_CLIQ_EIA_SPX_7412.84_WF				Wells Fargo Bank NA	05/18/2026	05/10/2027	651,515	651,515	1.0	0	8,339	0	11,913		11,913	3,574	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_500.94_SG				Societe Generale SA	05/18/2026	05/17/2027	727	364,427	500.944	0	19,176	0	4,516		4,516	(14,660)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7400.96_WF				Wells Fargo Bank NA	05/18/2026	05/12/2027	975,299	975,299	1.0	0	17,458	0	26,462		26,462	9,004	0	0	0	0		
OTC_CALL_EIA_SPX_7365.12_SG				Societe Generale SA	05/18/2026	05/08/2028	3	22,243	7365.12	0	3,231	0	3,609		3,609	378	0	0	0	0		
OTC_CALL_EIA_SPX_7423.89_SG				Societe Generale SA	05/18/2026	05/11/2027	582	4,318,328	7423.89	0	370,292	0	377,381		377,381	7,090	0	0	0	0		
OTC_CLIQ_EIA_SPX_7501.24_WF				Wells Fargo Bank NA	05/18/2026	05/14/2027	280,471	280,471	1.0	0	3,282	0	4,323		4,323	1,041	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_275.55_UBS				UBS AG	05/18/2026	05/11/2028	1,133	312,124	275.55	0	8,367	0	3,165		3,165	(5,202)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.46_SG				Societe Generale SA	05/26/2026	05/16/2028	627	321,828	513.462	0	16,677	0	5,058		5,058	(11,619)	0	0	0	0		
OTC_CALL_EIA_SPX_8069.32_MZH				Mizuho Markets Ameri	05/26/2026	05/18/2029	1	4,196	8069.32	0	568	0	616		616	48	0	0	0	0		
OTC_CALL_EIA_NDX_29580.30_MZH				Mizuho Markets Ameri	05/26/2026	05/14/2027	0	4,141	29580.3	0	503	0	423		423	(79)	0	0	0	0		
OTC_CALL_EIA_NDX_29144.57_MZH				Mizuho Markets Ameri	05/26/2026	05/18/2028	20	581,434	29144.57	0	113,505	0	112,343		112,343	(1,162)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.46_SG				Societe Generale SA	05/26/2026	05/17/2027	159	81,435	513.462	0	3,863	0	708		708	(3,155)	0	0	0	0		
OTC_CALL_EIA_SPX_7430.95_MZH				Mizuho Markets Ameri	05/26/2026	05/19/2027	597	4,436,351	7430.95	0	429,352	0	391,936		391,936	(37,417)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_272.62_UBS				UBS AG	05/26/2026	05/18/2028	421	114,659	272.62	0	3,941	0	1,442		1,442	(2,498)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7432.97_RBC				Royal Bank of Canada	05/26/2026	05/20/2027	226,260	226,260	1.0	0	2,941	0	4,627		4,627	1,685	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.43_SG				Societe Generale SA	05/26/2026	05/24/2027	286	148,573	519.432	0	6,545	0	1,135		1,135	(5,410)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.42_SG				Societe Generale SA	05/26/2026	05/19/2027	271	138,630	512.418	0	6,686	0	1,255		1,255	(5,431)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.90_SG				Societe Generale SA	05/26/2026	05/22/2028	605	311,859	515.896	0	15,813	0	4,787		4,787	(11,026)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.43_SG				Societe Generale SA	05/26/2026	05/22/2028	46	23,863	519.432	0	1,166	0	341		341	(825)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.90_SG				Societe Generale SA	05/26/2026	05/21/2027	192	98,892	515.896	0	4,558	0	824		824	(3,734)	0	0	0	0		
OTC_CALL_EIA_SPX_7908.66_MZH				Mizuho Markets Ameri	05/26/2026	05/18/2028	5	37,092	7908.66	0	(3,895)	0	(4,012)		(4,012)	(117)	0	0	0	0		
OTC_CALL_EIA_SPX_7959.82_MZH				Mizuho Markets Ameri	05/26/2026	05/10/2027	113	899,141	7959.82	0	(44,719)	0	(34,854)		(34,854)	9,865	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.69_SG				Societe Generale SA	05/26/2026	05/22/2028	934	480,923	514.692	0	24,686	0	7,472		7,472	(17,213)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.46_SG				Societe Generale SA	05/26/2026	05/18/2027	175	89,625	513.462	0	4,259	0	784		784	(3,475)	0	0	0	0		
OTC_CALL_EIA_SPX_7413.64_MZH				Mizuho Markets Ameri	05/26/2026	05/18/2028	5	34,770	7413.64	0	5,308	0	5,504		5,504	196	0	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)
OTC_CLIQ_EIA_SPX_7353.61_RBC				Royal Bank of Canada	05/26/2026	05/19/2027	477,029	477,029	1.0	0	8,920	0	13,249		13,249	4,329	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.46_SG				Societe Generale SA	05/26/2026	05/17/2027	985	505,863	513.462	0	24,006	0	4,359		4,359	(19,647)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.69_SG				Societe Generale SA	05/26/2026	05/20/2027	773	397,898	514.692	0	18,624	0	3,400		3,400	(15,224)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7403.05_RBC				Royal Bank of Canada	05/26/2026	05/17/2027	233,196	233,196	1.0	0	3,871	0	4,964		4,964	1,093	0	0	0	0		
OTC_CALL_EIA_NDX_29179.91_MZH				Mizuho Markets Ameri	05/26/2026	05/19/2027	53	1,539,824	29179.91	0	203,685	0	175,568		175,568	(28,116)	0	0	0	0		
OTC_CALL_EIA_SPX_7501.24_MZH				Mizuho Markets Ameri	05/26/2026	05/14/2027	1	9,227	7501.24	0	825	0	735		735	(91)	0	0	0	0		
OTC_CALL_EIA_SPX_7421.27_MZH				Mizuho Markets Ameri	05/26/2026	05/18/2028	133	989,255	7421.27	0	150,212	0	155,726		155,726	5,514	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.03_SG				Societe Generale SA	05/26/2026	05/10/2027	303	153,544	506.029	0	8,036	0	1,572		1,572	(6,464)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.46_SG				Societe Generale SA	05/26/2026	05/18/2028	411	210,976	513.462	0	10,945	0	3,322		3,322	(7,623)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7403.05_RBC				Royal Bank of Canada	05/26/2026	05/18/2027	321,959	321,959	1.0	0	6,149	0	8,158		8,158	2,009	0	0	0	0		
OTC_CALL_EIA_SPX_7996.74_MZH				Mizuho Markets Ameri	05/26/2026	05/19/2027	3,872	30,960,259	7996.74	0	(1,502,401)	0	(1,174,520)		(1,174,520)	327,881	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.42_SG				Societe Generale SA	05/26/2026	05/19/2028	522	267,241	512.418	0	14,014	0	4,293		4,293	(9,721)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7403.05_RBC				Royal Bank of Canada	05/26/2026	05/17/2027	1,046,939	1,046,939	1.0	0	23,033	0	27,170		27,170	4,137	0	0	0	0		
OTC_CLIQ_EIA_SPX_7445.72_RBC				Royal Bank of Canada	05/26/2026	05/21/2027	306,168	306,168	1.0	0	6,491	0	10,345		10,345	3,854	0	0	0	0		
OTC_CALL_EIA_SPX_7416.79_MZH				Mizuho Markets Ameri	05/26/2026	05/10/2027	113	837,801	7416.79	0	81,091	0	73,696		73,696	(7,395)	0	0	0	0		
OTC_CALL_EIA_SPX_7417.81_MZH				Mizuho Markets Ameri	05/26/2026	05/19/2027	3,872	28,718,867	7417.81	0	2,818,239	0	2,579,259		2,579,259	(238,981)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_272.65_UBS				UBS AG	05/26/2026	05/18/2027	4,498	1,226,314	272.65	0	24,258	0	4,645		4,645	(19,613)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.46_SG				Societe Generale SA	05/26/2026	05/17/2028	645	331,224	513.462	0	17,175	0	5,193		5,193	(11,982)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7473.47_RBC				Royal Bank of Canada	05/26/2026	05/24/2027	535,923	535,923	1.0	0	9,968	0	16,210		16,210	6,242	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.42_SG				Societe Generale SA	06/01/2026	05/23/2028	71	36,773	517.424	0	1,459	0	552		552	(907)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7519.12_WF				Wells Fargo Bank NA	06/01/2026	05/26/2027	356,933	356,933	1.0	0	8,102	0	8,015		8,015	(88)	0	0	0	0		
OTC_CALL_EIA_SPX_8132.23_WF				Wells Fargo Bank NA	06/01/2026	05/26/2027	3,073	24,986,765	8132.23	0	(1,166,129)	0	(764,057)		(764,057)	402,072	0	0	0	0		
OTC_CALL_EIA_SPX_7410.44_WF				Wells Fargo Bank NA	06/01/2026	05/17/2027	38	282,412	7410.44	0	30,432	0	25,475		25,475	(4,957)	0	0	0	0		
OTC_CALL_EIA_SPX_7948.78_WF				Wells Fargo Bank NA	06/01/2026	05/17/2027	38	302,928	7948.78	0	(17,575)	0	(12,384)		(12,384)	5,191	0	0	0	0		
OTC_CALL_EIA_NDX_30061.20_WF				Wells Fargo Bank NA	06/01/2026	05/26/2027	40	1,200,043	30061.2	0	152,584	0	111,926		111,926	(40,658)	0	0	0	0		
OTC_CALL_EIA_NDX_30001.58_WF				Wells Fargo Bank NA	06/01/2026	05/25/2028	29	883,847	30001.58	0	172,924	0	151,607		151,607	(21,317)	0	0	0	0		
OTC_CALL_EIA_SPX_8017.80_WF				Wells Fargo Bank NA	06/01/2026	05/30/2028	3	25,016	8017.8	0	(2,651)	0	(2,514)		(2,514)	137	0	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)
OTC_CLIQ_EIA_SPX_7519.12_WF				Wells Fargo Bank NA	06/01/2026	05/24/2027	219,032	219,032	1.0	0	2,650	0	2,781		2,781	131	0	0	0	0		
OTC_CLIQ_EIA_SPX_7519.12_WF				Wells Fargo Bank NA	06/01/2026	05/24/2027	285,802	285,802	1.0	0	5,916	0	6,250		6,250	334	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_509.83_SG				Societe Generale SA	06/01/2026	05/27/2027	96	49,194	509.83	0	3,467	0	1,095		1,095	(2,373)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.42_SG				Societe Generale SA	06/01/2026	05/25/2027	504	260,616	517.424	0	8,545	0	2,131		2,131	(6,415)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.42_SG				Societe Generale SA	06/01/2026	05/24/2027	216	111,733	517.424	0	3,652	0	905		905	(2,747)	0	0	0	0		
OTC_CALL_EIA_SPX_7563.63_WF				Wells Fargo Bank NA	06/01/2026	05/30/2028	3	23,599	7563.63	0	3,518	0	3,390		3,390	(128)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.42_SG				Societe Generale SA	06/01/2026	05/25/2028	1,701	880,107	517.424	0	35,021	0	13,161		13,161	(21,860)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7520.36_WF				Wells Fargo Bank NA	06/01/2026	05/27/2027	133,411	133,411	1.0	0	2,361	0	2,022		2,022	(339)	0	0	0	0		
OTC_CALL_EIA_NDX_26702.06_WF				Wells Fargo Bank NA	06/01/2026	04/27/2027	0	9,613	26702.06	0	2,139	0	1,810		1,810	(330)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7519.12_WF				Wells Fargo Bank NA	06/01/2026	05/25/2027	333,172	333,172	1.0	0	6,797	0	7,071		7,071	274	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_503.09_SG				Societe Generale SA	06/01/2026	06/01/2027	54	26,976	503.094	0	1,120	0	340		340	(780)	0	0	0	0		
OTC_CALL_EIA_SPX_7532.76_WF				Wells Fargo Bank NA	06/01/2026	05/26/2028	117	881,107	7532.76	0	133,717	0	128,937		128,937	(4,780)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.59_SG				Societe Generale SA	06/01/2026	05/30/2028	352	180,878	514.588	0	7,477	0	2,890		2,890	(4,587)	0	0	0	0		
OTC_CALL_EIA_SPX_7194.65_WF				Wells Fargo Bank NA	06/01/2026	05/07/2027	2	17,483	7194.65	0	2,295	0	1,988		1,988	(306)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.42_SG				Societe Generale SA	06/01/2026	05/26/2027	495	256,068	517.424	0	8,422	0	2,100		2,100	(6,322)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_276.28_UBS				UBS AG	06/01/2026	05/26/2027	2,697	745,036	276.28	0	11,879	0	1,870		1,870	(10,009)	0	0	0	0		
OTC_CALL_EIA_SPX_7353.61_WF				Wells Fargo Bank NA	06/01/2026	05/19/2028	0	2,280	7353.61	0	389	0	377		377	(12)	0	0	0	0		
OTC_CALL_EIA_SPX_7546.03_WF				Wells Fargo Bank NA	06/01/2026	05/26/2027	3,073	23,185,630	7546.03	0	2,211,598	0	1,796,654		1,796,654	(414,944)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_272.70_UBS				UBS AG	06/01/2026	05/17/2027	113	30,758	272.7	0	605	0	115		115	(491)	0	0	0	0		
OTC_CALL_EIA_SPX_8197.19_WF				Wells Fargo Bank NA	06/01/2026	05/29/2029	1	6,394	8197.19	0	869	0	876		876	8	0	0	0	0		
OTC_CLIQ_EIA_SPX_7580.06_WF				Wells Fargo Bank NA	06/01/2026	06/01/2027	328,747	328,747	1.0	0	4,372	0	2,541		2,541	(1,831)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.42_SG				Societe Generale SA	06/01/2026	05/24/2027	813	420,479	517.424	0	13,733	0	3,414		3,414	(10,319)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.59_SG				Societe Generale SA	06/01/2026	05/27/2027	176	90,454	514.588	0	3,126	0	810		810	(2,315)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_503.09_SG				Societe Generale SA	06/01/2026	05/30/2028	77	38,698	503.094	0	1,816	0	745		745	(1,072)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_509.24_SG				Societe Generale SA	06/01/2026	05/28/2027	149	75,993	509.236	0	2,857	0	791		791	(2,066)	0	0	0	0		
OTC_CALL_EIA_SPX_7541.87_WF				Wells Fargo Bank NA	06/01/2026	05/26/2027	500	3,768,672	7541.87	0	361,933	0	293,663		293,663	(68,270)	0	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)
OTC_CALL_EIA_SGIXSMPA_509.24_SG				Societe Generale SA	06/01/2026	05/30/2028	591	300,872	509.236	0	13,202	0	5,193		5,193	(8,009)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7563.63_WF				Wells Fargo Bank NA	06/01/2026	05/28/2027	121,926	121,926	1.0	0	2,073	0	1,784		1,784	(289)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.42_SG				Societe Generale SA	06/01/2026	05/19/2027	6	3,172	512.418	0	111	0	29		29	(82)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.42_SG				Societe Generale SA	06/01/2026	05/24/2028	795	411,414	517.424	0	16,345	0	6,128		6,128	(10,217)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_277.58_UBS				UBS AG	06/01/2026	05/25/2028	881	244,517	277.58	0	6,915	0	2,206		2,206	(4,709)	0	0	0	0		
OTC_CALL_EIA_SPX_7555.13_SG				Societe Generale SA	06/08/2026	06/02/2027	527	3,984,576	7555.13	0	315,296	0	310,907		310,907	(4,389)	0	0	0	0		
OTC_CALL_EIA_NDX_30356.51_SG				Societe Generale SA	06/08/2026	06/01/2028	32	970,801	30356.51	0	158,513	0	159,084		159,084	571	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_495.51_SG				Societe Generale SA	06/08/2026	06/01/2028	809	400,881	495.514	0	23,652	0	8,419		8,419	(15,232)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_274.16_UBS				UBS AG	06/08/2026	06/02/2028	467	128,041	274.16	0	3,504	0	1,488		1,488	(2,015)	0	0	0	0		
OTC_CALL_EIA_SPX_8283.96_SG				Societe Generale SA	06/08/2026	05/31/2029	2	18,556	8283.96	0	2,134	0	2,413		2,413	279	0	0	0	0		
OTC_CALL_EIA_SPX_7559.02_SG				Societe Generale SA	06/08/2026	06/02/2027	4,601	34,779,731	7559.02	0	2,751,682	0	2,699,825		2,699,825	(51,857)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.20_SG				Societe Generale SA	06/08/2026	06/07/2027	377	195,984	519.203	0	7,976	0	1,602		1,602	(6,374)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.08_SG				Societe Generale SA	06/08/2026	11/09/2027	367	185,813	506.081	0	7,671	0	2,240		2,240	(5,431)	0	0	0	0		
OTC_CALL_EIA_SPX_7990.00_SG				Societe Generale SA	06/08/2026	06/01/2028	10	80,379	7990.0	0	(7,655)	0	(8,292)		(8,292)	(637)	0	0	0	0		
OTC_CALL_EIA_SPX_7484.38_SG				Societe Generale SA	06/08/2026	05/21/2027	45	340,315	7484.38	0	28,557	0	28,224		28,224	(332)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.20_SG				Societe Generale SA	06/08/2026	06/05/2028	137	70,934	519.203	0	3,280	0	1,041		1,041	(2,239)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.51_SG				Societe Generale SA	06/08/2026	04/30/2027	15	8,046	524.505	0	265	0	41		41	(224)	0	0	0	0		
OTC_CALL_EIA_SPX_8152.27_SG				Societe Generale SA	06/08/2026	06/02/2027	4,601	37,509,328	8152.27	0	(1,333,350)	0	(1,146,733)		(1,146,733)	186,617	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_495.51_SG				Societe Generale SA	06/08/2026	06/01/2027	82	40,518	495.514	0	2,278	0	607		607	(1,672)	0	0	0	0		
OTC_CALL_EIA_SPX_8000.01_SG				Societe Generale SA	06/08/2026	05/21/2027	45	363,760	8000.01	0	(15,597)	0	(13,854)		(13,854)	1,743	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_274.36_UBS				UBS AG	06/08/2026	06/02/2027	2,989	819,999	274.36	0	11,290	0	2,778		2,778	(8,512)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.62_SG				Societe Generale SA	06/08/2026	06/05/2028	334	170,117	508.618	0	8,793	0	2,934		2,934	(5,859)	0	0	0	0		
OTC_CALL_EIA_SPX_7578.26_SG				Societe Generale SA	06/08/2026	06/01/2028	229	1,735,346	7578.26	0	228,351	0	247,121		247,121	18,770	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.09_SG				Societe Generale SA	06/08/2026	06/02/2027	126	62,825	499.085	0	3,368	0	782		782	(2,586)	0	0	0	0		
OTC_CALL_EIA_SPX_7593.13_SG				Societe Generale SA	06/08/2026	06/01/2028	10	76,387	7593.13	0	9,941	0	10,758		10,758	816	0	0	0	0		
OTC_CALL_EIA_NDX_30366.82_SG				Societe Generale SA	06/08/2026	06/02/2027	76	2,309,700	30366.82	0	235,908	0	202,782		202,782	(33,125)	0	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)
OTC_CALL_EIA_SGIXSMPA_495.51_SG				Societe Generale SA	06/08/2026	06/01/2027	555	274,976	495.514	0	15,460	0	4,117		4,117	(11,343)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_495.51_SG				Societe Generale SA	06/08/2026	05/31/2028	265	131,197	495.514	0	7,743	0	2,824		2,824	(4,919)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_508.62_SG				Societe Generale SA	06/08/2026	06/04/2027	151	77,005	508.618	0	3,629	0	827		827	(2,802)	0	0	0	0		
OTC_CALL_EIA_SPX_7398.39_SG				Societe Generale SA	06/08/2026	05/14/2027	5	37,658	7398.39	0	3,436	0	3,423		3,423	(12)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.09_SG				Societe Generale SA	06/08/2026	06/02/2028	162	81,066	499.085	0	4,616	0	1,490		1,490	(3,126)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_497.42_SG				Societe Generale SA	06/08/2026	06/05/2028	774	384,755	497.415	0	22,268	0	7,457		7,457	(14,811)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_495.51_SG				Societe Generale SA	06/08/2026	06/01/2027	206	102,289	495.514	0	5,744	0	1,507		1,507	(4,236)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_497.42_SG				Societe Generale SA	06/08/2026	06/03/2027	61	30,397	497.415	0	1,662	0	408		408	(1,255)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7383.74_RBC				Royal Bank of Canada	06/08/2026	06/07/2027	155,945	155,945	1.0	0	2,402	0	3,511		3,511	1,110	0	0	0	0		
OTC_CLIQ_EIA_SPX_7599.96_RBC				Royal Bank of Canada	06/08/2026	06/01/2027	103,967	103,967	1.0	0	645	0	480		480	(164)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7584.31_RBC				Royal Bank of Canada	06/08/2026	06/04/2027	149,563	149,563	1.0	0	2,722	0	3,319		3,319	597	0	0	0	0		
OTC_CLIQ_EIA_SPX_7609.78_RBC				Royal Bank of Canada	06/08/2026	06/02/2027	297,695	297,695	1.0	0	4,108	0	6,075		6,075	1,967	0	0	0	0		
OTC_CLIQ_EIA_SPX_7599.96_RBC				Royal Bank of Canada	06/08/2026	06/01/2027	286,214	286,214	1.0	0	2,175	0	2,324		2,324	148	0	0	0	0		
OTC_CLIQ_EIA_SPX_7599.96_RBC				Royal Bank of Canada	06/08/2026	06/01/2027	230,203	230,203	1.0	0	3,959	0	5,659		5,659	1,699	0	0	0	0		
OTC_CLIQ_EIA_SPX_7553.68_RBC				Royal Bank of Canada	06/08/2026	06/03/2027	589,489	589,489	1.0	0	7,604	0	11,242		11,242	3,637	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.80_SG				Societe Generale SA	06/15/2026	06/09/2027	399	206,407	517.803	0	9,650	0	1,801		1,801	(7,849)	0	0	0	0		
OTC_CALL_EIA_NDX_29351.33_UBS				UBS AG	06/15/2026	06/09/2027	38	1,113,589	29351.33	0	166,738	0	127,504		127,504	(39,233)	0	0	0	0		
OTC_CALL_EIA_SPX_7375.81_UBS				UBS AG	06/15/2026	06/09/2027	4,291	31,652,625	7375.81	0	3,485,483	0	3,134,535		3,134,535	(350,948)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.78_SG				Societe Generale SA	06/15/2026	06/12/2028	367	189,917	517.781	0	9,794	0	2,930		2,930	(6,864)	0	0	0	0		
OTC_CALL_EIA_SPX_7405.75_UBS				UBS AG	06/15/2026	06/08/2028	150	1,111,233	7405.75	0	179,457	0	180,622		180,622	1,165	0	0	0	0		
OTC_CALL_EIA_SPX_7492.00_UBS				UBS AG	06/15/2026	06/01/2027	4	26,896	7492.0	0	2,596	0	2,272		2,272	(324)	0	0	0	0		
OTC_CALL_EIA_SPX_8038.92_UBS				UBS AG	06/15/2026	06/08/2029	1	10,692	8038.92	0	1,540	0	1,629		1,629	89	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.80_SG				Societe Generale SA	06/15/2026	06/09/2028	30	15,638	517.803	0	805	0	239		239	(566)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_271.43_UBS				UBS AG	06/15/2026	06/08/2028	727	197,400	271.43	0	6,906	0	2,779		2,779	(4,127)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_509.94_SG				Societe Generale SA	06/15/2026	06/07/2027	343	174,880	509.944	0	9,091	0	1,847		1,847	(7,244)	0	0	0	0		
OTC_CALL_EIA_NDX_28487.72_UBS				UBS AG	06/15/2026	05/11/2027	0	7,977	28487.72	0	1,336	0	1,051		1,051	(286)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.78_SG				Societe Generale SA	06/15/2026	06/10/2027	208	107,497	517.781	0	5,033	0	955		955	(4,078)	0	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)
OTC_CALL_EIA_SPX_7369.82_UBS				UBS AG	06/15/2026	06/08/2028	10	73,772	7369.82	0	12,203	0	12,297		12,297	94	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.40_SG				Societe Generale SA	06/15/2026	06/14/2027	193	100,734	521.4	0	4,511	0	824		824	(3,687)	0	0	0	0		
OTC_CALL_EIA_SPX_7932.04_UBS				UBS AG	06/15/2026	06/09/2027	4,291	34,039,636	7932.04	0	(1,994,218)	0	(1,581,597)		(1,581,597)	412,621	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.58_SG				Societe Generale SA	06/15/2026	06/12/2028	113	58,827	518.578	0	3,009	0	894		894	(2,115)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_271.45_UBS				UBS AG	06/15/2026	06/08/2027	2,611	708,734	271.45	0	14,430	0	3,540		3,540	(10,889)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_518.58_SG				Societe Generale SA	06/15/2026	06/11/2027	209	108,627	518.578	0	5,038	0	947		947	(4,091)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.40_SG				Societe Generale SA	06/15/2026	06/12/2028	219	114,416	521.4	0	5,685	0	1,655		1,655	(4,030)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_509.94_SG				Societe Generale SA	06/15/2026	06/08/2027	159	81,183	509.944	0	4,222	0	873		873	(3,348)	0	0	0	0		
OTC_CALL_EIA_SPX_7390.24_UBS				UBS AG	06/15/2026	06/09/2027	544	4,021,251	7390.24	0	436,556	0	391,607		391,607	(44,949)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_509.94_SG				Societe Generale SA	06/15/2026	06/06/2028	300	152,963	509.944	0	8,520	0	2,599		2,599	(5,921)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_509.94_SG				Societe Generale SA	06/15/2026	06/07/2028	493	251,260	509.944	0	14,002	0	4,232		4,232	(9,770)	0	0	0	0		
OTC_CALL_EIA_SPX_7800.37_UBS				UBS AG	06/15/2026	06/08/2028	10	78,082	7800.37	0	(9,474)	0	(9,472)		(9,472)	3	0	0	0	0		
OTC_CALL_EIA_NDX_29200.87_UBS				UBS AG	06/15/2026	06/08/2028	30	866,682	29200.87	0	187,071	0	169,474		169,474	(17,597)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_509.94_SG				Societe Generale SA	06/15/2026	06/07/2027	259	132,152	509.944	0	6,866	0	1,391		1,391	(5,475)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_509.94_SG				Societe Generale SA	06/15/2026	06/08/2028	233	118,791	509.944	0	6,621	0	2,054		2,054	(4,567)	0	0	0	0		
OTC_CALL_EIA_SPX_7813.02_UBS				UBS AG	06/15/2026	06/01/2027	4	28,049	7813.02	0	(1,865)	0	(1,519)		(1,519)	346	0	0	0	0		
OTC_CLIQ_EIA_SPX_7266.99_BC				Barclays Bank PLC	06/15/2026	06/10/2027	294,022	294,022	1.0	0	4,646	0	4,961		4,961	316	0	0	0	0		
OTC_CLIQ_EIA_SPX_7405.73_BC				Barclays Bank PLC	06/15/2026	06/07/2027	254,387	254,387	1.0	0	3,867	0	4,712		4,712	845	0	0	0	0		
OTC_CLIQ_EIA_SPX_7386.65_BC				Barclays Bank PLC	06/15/2026	06/09/2027	293,472	293,472	1.0	0	5,018	0	6,113		6,113	1,095	0	0	0	0		
OTC_CLIQ_EIA_SPX_7431.46_BC				Barclays Bank PLC	06/15/2026	06/14/2027	206,669	206,669	1.0	0	3,141	0	3,597		3,597	456	0	0	0	0		
OTC_CLIQ_EIA_SPX_7383.74_BC				Barclays Bank PLC	06/15/2026	06/07/2027	10,633	10,633	1.0	0	232	0	283		283	51	0	0	0	0		
OTC_CLIQ_EIA_SPX_7405.73_BC				Barclays Bank PLC	06/15/2026	06/08/2027	416,054	416,054	1.0	0	9,694	0	10,207		10,207	513	0	0	0	0		
OTC_CLIQ_EIA_SPX_7599.96_BC				Barclays Bank PLC	06/15/2026	06/01/2027	115,747	115,747	1.0	0	2,593	0	1,877		1,877	(716)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7405.73_BC				Barclays Bank PLC	06/15/2026	06/07/2027	374,212	374,212	1.0	0	6,249	0	8,775		8,775	2,526	0	0	0	0		
OTC_CLIQ_EIA_SPX_7394.30_BC				Barclays Bank PLC	06/15/2026	06/11/2027	417,112	417,112	1.0	0	5,339	0	7,565		7,565	2,226	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.04_SG				Societe Generale SA	06/22/2026	06/14/2027	8	3,906	520.04	0	298	0	73		73	(225)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_273.36_UBS				UBS AG	06/22/2026	06/15/2028	397	108,658	273.36	0	3,371	0	1,361		1,361	(2,010)	0	0	0	0		
OTC_CALL_EIA_SPX_8074.33_UBS				UBS AG	06/22/2026	06/15/2027	3,269	26,393,289	8074.33	0	(1,141,363)	0	(993,551)		(993,551)	147,812	0	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)
OTC_CALL_EIA_SPX_7967.87_UBS				UBS AG	06/22/2026	06/20/2028	11	90,674	7967.87	0	(9,239)	0	(9,784)		(9,784)	(545)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.04_SG				Societe Generale SA	06/22/2026	06/14/2027	360	187,226	520.044	0	7,618	0	1,601		1,601	(6,017)	0	0	0	0		
OTC_CALL_EIA_NDX_30231.96_UBS				UBS AG	06/22/2026	06/15/2027	38	1,153,047	30231.96	0	147,825	0	108,340		108,340	(39,485)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.82_SG				Societe Generale SA	06/22/2026	06/16/2028	243	126,933	521.822	0	5,794	0	1,834		1,834	(3,960)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.04_SG				Societe Generale SA	06/22/2026	06/13/2028	18	9,553	520.044	0	443	0	142		142	(301)	0	0	0	0		
OTC_CALL_EIA_SPX_7431.46_UBS				UBS AG	06/22/2026	06/14/2027	2	13,823	7431.46	0	1,338	0	1,297		1,297	(41)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.04_SG				Societe Generale SA	06/22/2026	06/14/2028	329	171,235	520.044	0	7,949	0	2,559		2,559	(5,389)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7554.29_RBC				Royal Bank of Canada	06/22/2026	06/14/2027	267,271	267,271	1.0	0	4,303	0	4,252		4,252	(51)	0	0	0	0		
OTC_CALL_EIA_SPX_7536.17_UBS				UBS AG	06/22/2026	06/14/2028	224	1,688,856	7536.17	0	238,882	0	251,581		251,581	12,700	0	0	0	0		
OTC_CALL_EIA_SPX_8165.20_UBS				UBS AG	06/22/2026	06/18/2029	1	9,962	8165.2	0	1,286	0	1,419		1,419	133	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.04_SG				Societe Generale SA	06/22/2026	06/14/2027	824	428,381	520.044	0	17,419	0	3,652		3,652	(13,767)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7554.29_RBC				Royal Bank of Canada	06/22/2026	06/14/2027	351,426	351,426	1.0	0	3,795	0	2,900		2,900	(895)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.01_SG				Societe Generale SA	06/22/2026	06/20/2028	554	285,206	515.008	0	14,040	0	4,646		4,646	(9,395)	0	0	0	0		
OTC_CALL_EIA_SPX_8007.40_UBS				UBS AG	06/22/2026	06/14/2027	7	54,370	8007.4	0	(2,580)	0	(2,282)		(2,282)	297	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.82_SG				Societe Generale SA	06/22/2026	06/16/2027	248	129,156	521.822	0	5,141	0	1,069		1,069	(4,072)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.71_SG				Societe Generale SA	06/22/2026	06/20/2028	330	169,273	513.71	0	8,449	0	2,826		2,826	(5,623)	0	0	0	0		
OTC_CALL_EIA_SPX_7431.46_UBS				UBS AG	06/22/2026	06/14/2027	7	50,460	7431.46	0	4,884	0	4,733		4,733	(151)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7500.58_RBC				Royal Bank of Canada	06/22/2026	06/21/2027	408,182	408,182	1.0	0	9,715	0	10,621		10,621	906	0	0	0	0		
OTC_CALL_EIA_NDX_30330.82_UBS				UBS AG	06/22/2026	06/15/2028	20	615,109	30330.82	0	116,644	0	102,737		102,737	(13,907)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_521.40_SG				Societe Generale SA	06/22/2026	06/14/2027	7	3,817	521.4	0	152	0	31		31	(121)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.04_SG				Societe Generale SA	06/22/2026	06/15/2027	240	124,561	520.044	0	5,079	0	1,074		1,074	(4,005)	0	0	0	0		
OTC_CALL_EIA_SPX_7506.21_UBS				UBS AG	06/22/2026	06/20/2028	11	85,421	7506.21	0	12,395	0	13,084		13,084	689	0	0	0	0		
OTC_CLIQ_EIA_SPX_7420.10_RBC				Royal Bank of Canada	06/22/2026	06/17/2027	210,137	210,137	1.0	0	2,942	0	3,183		3,183	241	0	0	0	0		
OTC_CALL_EIA_SPX_7507.99_UBS				UBS AG	06/22/2026	06/15/2027	3,269	24,542,043	7507.99	0	2,190,808	0	2,103,046		2,103,046	(87,762)	0	0	0	0		
OTC_CALL_EIA_SPX_7509.77_UBS				UBS AG	06/22/2026	06/14/2027	446	3,346,654	7509.77	0	297,786	0	285,452		285,452	(12,333)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_515.01_SG				Societe Generale SA	06/22/2026	06/17/2027	337	173,671	515.008	0	7,648	0	1,747		1,747	(5,900)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7554.29_RBC				Royal Bank of Canada	06/22/2026	06/15/2027	260,547	260,547	1.0	0	4,794	0	5,542		5,542	748	0	0	0	0		
OTC_CALL_EIA_NDX_29635.95_UBS				UBS AG	06/22/2026	06/14/2027	0	1,482	29635.95	0	211	0	160		160	(50)	0	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)
OTC_CLIQ_EIA_SPX_7511.35_RBC				Royal Bank of Canada	06/22/2026	06/16/2027	398,702	398,702	1.0	0	8,094	0	8,593		8,593	499	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.71_SG				Societe Generale SA	06/22/2026	06/21/2027	518	265,871	513.71	0	11,999	0	2,821		2,821	(9,178)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_520.04_SG				Societe Generale SA	06/22/2026	06/15/2028	47	24,380	520.044	0	1,133	0	365		365	(768)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_274.99_UBS				UBS AG	06/22/2026	06/15/2027	2,129	585,528	274.99	0	8,929	0	1,995		1,995	(6,934)	0	0	0	0		
OTC_CALL_EIA_SPX_7528.65_WF				Wells Fargo Bank NA	06/29/2026	06/14/2027	74	555,238	7528.65	0	44,232	0	46,252		46,252	2,019	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.16_SG				Societe Generale SA	06/29/2026	06/22/2027	204	104,883	514.158	0	5,755	0	1,115		1,115	(4,640)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_535.41_SG				Societe Generale SA	06/29/2026	06/28/2027	78	41,580	535.41	0	3,221	0	564		564	(2,657)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_271.37_UBS				UBS AG	06/29/2026	06/22/2027	3,916	1,062,777	271.37	0	18,839	0	5,777		5,777	(13,062)	0	0	0	0		
OTC_CALL_EIA_SPX_7500.58_WF				Wells Fargo Bank NA	06/29/2026	06/20/2028	2	17,701	7500.58	0	2,448	0	2,722		2,722	274	0	0	0	0		
OTC_CALL_EIA_SPX_7411.14_WF				Wells Fargo Bank NA	06/29/2026	06/22/2028	143	1,062,239	7411.14	0	156,916	0	174,356		174,356	17,440	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_535.41_SG				Societe Generale SA	06/29/2026	06/28/2027	551	295,233	535.405	0	12,261	0	1,816		1,816	(10,445)	0	0	0	0		
OTC_CALL_EIA_SPX_7409.95_WF				Wells Fargo Bank NA	06/29/2026	06/21/2027	617	4,571,124	7409.95	0	423,038	0	446,389		446,389	23,351	0	0	0	0		
OTC_CALL_EIA_NDX_29699.27_WF				Wells Fargo Bank NA	06/29/2026	06/22/2027	58	1,725,825	29699.27	0	217,702	0	187,327		187,327	(30,374)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.92_SG				Societe Generale SA	06/29/2026	06/24/2027	240	125,972	523.924	0	6,089	0	1,039		1,039	(5,050)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.16_SG				Societe Generale SA	06/29/2026	06/21/2027	292	150,083	514.158	0	8,239	0	1,580		1,580	(6,658)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_271.60_UBS				UBS AG	06/29/2026	06/22/2028	834	226,447	271.6	0	7,172	0	3,219		3,219	(3,953)	0	0	0	0		
OTC_CALL_EIA_SPX_7458.83_WF				Wells Fargo Bank NA	06/29/2026	06/22/2028	5	35,429	7458.83	0	5,058	0	5,624		5,624	566	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.16_SG				Societe Generale SA	06/29/2026	06/21/2028	116	59,884	514.158	0	3,477	0	1,004		1,004	(2,472)	0	0	0	0		
OTC_CALL_EIA_SPX_7402.52_WF				Wells Fargo Bank NA	06/29/2026	06/23/2027	5,074	37,562,459	7402.52	0	3,522,667	0	3,715,012		3,715,012	192,345	0	0	0	0		
OTC_CALL_EIA_SPX_7909.22_WF				Wells Fargo Bank NA	06/29/2026	06/22/2028	5	37,569	7909.22	0	(3,779)	0	(4,260)		(4,260)	(481)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.71_SG				Societe Generale SA	06/29/2026	06/23/2028	197	102,623	519.714	0	5,644	0	1,573		1,573	(4,071)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.16_SG				Societe Generale SA	06/29/2026	06/22/2028	850	436,947	514.158	0	25,367	0	7,303		7,303	(18,065)	0	0	0	0		
OTC_CALL_EIA_SPX_7990.53_WF				Wells Fargo Bank NA	06/29/2026	06/23/2027	5,074	40,546,187	7990.53	0	(1,806,647)	0	(1,816,298)		(1,816,298)	(9,651)	0	0	0	0		
OTC_CALL_EIA_SPX_8112.74_WF				Wells Fargo Bank NA	06/29/2026	06/14/2027	74	598,315	8112.74	0	(21,479)	0	(20,949)		(20,949)	530	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_514.16_SG				Societe Generale SA	06/29/2026	06/21/2027	827	425,111	514.158	0	23,317	0	4,491		4,491	(18,826)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_535.41_SG				Societe Generale SA	06/29/2026	06/26/2028	225	120,289	535.405	0	5,653	0	1,412		1,412	(4,241)	0	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)
OTC_CALL_EIA_SGIXSMPA_526.21_SG				Societe Generale SA	06/29/2026	06/25/2027	196	103,164	526.211	0	4,840	0	805		805	(4,035)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_523.92_SG				Societe Generale SA	06/29/2026	06/26/2028	1,819	952,871	523.924	0	50,315	0	13,546		13,546	(36,769)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_526.21_SG				Societe Generale SA	06/29/2026	06/26/2028	197	103,800	526.211	0	5,355	0	1,422		1,422	(3,933)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_519.71_SG				Societe Generale SA	06/29/2026	06/23/2027	346	179,847	519.714	0	9,187	0	1,656		1,656	(7,531)	0	0	0	0		
OTC_CALL_EIA_NDX_29861.63_WF				Wells Fargo Bank NA	06/29/2026	06/22/2028	31	926,905	29861.63	0	177,492	0	167,064		167,064	(10,428)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7365.46_BC				Barclays Bank PLC	06/29/2026	06/23/2027	261,768	261,768	1.0	0	4,790	0	6,623		6,623	1,833	0	0	0	0		
OTC_CLIQ_EIA_SPX_7472.79_BC				Barclays Bank PLC	06/29/2026	06/22/2027	424,305	424,305	1.0	0	8,910	0	11,962		11,962	3,051	0	0	0	0		
OTC_CLIQ_EIA_SPX_7472.79_BC				Barclays Bank PLC	06/29/2026	06/21/2027	105,067	105,067	1.0	0	1,303	0	1,794		1,794	491	0	0	0	0		
OTC_CLIQ_EIA_SPX_7358.22_BC				Barclays Bank PLC	06/29/2026	06/24/2027	229,797	229,797	1.0	0	5,216	0	6,575		6,575	1,359	0	0	0	0		
OTC_CLIQ_EIA_SPX_7354.02_BC				Barclays Bank PLC	06/29/2026	06/28/2027	259,229	259,229	1.0	0	3,396	0	5,027		5,027	1,632	0	0	0	0		
OTC_CLIQ_EIA_SPX_7472.79_BC				Barclays Bank PLC	06/29/2026	06/21/2027	440,596	440,596	1.0	0	7,005	0	10,275		10,275	3,269	0	0	0	0		
OTC_CLIQ_EIA_SPX_7472.79_BC				Barclays Bank PLC	06/29/2026	06/21/2027	5,455	5,455	1.0	0	174	0	184		184	10	0	0	0	0		
OTC_CLIQ_EIA_SPX_7357.49_BC				Barclays Bank PLC	06/29/2026	06/25/2027	320,345	320,345	1.0	0	4,261	0	6,643		6,643	2,382	0	0	0	0		
OTC_CALL_EIA_SPX_7458.42_WF				Wells Fargo Bank NA	07/06/2026	06/30/2028	22	161,251	7458.42	0	24,753	0	25,807		25,807	1,054	0	0	0	0		
OTC_CALL_EIA_SPX_7375.08_WF				Wells Fargo Bank NA	07/06/2026	06/23/2027	22	160,998	7375.08	0	16,940	0	16,425		16,425	(515)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.57_SG				Societe Generale SA	07/06/2026	06/29/2028	503	267,357	531.568	0	15,035	0	3,356		3,356	(11,680)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7483.24_RBC				Royal Bank of Canada	07/06/2026	07/02/2027	994,897	994,897	1.0	0	20,992	0	30,190		30,190	9,198	0	0	0	0		
OTC_CALL_EIA_SPX_7890.82_WF				Wells Fargo Bank NA	07/06/2026	06/23/2027	22	172,257	7890.82	0	(9,923)	0	(8,999)		(8,999)	925	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.57_SG				Societe Generale SA	07/06/2026	06/27/2028	1,318	700,479	531.568	0	39,369	0	8,806		8,806	(30,563)	0	0	0	0		
OTC_CALL_EIA_NDX_29791.83_WF				Wells Fargo Bank NA	07/06/2026	06/29/2027	51	1,525,640	29791.83	0	189,686	0	164,509		164,509	(25,178)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.57_SG				Societe Generale SA	07/06/2026	06/28/2027	271	143,943	531.568	0	7,566	0	985		985	(6,581)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7440.43_RBC				Royal Bank of Canada	07/06/2026	06/28/2027	495,533	495,533	1.0	0	8,573	0	8,234		8,234	(339)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_546.29_SG				Societe Generale SA	07/06/2026	07/03/2028	45	24,769	546.289	0	1,207	0	240		240	(967)	0	0	0	0		
OTC_CALL_EIA_SPX_7871.68_WF				Wells Fargo Bank NA	07/06/2026	06/30/2028	22	170,186	7871.68	0	(19,216)	0	(20,082)		(20,082)	(867)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_526.58_SG				Societe Generale SA	07/06/2026	06/30/2028	118	61,910	526.576	0	3,653	0	838		838	(2,815)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_526.58_SG				Societe Generale SA	07/06/2026	06/30/2027	864	455,135	526.576	0	25,510	0	3,510		3,510	(22,000)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7358.22_RBC				Royal Bank of Canada	07/06/2026	06/24/2027	52,243	52,243	1.0	0	1,896	0	2,388		2,388	491	0	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)
OTC_CALL_EIA_SGIXSMPA_531.57_SG				Societe Generale SA	07/06/2026	06/28/2027	1,030	547,653	531.568	0	28,804	0	3,750		3,750	(25,054)	0	0	0	0		
OTC_CALL_EIA_SPX_7463.45_WF				Wells Fargo Bank NA	07/06/2026	06/28/2028	127	945,097	7463.45	0	144,668	0	150,428		150,428	5,760	0	0	0	0		
OTC_CALL_EIA_SPX_7472.79_WF				Wells Fargo Bank NA	07/06/2026	06/21/2027	1	4,409	7472.79	0	417	0	400		400	(17)	0	0	0	0		
OTC_CALL_EIA_NDX_29746.56_WF				Wells Fargo Bank NA	07/06/2026	06/28/2028	10	293,599	29746.56	0	56,538	0	54,123		54,123	(2,415)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7440.43_RBC				Royal Bank of Canada	07/06/2026	06/28/2027	180,282	180,282	1.0	0	3,497	0	3,722		3,722	224	0	0	0	0		
OTC_CLIQ_EIA_SPX_7499.36_RBC				Royal Bank of Canada	07/06/2026	06/30/2027	173,760	173,760	1.0	0	2,989	0	3,012		3,012	24	0	0	0	0		
OTC_CALL_EIA_SPX_8156.21_WF				Wells Fargo Bank NA	07/06/2026	07/02/2029	15	124,138	8156.21	0	16,756	0	18,012		18,012	1,256	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_272.71_UBS				UBS AG	07/06/2026	06/29/2027	1,641	447,629	272.71	0	7,069	0	2,168		2,168	(4,901)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_269.81_UBS				UBS AG	07/06/2026	06/30/2028	573	154,566	269.81	0	5,187	0	2,491		2,491	(2,696)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_546.29_SG				Societe Generale SA	07/06/2026	07/02/2027	229	124,904	546.289	0	5,425	0	569		569	(4,856)	0	0	0	0		
OTC_CALL_EIA_SPX_8040.43_WF				Wells Fargo Bank NA	07/06/2026	06/29/2027	2,966	23,844,458	8040.43	0	(1,142,723)	0	(1,010,096)		(1,010,096)	132,627	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.57_SG				Societe Generale SA	07/06/2026	06/28/2028	319	169,352	531.568	0	9,522	0	2,112		2,112	(7,410)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7483.23_RBC				Royal Bank of Canada	07/06/2026	07/01/2027	252,335	252,335	1.0	0	4,088	0	6,030		6,030	1,942	0	0	0	0		
OTC_CALL_EIA_SPX_7465.93_WF				Wells Fargo Bank NA	07/06/2026	06/29/2027	2,966	22,140,738	7465.93	0	2,149,208	0	2,061,203		2,061,203	(88,005)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.84_SG				Societe Generale SA	07/06/2026	07/01/2027	170	90,158	531.842	0	4,724	0	607		607	(4,116)	0	0	0	0		
OTC_CALL_EIA_SPX_7470.86_WF				Wells Fargo Bank NA	07/06/2026	06/29/2027	486	3,633,303	7470.86	0	350,148	0	336,294		336,294	(13,854)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.84_SG				Societe Generale SA	07/06/2026	07/03/2028	544	289,327	531.842	0	16,235	0	3,598		3,598	(12,638)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7440.43_RBC				Royal Bank of Canada	07/06/2026	06/29/2027	604,461	604,461	1.0	0	8,342	0	6,380		6,380	(1,962)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.57_SG				Societe Generale SA	07/06/2026	06/29/2027	42	22,172	531.568	0	1,166	0	153		153	(1,013)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7543.64_RBC				Royal Bank of Canada	07/13/2026	07/09/2027	200,812	200,812	1.0	0	2,872	0	2,974		2,974	103	0	0	0	0		
OTC_CLIQ_EIA_SPX_7575.39_RBC				Royal Bank of Canada	07/13/2026	07/12/2027	315,212	315,212	1.0	0	3,972	0	3,829		3,829	(142)	0	0	0	0		
OTC_CALL_EIA_SPX_7537.63_UBS				UBS AG	07/13/2026	07/07/2027	4,305	32,451,382	7537.63	0	2,897,175	0	2,826,589		2,826,589	(70,586)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7503.85_RBC				Royal Bank of Canada	07/13/2026	07/07/2027	458,785	458,785	1.0	0	9,130	0	9,431		9,431	301	0	0	0	0		
OTC_CLIQ_EIA_SPX_7482.71_RBC				Royal Bank of Canada	07/13/2026	07/08/2027	299,683	299,683	1.0	0	5,634	0	5,710		5,710	76	0	0	0	0		
OTC_CALL_EIA_NDX_29545.18_UBS				UBS AG	07/13/2026	07/06/2027	56	1,650,985	29545.18	0	193,936	0	191,003		191,003	(2,933)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_272.21_UBS				UBS AG	07/13/2026	07/07/2027	3,260	887,369	272.21	0	12,616	0	4,747		4,747	(7,869)	0	0	0	0		
OTC_CALL_EIA_SPX_8225.96_UBS				UBS AG	07/13/2026	07/02/2027	61	502,442	8225.96	0	(17,947)	0	(15,663)		(15,663)	2,284	0	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)
OTC_CLIQ_EIA_SPX_7537.43_RBC				Royal Bank of Canada	07/13/2026	07/06/2027	182,933	182,933	1.0	0	3,586	0	4,326		4,326	741	0	0	0	0		
OTC_CALL_EIA_SPX_7483.24_UBS				UBS AG	07/13/2026	07/02/2027	1	6,735	7483.24	0	635	0	619		619	(16)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7537.43_RBC				Royal Bank of Canada	07/13/2026	07/06/2027	347,400	347,400	1.0	0	4,864	0	5,530		5,530	667	0	0	0	0		
OTC_CALL_EIA_SPX_7512.57_UBS				UBS AG	07/13/2026	07/07/2028	280	2,100,665	7512.57	0	308,765	0	325,869		325,869	17,104	0	0	0	0		
OTC_CALL_EIA_SPX_7529.84_UBS				UBS AG	07/13/2026	07/06/2027	554	4,174,317	7529.84	0	374,965	0	366,136		366,136	(8,829)	0	0	0	0		
OTC_CALL_EIA_NDX_29494.82_UBS				UBS AG	07/13/2026	07/06/2028	29	861,249	29494.82	0	157,660	0	165,822		165,822	8,162	0	0	0	0		
OTC_CALL_EIA_SPX_8096.98_UBS				UBS AG	07/13/2026	07/07/2027	4,305	34,859,523	8096.98	0	(1,523,025)	0	(1,393,915)		(1,393,915)	129,110	0	0	0	0		
OTC_CLIQ_EIA_SPX_7537.43_RBC				Royal Bank of Canada	07/13/2026	07/06/2027	348,832	348,832	1.0	0	3,698	0	4,742		4,742	1,045	0	0	0	0		
OTC_CALL_EIA_SPX_7483.24_UBS				UBS AG	07/13/2026	07/02/2027	61	457,076	7483.24	0	43,078	0	41,978		41,978	(1,100)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_268.90_UBS				UBS AG	07/13/2026	07/06/2028	710	191,027	268.9	0	6,070	0	3,283		3,283	(2,787)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.36_SG				Societe Generale SA	07/13/2026	07/06/2027	3	1,502	542.36	0	125	0	18		18	(107)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_540.54_SG				Societe Generale SA	07/13/2026	07/12/2027	824	445,582	540.538	0	20,730	0	2,617		2,617	(18,113)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_540.54_SG				Societe Generale SA	07/13/2026	07/10/2028	16	8,627	540.538	0	440	0	95		95	(345)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_545.44_SG				Societe Generale SA	07/13/2026	07/07/2028	81	43,941	545.439	0	2,131	0	440		440	(1,691)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_538.50_SG				Societe Generale SA	07/13/2026	07/10/2028	41	22,245	538.499	0	1,158	0	253		253	(906)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_538.50_SG				Societe Generale SA	07/13/2026	07/09/2027	210	113,171	538.499	0	5,387	0	683		683	(4,704)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_539.08_SG				Societe Generale SA	07/13/2026	07/10/2028	751	404,628	539.08	0	20,948	0	4,544		4,544	(16,405)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_539.08_SG				Societe Generale SA	07/13/2026	07/08/2027	43	23,008	539.08	0	1,085	0	136		136	(950)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.36_SG				Societe Generale SA	07/13/2026	07/06/2027	570	308,930	542.363	0	13,901	0	1,631		1,631	(12,270)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.36_SG				Societe Generale SA	07/13/2026	07/06/2028	619	335,712	542.363	0	16,777	0	3,532		3,532	(13,245)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.36_SG				Societe Generale SA	07/13/2026	07/06/2027	214	115,946	542.363	0	5,219	0	614		614	(4,604)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.36_SG				Societe Generale SA	07/13/2026	07/03/2028	427	231,443	542.363	0	11,540	0	2,413		2,413	(9,127)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.36_SG				Societe Generale SA	07/13/2026	07/05/2028	688	373,216	542.363	0	18,637	0	3,914		3,914	(14,723)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_545.44_SG				Societe Generale SA	07/13/2026	07/07/2027	194	105,815	545.439	0	4,575	0	520		520	(4,055)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.36_SG				Societe Generale SA	07/13/2026	07/06/2027	140	75,844	542.363	0	3,413	0	399		399	(3,013)	0	0	0	0		
OTC_CALL_EIA_SPX_7512.96_UBS				UBS AG	07/20/2026	07/13/2028	5	37,189	7512.96	0	5,276	0	5,802		5,802	526	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_545.92_SG				Societe Generale SA	07/20/2026	07/17/2028	151	82,668	545.916	0	4,016	0	852		852	(3,164)	0	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)
OTC_CALL_EIA_SPX_7575.39_UBS				UBS AG	07/20/2026	07/12/2027	55	418,389	7575.39	0	33,836	0	35,239		35,239	1,402	0	0	0	0		
OTC_CALL_EIA_SPX_8231.96_UBS				UBS AG	07/20/2026	07/12/2027	55	454,651	8231.96	0	(14,692)	0	(14,760)		(14,760)	(67)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_549.76_SG				Societe Generale SA	07/20/2026	07/16/2027	38	20,896	549.761	0	859	0	99		99	(760)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_270.23_UBS				UBS AG	07/20/2026	07/13/2027	2,417	653,119	270.23	0	10,853	0	4,438		4,438	(6,415)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.56_SG				Societe Generale SA	07/20/2026	07/11/2028	170	92,316	542.555	0	4,617	0	985		985	(3,632)	0	0	0	0		
OTC_CALL_EIA_SPX_8198.37_UBS				UBS AG	07/20/2026	07/16/2029	4	31,072	8198.37	0	3,879	0	4,452		4,452	573	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_545.92_SG				Societe Generale SA	07/20/2026	07/19/2027	625	341,006	545.916	0	14,837	0	1,842		1,842	(12,995)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.56_SG				Societe Generale SA	07/20/2026	07/12/2027	263	142,502	542.555	0	6,417	0	793		793	(5,623)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_549.76_SG				Societe Generale SA	07/20/2026	07/17/2028	395	217,007	549.761	0	10,148	0	2,085		2,085	(8,063)	0	0	0	0		
OTC_CALL_EIA_NDX_29697.87_UBS				UBS AG	07/20/2026	07/06/2028	0	891	29697.87	0	147	0	167		167	19	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_539.65_SG				Societe Generale SA	07/20/2026	07/14/2028	241	129,862	539.651	0	6,699	0	1,472		1,472	(5,227)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_539.08_SG				Societe Generale SA	07/20/2026	07/08/2027	15	8,178	539.08	0	384	0	48		48	(336)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_538.25_SG				Societe Generale SA	07/20/2026	07/17/2028	315	169,404	538.253	0	8,873	0	1,978		1,978	(6,895)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_539.65_SG				Societe Generale SA	07/20/2026	07/14/2027	226	121,967	539.651	0	5,729	0	746		746	(4,983)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_538.25_SG				Societe Generale SA	07/20/2026	07/15/2027	324	174,507	538.253	0	8,357	0	1,116		1,116	(7,242)	0	0	0	0		
OTC_CALL_EIA_SPX_7521.56_UBS				UBS AG	07/20/2026	07/14/2027	4,301	32,348,575	7521.56	0	2,797,528	0	2,919,340		2,919,340	121,812	0	0	0	0		
OTC_CALL_EIA_NDX_29823.25_UBS				UBS AG	07/20/2026	07/09/2027	3	74,558	29823.25	0	7,425	0	8,150		8,150	725	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.56_SG				Societe Generale SA	07/20/2026	07/12/2028	374	202,720	542.555	0	10,146	0	2,167		2,167	(7,979)	0	0	0	0		
OTC_CALL_EIA_SPX_8096.14_UBS				UBS AG	07/20/2026	07/14/2027	4,301	34,819,717	8096.14	0	(1,407,731)	0	(1,437,226)		(1,437,226)	(29,495)	0	0	0	0		
OTC_CALL_EIA_SPX_7537.43_UBS				UBS AG	07/20/2026	07/05/2028	0	1,734	7537.43	0	240	0	264		264	24	0	0	0	0		
OTC_CALL_EIA_NDX_29224.37_UBS				UBS AG	07/20/2026	07/14/2027	48	1,395,171	29224.37	0	158,214	0	175,752		175,752	17,539	0	0	0	0		
OTC_CALL_EIA_NDX_29254.04_UBS				UBS AG	07/20/2026	07/13/2028	33	965,676	29254.04	0	171,031	0	193,547		193,547	22,516	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.56_SG				Societe Generale SA	07/20/2026	07/13/2028	369	200,420	542.555	0	10,037	0	2,154		2,154	(7,884)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.56_SG				Societe Generale SA	07/20/2026	07/13/2027	143	77,623	542.555	0	3,501	0	436		436	(3,065)	0	0	0	0		
OTC_CALL_EIA_SPX_7511.37_UBS				UBS AG	07/20/2026	07/06/2027	0	2,404	7511.37	0	207	0	216		216	9	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_267.94_UBS				UBS AG	07/20/2026	07/13/2028	572	153,246	267.94	0	5,172	0	2,818		2,818	(2,355)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.56_SG				Societe Generale SA	07/20/2026	07/12/2027	603	326,971	542.555	0	14,729	0	1,820		1,820	(12,909)	0	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)
OTC_CALL_EIA_SPX_7952.86_UBS				UBS AG	07/20/2026	07/13/2028	5	39,367	7952.86	0	(3,965)	0	(4,433)		(4,433)	(468)	0	0	0	0		
OTC_CALL_EIA_SPX_7520.35_UBS				UBS AG	07/20/2026	07/12/2028	237	1,785,256	7520.35	0	251,600	0	276,801		276,801	25,201	0	0	0	0		
OTC_CALL_EIA_SPX_7526.59_UBS				UBS AG	07/20/2026	07/13/2027	460	3,463,059	7526.59	0	296,950	0	309,973		309,973	13,022	0	0	0	0		
OTC_CLIQ_EIA_SPX_7457.69_RBC				Royal Bank of Canada	07/20/2026	07/19/2027	67,194	67,194	1.0	0	826	0	747		747	(79)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7515.34_RBC				Royal Bank of Canada	07/20/2026	07/12/2027	75,379	75,379	1.0	0	995	0	1,090		1,090	95	0	0	0	0		
OTC_CLIQ_EIA_SPX_7543.59_RBC				Royal Bank of Canada	07/20/2026	07/14/2027	344,063	344,063	1.0	0	6,159	0	6,137		6,137	(21)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7515.34_RBC				Royal Bank of Canada	07/20/2026	07/12/2027	270,101	270,101	1.0	0	3,916	0	3,901		3,901	(16)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7533.77_RBC				Royal Bank of Canada	07/20/2026	07/16/2027	286,283	286,283	1.0	0	3,607	0	3,107		3,107	(500)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7515.34_RBC				Royal Bank of Canada	07/20/2026	07/13/2027	228,767	228,767	1.0	0	4,118	0	3,748		3,748	(370)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7572.40_RBC				Royal Bank of Canada	07/20/2026	07/15/2027	659,329	659,329	1.0	0	11,670	0	12,852		12,852	1,182	0	0	0	0		
OTC_CALL_EIA_NDX_28725.05_RBC				Royal Bank of Canada	07/27/2026	07/20/2028	30	848,825	28725.05	0	149,121	0	184,071		184,071	34,950	0	0	0	0		
OTC_CALL_EIA_SPX_8010.40_RBC				Royal Bank of Canada	07/27/2026	07/21/2027	4,102	32,858,821	8010.4	0	(1,382,627)	0	(1,593,351)		(1,593,351)	(210,724)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_540.70_SG				Societe Generale SA	07/27/2026	07/21/2028	26	14,188	540.696	0	818	0	161		161	(656)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.65_SG				Societe Generale SA	07/27/2026	07/19/2027	397	215,759	543.651	0	11,323	0	1,238		1,238	(10,084)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.65_SG				Societe Generale SA	07/27/2026	07/19/2027	1,364	741,366	543.651	0	38,929	0	4,248		4,248	(34,681)	0	0	0	0		
OTC_CALL_EIA_SPX_8060.72_RBC				Royal Bank of Canada	07/27/2026	07/14/2027	10	79,882	8060.72	0	(3,021)	0	(3,489)		(3,489)	(468)	0	0	0	0		
OTC_CALL_EIA_NDX_28741.37_RBC				Royal Bank of Canada	07/27/2026	07/19/2027	32	933,232	28741.37	0	99,553	0	131,158		131,158	31,605	0	0	0	0		
OTC_CLIQ_EIA_SPX_7408.30_WF				Wells Fargo Bank NA	07/27/2026	07/23/2027	241,214	241,214	1.0	0	3,691	0	4,963		4,963	1,272	0	0	0	0		
OTC_CALL_EIA_SPX_7442.95_RBC				Royal Bank of Canada	07/27/2026	07/21/2028	7	54,110	7442.95	0	7,896	0	8,931		8,931	1,035	0	0	0	0		
OTC_CALL_EIA_SPX_8118.11_RBC				Royal Bank of Canada	07/27/2026	07/20/2029	2	16,317	8118.11	0	2,123	0	2,461		2,461	338	0	0	0	0		
OTC_CALL_EIA_SPX_7457.69_RBC				Royal Bank of Canada	07/27/2026	07/17/2028	0	2,983	7457.69	0	428	0	486		486	58	0	0	0	0		
OTC_CALL_EIA_SPX_7459.46_RBC				Royal Bank of Canada	07/27/2026	07/20/2027	409	3,052,038	7459.46	0	264,741	0	299,612		299,612	34,872	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.65_SG				Societe Generale SA	07/27/2026	07/20/2027	119	64,455	543.651	0	3,386	0	373		373	(3,013)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_540.70_SG				Societe Generale SA	07/27/2026	07/21/2027	217	117,272	540.696	0	6,392	0	738		738	(5,654)	0	0	0	0		
OTC_CALL_EIA_SPX_7498.95_RBC				Royal Bank of Canada	07/27/2026	07/15/2027	14	107,610	7498.95	0	8,831	0	9,993		9,993	1,162	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.65_SG				Societe Generale SA	07/27/2026	07/19/2028	150	81,711	543.651	0	4,578	0	877		877	(3,701)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7443.28_WF				Wells Fargo Bank NA	07/27/2026	07/19/2027	365,167	365,167	1.0	0	6,390	0	8,108		8,108	1,717	0	0	0	0		
OTC_CLIQ_EIA_SPX_7509.20_WF				Wells Fargo Bank NA	07/27/2026	07/21/2027	353,909	353,909	1.0	0	6,123	0	8,904		8,904	2,781	0	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)
OTC_CALL_EIA_SGIXSMPA_553.36_SG				Societe Generale SA	07/27/2026	07/26/2027	1,010	558,826	553.359	0	26,137	0	2,598		2,598	(23,538)	0	0	0	0		
OTC_CALL_EIA_SPX_7507.90_RBC				Royal Bank of Canada	07/27/2026	07/14/2027	10	74,403	7507.9	0	6,028	0	6,823		6,823	795	0	0	0	0		
OTC_CALL_EIA_SPX_7888.15_RBC				Royal Bank of Canada	07/27/2026	07/21/2028	7	57,347	7888.15	0	(5,938)	0	(6,860)		(6,860)	(922)	0	0	0	0		
OTC_CALL_EIA_NDX_28735.16_RBC				Royal Bank of Canada	07/27/2026	07/15/2027	1	35,344	28735.16	0	3,749	0	4,942		4,942	1,193	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_544.17_SG				Societe Generale SA	07/27/2026	07/24/2028	68	37,254	544.168	0	2,080	0	401		401	(1,680)	0	0	0	0		
OTC_CALL_EIA_SPX_7468.21_RBC				Royal Bank of Canada	07/27/2026	07/20/2028	208	1,551,745	7468.21	0	221,824	0	251,465		251,465	29,641	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.74_SG				Societe Generale SA	07/27/2026	07/24/2028	257	139,789	543.737	0	7,836	0	1,515		1,515	(6,320)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7443.28_WF				Wells Fargo Bank NA	07/27/2026	07/20/2027	45,106	45,106	1.0	0	713	0	1,008		1,008	295	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_553.36_SG				Societe Generale SA	07/27/2026	07/24/2028	58	32,316	553.359	0	1,655	0	297		297	(1,358)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_269.19_UBS				UBS AG	07/27/2026	07/20/2028	607	163,517	269.19	0	5,225	0	2,809		2,809	(2,415)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_544.17_SG				Societe Generale SA	07/27/2026	07/23/2027	75	40,976	544.168	0	2,142	0	238		238	(1,904)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_270.91_UBS				UBS AG	07/27/2026	07/21/2027	3,039	823,193	270.91	0	13,094	0	5,401		5,401	(7,693)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7498.96_WF				Wells Fargo Bank NA	07/27/2026	07/22/2027	476,034	476,034	1.0	0	6,664	0	10,021		10,021	3,356	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.74_SG				Societe Generale SA	07/27/2026	07/22/2027	182	98,710	543.737	0	5,181	0	578		578	(4,603)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_273.27_UBS				UBS AG	07/27/2026	07/06/2027	44	11,936	273.27	0	156	0	56		56	(100)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7411.98_WF				Wells Fargo Bank NA	07/27/2026	07/26/2027	342,359	342,359	1.0	0	5,580	0	7,493		7,493	1,913	0	0	0	0		
OTC_CALL_EIA_SPX_7457.87_RBC				Royal Bank of Canada	07/27/2026	07/21/2027	4,102	30,592,332	7457.87	0	2,665,739	0	3,014,785		3,014,785	349,046	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.65_SG				Societe Generale SA	07/27/2026	07/18/2028	40	21,480	543.651	0	1,203	0	231		231	(973)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_543.65_SG				Societe Generale SA	07/27/2026	07/20/2028	1,387	753,805	543.651	0	42,250	0	8,127		8,127	(34,123)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7443.28_WF				Wells Fargo Bank NA	07/27/2026	07/19/2027	156,383	156,383	1.0	0	2,096	0	2,522		2,522	426	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.33_SG				Societe Generale SA	08/03/2026	07/31/2028	33	18,315	552.33	0	905	0	171		171	(734)	0	0	0	0		
OTC_CALL_EIA_SPX_7491.29_WF				Wells Fargo Bank NA	08/03/2026	07/20/2027	2	14,533	7491.29	0	1,414	0	1,376		1,376	(38)	0	0	0	0		
OTC_CALL_EIA_NDX_27970.52_WF				Wells Fargo Bank NA	08/03/2026	07/27/2028	25	708,773	27970.52	0	149,676	0	170,966		170,966	21,290	0	0	0	0		
OTC_CLIQ_EIA_SPX_7413.18_BC				Barclays Bank PLC	08/03/2026	07/26/2027	234,034	234,034	1.0	0	4,376	0	4,347		4,347	(29)	0	0	0	0		
OTC_CALL_EIA_SPX_7981.92_WF				Wells Fargo Bank NA	08/03/2026	07/28/2027	3,693	29,476,273	7981.92	0	(1,613,161)	0	(1,528,516)		(1,528,516)	84,645	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_559.26_SG				Societe Generale SA	08/03/2026	07/31/2028	742	415,192	559.257	0	19,167	0	3,499		3,499	(15,668)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7437.63_BC				Barclays Bank PLC	08/03/2026	07/30/2027	193,007	193,007	1.0	0	3,841	0	3,613		3,613	(228)	0	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)
OTC_CALL_EIA_CSEATMA6_271.46_UBS				UBS AG	08/03/2026	07/28/2028	650	176,563	271.46	0	5,380	0	2,664		2,664	(2,716)	0	0	0	0		
OTC_CALL_EIA_SPX_7791.03_WF				Wells Fargo Bank NA	08/03/2026	07/28/2028	7	58,277	7791.03	0	(7,344)	0	(7,561)		(7,561)	(217)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.64_SG				Societe Generale SA	08/03/2026	07/25/2028	678	376,465	555.635	0	17,913	0	3,349		3,349	(14,564)	0	0	0	0		
OTC_CALL_EIA_SPX_8026.84_WF				Wells Fargo Bank NA	08/03/2026	07/30/2029	2	18,060	8026.84	0	2,767	0	2,897		2,897	130	0	0	0	0		
OTC_CALL_EIA_SPX_7419.07_WF				Wells Fargo Bank NA	08/03/2026	07/28/2027	3,693	27,397,735	7419.07	0	2,928,269	0	2,856,853		2,856,853	(71,417)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_563.49_SG				Societe Generale SA	08/03/2026	07/28/2028	166	93,516	563.485	0	4,125	0	730		730	(3,395)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.64_SG				Societe Generale SA	08/03/2026	07/26/2027	401	222,932	555.635	0	9,358	0	978		978	(8,380)	0	0	0	0		
OTC_CALL_EIA_SPX_7360.20_WF				Wells Fargo Bank NA	08/03/2026	07/28/2028	7	55,054	7360.2	0	9,435	0	9,670		9,670	236	0	0	0	0		
OTC_CALL_EIA_NDX_27892.38_WF				Wells Fargo Bank NA	08/03/2026	07/27/2027	33	925,469	27892.38	0	132,534	0	155,474		155,474	22,940	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_270.76_UBS				UBS AG	08/03/2026	07/28/2027	4,070	1,102,026	270.76	0	19,024	0	7,563		7,563	(11,461)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7413.18_BC				Barclays Bank PLC	08/03/2026	07/27/2027	106,083	106,083	1.0	0	2,673	0	2,157		2,157	(516)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7428.78_BC				Barclays Bank PLC	08/03/2026	07/28/2027	229,995	229,995	1.0	0	4,692	0	4,326		4,326	(365)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.33_SG				Societe Generale SA	08/03/2026	07/30/2027	57	31,693	552.33	0	1,402	0	151		151	(1,251)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7316.15_BC				Barclays Bank PLC	08/03/2026	07/29/2027	141,348	141,348	1.0	0	3,491	0	2,920		2,920	(571)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_549.92_SG				Societe Generale SA	08/03/2026	07/31/2028	23	12,417	549.92	0	628	0	121		121	(508)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_549.92_SG				Societe Generale SA	08/03/2026	08/02/2027	708	389,272	549.92	0	17,845	0	2,006		2,006	(15,839)	0	0	0	0		
OTC_CALL_EIA_SPX_7426.99_WF				Wells Fargo Bank NA	08/03/2026	07/26/2028	140	1,040,076	7426.99	0	170,254	0	174,351		174,351	4,097	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.64_SG				Societe Generale SA	08/03/2026	07/27/2028	306	170,135	555.635	0	8,111	0	1,516		1,516	(6,595)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.64_SG				Societe Generale SA	08/03/2026	07/26/2027	188	104,226	555.635	0	4,375	0	456		456	(3,920)	0	0	0	0		
OTC_CALL_EIA_SPX_7431.04_WF				Wells Fargo Bank NA	08/03/2026	07/27/2027	596	4,426,596	7431.04	0	468,534	0	454,764		454,764	(13,770)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.64_SG				Societe Generale SA	08/03/2026	07/26/2028	37	20,325	555.635	0	968	0	181		181	(787)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_559.26_SG				Societe Generale SA	08/03/2026	07/29/2027	89	49,628	559.257	0	1,997	0	201		201	(1,796)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7413.18_BC				Barclays Bank PLC	08/03/2026	07/26/2027	87,846	87,846	1.0	0	1,757	0	1,871		1,871	114	0	0	0	0		
OTC_CLIQ_EIA_SPX_7489.72_BC				Barclays Bank PLC	08/03/2026	08/02/2027	557,909	557,909	1.0	0	6,918	0	7,106		7,106	188	0	0	0	0		
OTC_CALL_EIA_SPX_7509.20_WF				Wells Fargo Bank NA	08/03/2026	07/21/2027	1	5,857	7509.2	0	565	0	545		545	(20)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_563.49_SG				Societe Generale SA	08/03/2026	07/28/2027	186	105,051	563.485	0	3,974	0	379		379	(3,595)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.64_SG				Societe Generale SA	08/03/2026	07/27/2027	308	171,325	555.635	0	7,208	0	757		757	(6,452)	0	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)
OTC_CALL_EIA_SPX_8098.85_WF				Wells Fargo Bank NA	08/03/2026	07/20/2027	2	15,712	8098.85	0	(708)	0	(662)		(662)	46	0	0	0	0		
OTC_CALL_EIA_SPX_7417.99_UBS				UBS AG	08/10/2026	07/26/2027	2	11,498	7417.99	0	1,409	0	1,196		1,196	(214)	0	0	0	0		
OTC_CALL_EIA_SPX_7441.95_UBS				UBS AG	08/10/2026	07/26/2027	22	164,467	7441.95	0	19,712	0	16,664		16,664	(3,048)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7543.59_BC				Barclays Bank PLC	08/10/2026	07/14/2027	6,563	6,563	1.0	0	182	0	127		127	(55)	0	0	0	0		
OTC_CALL_EIA_SPX_7688.09_UBS				UBS AG	08/10/2026	08/03/2027	642	4,937,599	7688.09	0	471,064	0	383,221		383,221	(87,843)	0	0	0	0		
OTC_CALL_EIA_SPX_8432.81_UBS				UBS AG	08/10/2026	08/06/2029	0	2,361	8432.81	0	310	0	299		299	(11)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7736.52_BC				Barclays Bank PLC	08/10/2026	08/04/2027	175,464	175,464	1.0	0	2,948	0	2,005		2,005	(943)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7709.96_BC				Barclays Bank PLC	08/10/2026	08/06/2027	237,775	237,775	1.0	0	5,184	0	3,449		3,449	(1,735)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7600.50_BC				Barclays Bank PLC	08/10/2026	08/03/2027	152,010	152,010	1.0	0	3,800	0	3,034		3,034	(767)	0	0	0	0		
OTC_CALL_EIA_NDX_29249.18_UBS				UBS AG	08/10/2026	08/03/2027	50	1,473,866	29249.18	0	187,521	0	191,212		191,212	3,691	0	0	0	0		
OTC_CALL_EIA_SPX_8288.16_UBS				UBS AG	08/10/2026	08/04/2028	7	60,006	8288.16	0	(5,851)	0	(5,296)		(5,296)	555	0	0	0	0		
OTC_CALL_EIA_NDX_29042.21_UBS				UBS AG	08/10/2026	07/14/2027	1	15,102	29042.21	0	1,930	0	1,978		1,978	48	0	0	0	0		
OTC_CALL_EIA_SPX_7644.07_UBS				UBS AG	08/10/2026	08/02/2028	167	1,274,878	7644.07	0	198,987	0	184,925		184,925	(14,062)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7600.50_BC				Barclays Bank PLC	08/10/2026	08/02/2027	255,605	255,605	1.0	0	4,805	0	4,299		4,299	(507)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7600.50_BC				Barclays Bank PLC	08/10/2026	08/02/2027	188,264	188,264	1.0	0	2,523	0	2,517		2,517	(6)	0	0	0	0		
OTC_CALL_EIA_SPX_7736.52_UBS				UBS AG	08/10/2026	08/04/2028	7	56,012	7736.52	0	8,245	0	7,622		7,622	(623)	0	0	0	0		
OTC_CALL_EIA_SPX_7683.18_UBS				UBS AG	08/10/2026	08/04/2027	4,089	31,415,985	7683.18	0	3,020,288	0	2,458,939		2,458,939	(561,349)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7723.55_BC				Barclays Bank PLC	08/10/2026	08/05/2027	207,146	207,146	1.0	0	3,625	0	2,529		2,529	(1,096)	0	0	0	0		
OTC_CALL_EIA_SPX_7995.74_UBS				UBS AG	08/10/2026	07/26/2027	22	176,706	7995.74	0	(11,574)	0	(8,918)		(8,918)	2,657	0	0	0	0		
OTC_CLIQ_EIA_SPX_7757.64_BC				Barclays Bank PLC	08/10/2026	08/09/2027	113,960	113,960	1.0	0	1,402	0	939		939	(462)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_269.84_UBS				UBS AG	08/10/2026	08/07/2028	253	68,286	269.84	0	2,358	0	1,151		1,151	(1,207)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_271.55_UBS				UBS AG	08/10/2026	08/03/2027	2,493	676,857	271.55	0	12,045	0	4,385		4,385	(7,661)	0	0	0	0		
OTC_CALL_EIA_NDX_29237.03_UBS				UBS AG	08/10/2026	08/03/2028	28	805,188	29237.03	0	155,382	0	164,781		164,781	9,399	0	0	0	0		
OTC_CALL_EIA_SPX_7539.58_UBS				UBS AG	08/10/2026	07/14/2028	72	544,358	7539.58	0	89,524	0	83,429		83,429	(6,095)	0	0	0	0		
OTC_CALL_EIA_SPX_8262.46_UBS				UBS AG	08/10/2026	08/04/2027	4,089	33,784,621	8262.46	0	(1,614,514)	0	(1,161,606)		(1,161,606)	452,908	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_551.75_SG				Societe Generale SA	08/10/2026	08/02/2027	2	988	551.75	0	81	0	11		11	(70)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.62_SG				Societe Generale SA	08/10/2026	08/09/2027	235	130,799	555.623	0	5,534	0	619		619	(4,915)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.26_SG				Societe Generale SA	08/10/2026	08/04/2027	429	238,306	555.26	0	10,045	0	1,101		1,101	(8,943)	0	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)
OTC_CALL_EIA_SGIXSMPA_551.75_SG				Societe Generale SA	08/10/2026	08/02/2027	324	178,917	551.754	0	7,881	0	886		886	(6,995)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.59_SG				Societe Generale SA	08/10/2026	08/07/2028	135	74,910	555.588	0	3,573	0	675		675	(2,898)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.59_SG				Societe Generale SA	08/10/2026	08/05/2027	152	84,627	555.588	0	3,560	0	390		390	(3,170)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_551.75_SG				Societe Generale SA	08/10/2026	08/03/2028	361	199,277	551.754	0	9,837	0	1,907		1,907	(7,930)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.20_SG				Societe Generale SA	08/10/2026	08/07/2028	7	3,864	555.2	0	185	0	35		35	(150)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.62_SG				Societe Generale SA	08/10/2026	08/07/2028	40	21,969	555.623	0	1,048	0	199		199	(849)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.26_SG				Societe Generale SA	08/10/2026	08/04/2028	1,478	820,913	555.26	0	39,171	0	7,414		7,414	(31,757)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_551.75_SG				Societe Generale SA	08/10/2026	08/02/2028	56	30,909	551.754	0	1,525	0	294		294	(1,231)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.20_SG				Societe Generale SA	08/10/2026	08/06/2027	194	107,886	555.2	0	4,570	0	506		506	(4,063)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_551.75_SG				Societe Generale SA	08/10/2026	08/01/2028	171	94,223	551.754	0	4,643	0	892		892	(3,751)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_551.75_SG				Societe Generale SA	08/10/2026	08/02/2027	691	381,361	551.754	0	16,790	0	1,885		1,885	(14,905)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_551.75_SG				Societe Generale SA	08/10/2026	08/03/2027	539	297,131	551.754	0	13,105	0	1,496		1,496	(11,609)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7753.11_RBC				Royal Bank of Canada	08/17/2026	08/09/2027	368,583	368,583	1.0	0	4,792	0	3,409		3,409	(1,383)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7753.11_RBC				Royal Bank of Canada	08/17/2026	08/10/2027	388,663	388,663	1.0	0	5,325	0	3,552		3,552	(1,772)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7748.50_RBC				Royal Bank of Canada	08/17/2026	08/12/2027	324,507	324,507	1.0	0	4,316	0	3,058		3,058	(1,258)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7785.76_RBC				Royal Bank of Canada	08/17/2026	08/16/2027	302,243	302,243	1.0	0	3,838	0	2,491		2,491	(1,348)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7728.20_RBC				Royal Bank of Canada	08/17/2026	08/11/2027	308,201	308,201	1.0	0	5,517	0	4,488		4,488	(1,029)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7753.11_RBC				Royal Bank of Canada	08/17/2026	08/09/2027	203,752	203,752	1.0	0	3,362	0	2,588		2,588	(774)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7798.99_RBC				Royal Bank of Canada	08/17/2026	08/13/2027	309,698	309,698	1.0	0	5,389	0	3,777		3,777	(1,612)	0	0	0	0		
OTC_CALL_EIA_SPX_7760.14_WF				Wells Fargo Bank NA	08/17/2026	08/11/2027	4,277	33,193,068	7760.14	0	2,975,902	0	2,412,431		2,412,431	(563,471)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.38_SG				Societe Generale SA	08/17/2026	08/11/2027	117	64,711	552.378	0	2,805	0	341		341	(2,464)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_557.12_SG				Societe Generale SA	08/17/2026	08/13/2027	240	133,793	557.122	0	5,460	0	633		633	(4,827)	0	0	0	0		
OTC_CALL_EIA_SPX_8264.38_WF				Wells Fargo Bank NA	08/17/2026	08/11/2028	6	45,537	8264.38	0	(4,561)	0	(4,145)		(4,145)	417	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_559.57_SG				Societe Generale SA	08/17/2026	08/16/2027	216	120,693	559.565	0	4,787	0	548		548	(4,240)	0	0	0	0		
OTC_CALL_EIA_SPX_7752.90_WF				Wells Fargo Bank NA	08/17/2026	08/10/2028	115	887,707	7752.9	0	130,680	0	120,161		120,161	(10,519)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_559.57_SG				Societe Generale SA	08/17/2026	08/14/2028	54	30,093	559.565	0	1,370	0	261		261	(1,109)	0	0	0	0		
OTC_CALL_EIA_NDX_29654.31_WF				Wells Fargo Bank NA	08/17/2026	08/10/2028	17	517,764	29654.31	0	100,043	0	100,668		100,668	625	0	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)
OTC_CALL_EIA_CSEATMA6_264.61_UBS				UBS AG	08/17/2026	08/09/2027	98	25,940	264.61	0	743	0	333		333	(410)	0	0	0	0		
OTC_CALL_EIA_SPX_7758.26_WF				Wells Fargo Bank NA	08/17/2026	08/10/2027	582	4,512,980	7758.26	0	403,857	0	327,861		327,861	(75,996)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_553.14_SG				Societe Generale SA	08/17/2026	08/12/2027	436	241,019	553.138	0	10,363	0	1,253		1,253	(9,110)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.25_SG				Societe Generale SA	08/17/2026	08/09/2027	73	40,066	552.253	0	1,734	0	208		208	(1,526)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_557.12_SG				Societe Generale SA	08/17/2026	08/14/2028	232	129,130	557.122	0	6,022	0	1,165		1,165	(4,857)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_553.14_SG				Societe Generale SA	08/17/2026	08/14/2028	479	265,191	553.138	0	12,863	0	2,553		2,553	(10,310)	0	0	0	0		
OTC_CALL_EIA_SPX_7509.61_WF				Wells Fargo Bank NA	08/17/2026	08/02/2027	30	221,984	7509.61	0	25,090	0	21,176		21,176	(3,914)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.25_SG				Societe Generale SA	08/17/2026	08/10/2027	45	24,851	552.253	0	1,077	0	131		131	(946)	0	0	0	0		
OTC_CALL_EIA_SPX_7755.32_WF				Wells Fargo Bank NA	08/17/2026	08/11/2028	6	42,732	7755.32	0	6,229	0	5,780		5,780	(448)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_267.69_UBS				UBS AG	08/17/2026	08/11/2028	981	262,700	267.69	0	10,077	0	5,069		5,069	(5,008)	0	0	0	0		
OTC_CALL_EIA_NDX_29680.29_WF				Wells Fargo Bank NA	08/17/2026	08/10/2027	42	1,261,116	29680.29	0	157,495	0	151,288		151,288	(6,207)	0	0	0	0		
OTC_CALL_EIA_NDX_27216.33_WF				Wells Fargo Bank NA	08/17/2026	07/28/2028	1	40,552	27216.33	0	10,635	0	10,800		10,800	165	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.25_SG				Societe Generale SA	08/17/2026	08/10/2028	116	64,100	552.253	0	3,126	0	621		621	(2,505)	0	0	0	0		
OTC_CALL_EIA_NDX_27192.31_WF				Wells Fargo Bank NA	08/17/2026	07/29/2027	1	24,745	27192.31	0	4,780	0	4,745		4,745	(35)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.38_SG				Societe Generale SA	08/17/2026	08/11/2028	619	341,977	552.378	0	16,672	0	3,319		3,319	(13,353)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.25_SG				Societe Generale SA	08/17/2026	08/09/2028	86	47,317	552.253	0	2,306	0	457		457	(1,849)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.25_SG				Societe Generale SA	08/17/2026	08/09/2027	623	344,263	552.253	0	14,892	0	1,782		1,782	(13,110)	0	0	0	0		
OTC_CALL_EIA_SPX_8033.03_WF				Wells Fargo Bank NA	08/17/2026	08/02/2027	30	237,456	8033.03	0	(15,145)	0	(11,640)		(11,640)	3,505	0	0	0	0		
OTC_CALL_EIA_SPX_7319.46_WF				Wells Fargo Bank NA	08/17/2026	07/28/2028	6	42,819	7319.46	0	8,246	0	7,727		7,727	(519)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_552.25_SG				Societe Generale SA	08/17/2026	08/08/2028	61	33,583	552.253	0	1,635	0	322		322	(1,312)	0	0	0	0		
OTC_CALL_EIA_SPX_8455.50_WF				Wells Fargo Bank NA	08/17/2026	08/13/2029	1	4,820	8455.5	0	641	0	606		606	(34)	0	0	0	0		
OTC_CALL_EIA_SPX_7498.09_WF				Wells Fargo Bank NA	08/17/2026	08/02/2027	9	66,433	7498.09	0	7,614	0	6,419		6,419	(1,195)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_271.11_UBS				UBS AG	08/17/2026	08/10/2027	3,921	1,062,889	271.11	0	19,994	0	7,408		7,408	(12,586)	0	0	0	0		
OTC_CALL_EIA_SPX_8336.35_WF				Wells Fargo Bank NA	08/17/2026	08/11/2027	4,277	35,657,737	8336.35	0	(1,577,198)	0	(1,116,171)		(1,116,171)	461,028	0	0	0	0		
OTC_CLIQ_EIA_SPX_7745.06_RBC				Royal Bank of Canada	08/24/2026	08/17/2027	303,219	303,219	1.0	0	5,155	0	4,484		4,484	(671)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_272.95_UBS				UBS AG	08/24/2026	08/17/2027	2,472	674,839	272.95	0	12,657	0	4,018		4,018	(8,639)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_264.76_UBS				UBS AG	08/24/2026	08/17/2028	713	188,874	264.76	0	8,796	0	4,344		4,344	(4,452)	0	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)
OTC_CALL_EIA_NDX_29730.08_RBC				Royal Bank of Canada	08/24/2026	08/17/2028	20	581,520	29730.08	0	98,801	0	112,593		112,593	13,792	0	0	0	0		
OTC_CLIQ_EIA_SPX_7745.06_RBC				Royal Bank of Canada	08/24/2026	08/16/2027	112,691	112,691	1.0	0	1,409	0	1,052		1,052	(356)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7691.76_RBC				Royal Bank of Canada	08/24/2026	08/18/2027	272,750	272,750	1.0	0	4,882	0	4,490		4,490	(392)	0	0	0	0		
OTC_CALL_EIA_SPX_8442.12_RBC				Royal Bank of Canada	08/24/2026	08/17/2029	1	10,553	8442.12	0	1,309	0	1,343		1,343	35	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_547.71_SG				Societe Generale SA	08/24/2026	08/16/2027	372	204,010	547.706	0	9,943	0	1,250		1,250	(8,693)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_551.04_SG				Societe Generale SA	08/24/2026	08/18/2028	52	28,610	551.042	0	1,474	0	290		290	(1,183)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_547.53_SG				Societe Generale SA	08/24/2026	08/21/2028	655	358,380	547.529	0	19,126	0	3,884		3,884	(15,243)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_547.71_SG				Societe Generale SA	08/24/2026	08/16/2027	319	174,466	547.706	0	8,502	0	1,073		1,073	(7,428)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_547.71_SG				Societe Generale SA	08/24/2026	08/17/2028	63	34,237	547.706	0	1,821	0	367		367	(1,454)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7745.06_RBC				Royal Bank of Canada	08/24/2026	08/16/2027	140,031	140,031	1.0	0	2,549	0	1,975		1,975	(573)	0	0	0	0		
OTC_CALL_EIA_SPX_7700.10_RBC				Royal Bank of Canada	08/24/2026	08/18/2027	3,289	25,329,017	7700.1	0	2,162,577	0	2,013,555		2,013,555	(149,022)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_551.04_SG				Societe Generale SA	08/24/2026	08/18/2027	217	119,516	551.042	0	5,588	0	687		687	(4,902)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_547.71_SG				Societe Generale SA	08/24/2026	08/15/2028	199	109,065	547.706	0	5,794	0	1,157		1,157	(4,637)	0	0	0	0		
OTC_CALL_EIA_SPX_8156.75_RBC				Royal Bank of Canada	08/24/2026	08/21/2028	3	26,428	8156.75	0	(2,668)	0	(2,666)		(2,666)	2	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_553.88_SG				Societe Generale SA	08/24/2026	08/21/2028	209	115,540	553.881	0	5,802	0	1,125		1,125	(4,676)	0	0	0	0		
OTC_CALL_EIA_SPX_8240.80_RBC				Royal Bank of Canada	08/24/2026	08/18/2027	3,289	27,107,617	8240.8	0	(1,162,784)	0	(1,029,434)		(1,029,434)	133,350	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_546.99_SG				Societe Generale SA	08/24/2026	08/23/2027	106	57,910	546.994	0	2,870	0	379		379	(2,492)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_547.71_SG				Societe Generale SA	08/24/2026	08/17/2027	150	82,211	547.706	0	4,009	0	512		512	(3,497)	0	0	0	0		
OTC_CALL_EIA_SPX_7736.09_RBC				Royal Bank of Canada	08/24/2026	08/17/2028	90	697,022	7736.09	0	96,582	0	96,223		96,223	(359)	0	0	0	0		
OTC_CALL_EIA_SPX_7695.65_RBC				Royal Bank of Canada	08/24/2026	08/21/2028	3	24,934	7695.65	0	3,567	0	3,557		3,557	(10)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_547.53_SG				Societe Generale SA	08/24/2026	08/20/2027	315	172,592	547.529	0	8,463	0	1,097		1,097	(7,366)	0	0	0	0		
OTC_CALL_EIA_SPX_8324.45_RBC				Royal Bank of Canada	08/24/2026	08/11/2027	99	826,285	8324.45	0	(30,440)	0	(26,409)		(26,409)	4,031	0	0	0	0		
OTC_CLIQ_EIA_SPX_7641.16_RBC				Royal Bank of Canada	08/24/2026	08/20/2027	404,065	404,065	1.0	0	7,071	0	7,359		7,359	288	0	0	0	0		
OTC_CALL_EIA_NDX_29647.70_RBC				Royal Bank of Canada	08/24/2026	08/17/2027	47	1,388,402	29647.7	0	143,751	0	169,807		169,807	26,056	0	0	0	0		
OTC_CLIQ_EIA_SPX_7674.37_RBC				Royal Bank of Canada	08/24/2026	08/23/2027	178,429	178,429	1.0	0	2,320	0	2,424		2,424	105	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_547.71_SG				Societe Generale SA	08/24/2026	08/16/2028	302	165,615	547.706	0	8,804	0	1,763		1,763	(7,041)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_553.88_SG				Societe Generale SA	08/24/2026	08/19/2027	77	42,909	553.881	0	1,936	0	232		232	(1,704)	0	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)
OTC_CLIQ_EIA_SPX_7707.98_RBC				Royal Bank of Canada	08/24/2026	08/19/2027	219,292	219,292	1.0	0	4,517	0	4,407		4,407	(111)	0	0	0	0		
OTC_CALL_EIA_SPX_7713.92_RBC				Royal Bank of Canada	08/24/2026	08/17/2027	533	4,110,517	7713.92	0	344,767	0	320,731		320,731	(24,036)	0	0	0	0		
OTC_CALL_EIA_SPX_7731.43_RBC				Royal Bank of Canada	08/24/2026	08/11/2027	99	767,422	7731.43	0	62,378	0	57,747		57,747	(4,630)	0	0	0	0		
OTC_CALL_EIA_SPX_7684.41_MZH				Mizuho Markets Ameri	09/01/2026	08/25/2027	643	4,942,843	7684.41	0	408,698	0	376,517		376,517	(32,181)	0	0	0	0		
OTC_CALL_EIA_SPX_8368.24_MZH				Mizuho Markets Ameri	09/01/2026	08/27/2029	1	8,536	8368.24	0	1,090	0	993		993	(97)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7675.70_RBC				Royal Bank of Canada	09/01/2026	08/26/2027	115,673	115,673	1.0	0	2,186	0	2,106		2,106	(80)	0	0	0	0		
OTC_CALL_EIA_SPX_8258.28_MZH				Mizuho Markets Ameri	09/01/2026	08/25/2027	4,066	33,578,001	8258.28	0	(1,290,732)	0	(1,146,533)		(1,146,533)	144,200	0	0	0	0		
OTC_CALL_EIA_SPX_7689.79_MZH				Mizuho Markets Ameri	09/01/2026	08/25/2027	4,066	31,266,532	7689.79	0	2,569,438	0	2,366,624		2,366,624	(202,814)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7711.76_RBC				Royal Bank of Canada	09/01/2026	08/30/2027	429,622	429,622	1.0	0	5,284	0	4,722		4,722	(563)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7730.99_RBC				Royal Bank of Canada	09/01/2026	08/27/2027	310,786	310,786	1.0	0	5,004	0	4,500		4,500	(504)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7652.86_RBC				Royal Bank of Canada	09/01/2026	08/23/2027	171,194	171,194	1.0	0	2,722	0	2,817		2,817	95	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_274.32_UBS				UBS AG	09/01/2026	08/25/2027	3,154	865,071	274.32	0	10,292	0	4,641		4,641	(5,651)	0	0	0	0		
OTC_CALL_EIA_SPX_7785.76_MZH				Mizuho Markets Ameri	09/01/2026	08/16/2027	9	66,179	7785.76	0	4,758	0	4,358		4,358	(400)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7652.86_RBC				Royal Bank of Canada	09/01/2026	08/23/2027	620,953	620,953	1.0	0	13,226	0	13,306		13,306	80	0	0	0	0		
OTC_CALL_EIA_NDX_30046.14_MZH				Mizuho Markets Ameri	09/01/2026	08/16/2027	1	41,464	30046.14	0	3,767	0	4,512		4,512	745	0	0	0	0		
OTC_CALL_EIA_NDX_29278.85_MZH				Mizuho Markets Ameri	09/01/2026	08/25/2027	47	1,382,547	29278.85	0	151,255	0	179,644		179,644	28,389	0	0	0	0		
OTC_CALL_EIA_SPX_7686.57_MZH				Mizuho Markets Ameri	09/01/2026	08/18/2027	64	493,017	7686.57	0	40,052	0	36,858		36,858	(3,194)	0	0	0	0		
OTC_CALL_EIA_NDX_29270.54_MZH				Mizuho Markets Ameri	09/01/2026	08/25/2028	27	799,964	29270.54	0	140,668	0	159,570		159,570	18,902	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_270.30_UBS				UBS AG	09/01/2026	08/24/2028	197	53,125	270.3	0	1,544	0	891		891	(653)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7652.86_RBC				Royal Bank of Canada	09/01/2026	08/24/2027	274,279	274,279	1.0	0	5,239	0	5,263		5,263	24	0	0	0	0		
OTC_CALL_EIA_SPX_8257.83_MZH				Mizuho Markets Ameri	09/01/2026	08/18/2027	64	529,657	8257.83	0	(19,825)	0	(17,570)		(17,570)	2,256	0	0	0	0		
OTC_CALL_EIA_SPX_7663.34_MZH				Mizuho Markets Ameri	09/01/2026	08/24/2028	4	32,569	7663.34	0	4,632	0	4,304		4,304	(327)	0	0	0	0		
OTC_CALL_EIA_SPX_7678.12_MZH				Mizuho Markets Ameri	09/01/2026	08/24/2028	183	1,408,014	7678.12	0	198,143	0	184,087		184,087	(14,056)	0	0	0	0		
OTC_CALL_EIA_SPX_8150.31_MZH				Mizuho Markets Ameri	09/01/2026	08/24/2028	4	34,639	8150.31	0	(3,392)	0	(3,128)		(3,128)	264	0	0	0	0		
OTC_CLIQ_EIA_SPX_7677.28_RBC				Royal Bank of Canada	09/01/2026	08/25/2027	198,842	198,842	1.0	0	2,883	0	2,905		2,905	22	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.87_SG				Societe Generale SA	09/01/2026	08/24/2028	126	70,262	555.873	0	2,655	0	667		667	(1,987)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.87_SG				Societe Generale SA	09/01/2026	08/23/2028	303	168,502	555.873	0	6,357	0	1,599		1,599	(4,758)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_541.96_SG				Societe Generale SA	09/01/2026	08/30/2027	330	179,102	541.961	0	6,782	0	1,366		1,366	(5,416)	0	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)
OTC_CALL_EIA_SGIXSMPA_541.96_SG				Societe Generale SA	09/01/2026	08/28/2028	738	400,195	541.961	0	17,602	0	4,811		4,811	(12,791)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.57_SG				Societe Generale SA	09/01/2026	08/27/2027	89	48,055	542.569	0	1,795	0	357		357	(1,438)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_553.30_SG				Societe Generale SA	09/01/2026	08/26/2027	79	43,782	553.298	0	1,396	0	250		250	(1,146)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_542.57_SG				Societe Generale SA	09/01/2026	08/28/2028	231	125,350	542.569	0	5,478	0	1,492		1,492	(3,986)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_553.30_SG				Societe Generale SA	09/01/2026	08/28/2028	410	226,974	553.298	0	8,868	0	2,263		2,263	(6,605)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.87_SG				Societe Generale SA	09/01/2026	08/24/2027	4	2,051	555.87	0	123	0	22		22	(101)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_551.38_SG				Societe Generale SA	09/01/2026	08/25/2027	360	198,294	551.383	0	6,468	0	1,183		1,183	(5,285)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.87_SG				Societe Generale SA	09/01/2026	08/23/2027	446	247,864	555.873	0	7,513	0	1,306		1,306	(6,207)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.87_SG				Societe Generale SA	09/01/2026	08/24/2027	334	185,400	555.873	0	5,636	0	985		985	(4,652)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_551.38_SG				Societe Generale SA	09/01/2026	08/25/2028	95	52,266	551.383	0	2,074	0	537		537	(1,537)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.87_SG				Societe Generale SA	09/01/2026	08/23/2027	265	147,562	555.873	0	4,467	0	778		778	(3,689)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_555.87_SG				Societe Generale SA	09/01/2026	08/22/2028	164	90,991	555.873	0	3,426	0	862		862	(2,564)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.65_SG				Societe Generale SA	09/08/2026	08/31/2027	136	72,555	533.651	0	4,510	0	663		663	(3,846)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_538.62_SG				Societe Generale SA	09/08/2026	09/03/2027	242	130,389	538.62	0	7,644	0	1,087		1,087	(6,557)	0	0	0	0		
OTC_QLIQ_EIA_SPX_7631.47_BC				Barclays Bank PLC	09/08/2026	09/01/2027	266,338	266,338	1.0	0	5,700	0	4,670		4,670	(1,030)	0	0	0	0		
OTC_CALL_EIA_NDX_29426.02_WF				Wells Fargo Bank NA	09/08/2026	08/19/2027	1	25,601	29426.02	0	2,887	0	3,195		3,195	308	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.65_SG				Societe Generale SA	09/08/2026	08/30/2027	174	92,866	533.651	0	5,766	0	846		846	(4,920)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_269.59_UBS				UBS AG	09/08/2026	08/31/2027	2,392	644,760	269.59	0	16,127	0	5,619		5,619	(10,508)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_532.49_SG				Societe Generale SA	09/08/2026	09/05/2028	8	4,345	532.488	0	309	0	61		61	(248)	0	0	0	0		
OTC_CALL_EIA_SPX_7715.09_WF				Wells Fargo Bank NA	09/08/2026	08/18/2027	7	50,688	7715.09	0	4,164	0	3,661		3,661	(502)	0	0	0	0		
OTC_QLIQ_EIA_SPX_7718.60_BC				Barclays Bank PLC	09/08/2026	09/07/2027	237,810	237,810	1.0	0	3,710	0	2,717		2,717	(993)	0	0	0	0		
OTC_CALL_EIA_SPX_7457.69_WF				Wells Fargo Bank NA	09/08/2026	07/17/2028	1	6,264	7457.69	0	1,021	0	929		929	(92)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.97_SG				Societe Generale SA	09/08/2026	09/07/2027	171	90,961	531.969	0	5,829	0	897		897	(4,933)	0	0	0	0		
OTC_CALL_EIA_SPX_8231.21_WF				Wells Fargo Bank NA	09/08/2026	08/24/2027	44	361,103	8231.21	0	(15,224)	0	(12,837)		(12,837)	2,388	0	0	0	0		
OTC_QLIQ_EIA_SPX_7686.14_BC				Barclays Bank PLC	09/08/2026	08/30/2027	318,129	318,129	1.0	0	5,599	0	4,323		4,323	(1,276)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.94_SG				Societe Generale SA	09/08/2026	09/01/2028	411	218,390	530.937	0	15,703	0	3,118		3,118	(12,586)	0	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)
OTC_CALL_EIA_SGIXSMPA_532.49_SG				Societe Generale SA	09/08/2026	09/02/2027	239	127,233	532.488	0	8,050	0	1,210		1,210	(6,841)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.65_SG				Societe Generale SA	09/08/2026	08/30/2028	77	41,198	533.651	0	2,887	0	562		562	(2,325)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_531.97_SG				Societe Generale SA	09/08/2026	09/05/2028	189	100,292	531.969	0	7,161	0	1,424		1,424	(5,737)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_538.62_SG				Societe Generale SA	09/08/2026	09/05/2028	655	352,651	538.62	0	23,711	0	4,506		4,506	(19,204)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_264.37_UBS				UBS AG	09/08/2026	09/01/2028	345	91,313	264.37	0	5,247	0	2,177		2,177	(3,070)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.65_SG				Societe Generale SA	09/08/2026	08/29/2028	146	77,705	533.651	0	5,440	0	1,070		1,070	(4,369)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_530.94_SG				Societe Generale SA	09/08/2026	09/01/2027	154	81,844	530.937	0	5,273	0	802		802	(4,471)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7747.71_BC				Barclays Bank PLC	09/08/2026	09/03/2027	188,967	188,967	1.0	0	2,494	0	1,758		1,758	(736)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.65_SG				Societe Generale SA	09/08/2026	08/30/2027	287	153,019	533.651	0	9,499	0	1,416		1,416	(8,082)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7666.60_BC				Barclays Bank PLC	09/08/2026	09/02/2027	228,695	228,695	1.0	0	3,019	0	2,459		2,459	(560)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7686.14_BC				Barclays Bank PLC	09/08/2026	08/31/2027	810,734	810,734	1.0	0	15,647	0	11,675		11,675	(3,973)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.65_SG				Societe Generale SA	09/08/2026	08/31/2028	582	310,382	533.651	0	21,762	0	4,238		4,238	(17,524)	0	0	0	0		
OTC_CALL_EIA_SPX_7715.29_WF				Wells Fargo Bank NA	09/08/2026	08/24/2027	44	338,470	7715.29	0	28,049	0	24,789		24,789	(3,260)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7686.14_BC				Barclays Bank PLC	09/08/2026	08/30/2027	589,373	589,373	1.0	0	10,609	0	7,913		7,913	(2,696)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_533.41_SG				Societe Generale SA	09/08/2026	08/31/2027	10	5,094	533.41	0	555	0	93		93	(462)	0	0	0	0		
OTC_CALL_EIA_SPX_8268.22_UBS				UBS AG	09/14/2026	09/08/2028	3	24,474	8268.22	0	(2,179)	0	(2,036)		(2,036)	143	0	0	0	0		
OTC_CALL_EIA_SPX_7662.86_UBS				UBS AG	09/14/2026	09/07/2028	144	1,106,900	7662.86	0	157,677	0	148,184		148,184	(9,493)	0	0	0	0		
OTC_CALL_EIA_SPX_7730.99_UBS				UBS AG	09/14/2026	08/27/2027	3	22,343	7730.99	0	1,743	0	1,617		1,617	(125)	0	0	0	0		
OTC_CALL_EIA_SPX_7718.60_UBS				UBS AG	09/14/2026	09/07/2027	5	36,046	7718.6	0	2,905	0	2,716		2,716	(189)	0	0	0	0		
OTC_CALL_EIA_SPX_7651.69_UBS				UBS AG	09/14/2026	09/08/2027	532	4,068,404	7651.69	0	354,554	0	331,688		331,688	(22,865)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.02_SG				Societe Generale SA	09/14/2026	09/08/2027	126	65,786	524.024	0	2,678	0	786		786	(1,892)	0	0	0	0		
OTC_CALL_EIA_SPX_7645.97_UBS				UBS AG	09/14/2026	09/08/2027	4,838	36,991,967	7645.97	0	3,244,285	0	3,036,054		3,036,054	(208,231)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.92_SG				Societe Generale SA	09/14/2026	09/11/2028	13	6,599	513.918	0	341	0	128		128	(214)	0	0	0	0		
OTC_CALL_EIA_NDX_29408.51_UBS				UBS AG	09/14/2026	09/07/2027	51	1,496,305	29408.51	0	164,480	0	193,237		193,237	28,757	0	0	0	0		
OTC_CALL_EIA_SPX_8341.02_UBS				UBS AG	09/14/2026	09/10/2029	2	18,600	8341.02	0	2,427	0	2,226		2,226	(201)	0	0	0	0		
OTC_CALL_EIA_SPX_7673.52_UBS				UBS AG	09/14/2026	09/08/2028	3	22,714	7673.52	0	3,216	0	3,018		3,018	(198)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.02_SG				Societe Generale SA	09/14/2026	09/06/2028	252	132,080	524.024	0	6,112	0	2,142		2,142	(3,970)	0	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)
OTC_CALL_EIA_SGIXSMPA_516.10_SG				Societe Generale SA	09/14/2026	09/11/2028	172	88,841	516.096	0	4,491	0	1,659		1,659	(2,832)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.02_SG				Societe Generale SA	09/14/2026	09/07/2027	982	514,702	524.024	0	20,895	0	6,093		6,093	(14,802)	0	0	0	0		
OTC_CALL_EIA_NDX_29420.61_UBS				UBS AG	09/14/2026	09/07/2028	18	528,100	29420.61	0	93,451	0	104,258		104,258	10,807	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.02_SG				Societe Generale SA	09/14/2026	09/08/2028	14	7,153	524.024	0	332	0	117		117	(215)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_513.92_SG				Societe Generale SA	09/14/2026	09/10/2027	124	63,685	513.918	0	3,003	0	964		964	(2,039)	0	0	0	0		
OTC_CALL_EIA_NDX_29544.16_UBS				UBS AG	09/14/2026	09/05/2028	0	11,522	29544.16	0	1,999	0	2,234		2,234	235	0	0	0	0		
OTC_CALL_EIA_SPX_8143.12_UBS				UBS AG	09/14/2026	09/07/2027	5	38,028	8143.12	0	(1,749)	0	(1,636)		(1,636)	113	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.02_SG				Societe Generale SA	09/14/2026	09/07/2027	202	105,680	524.024	0	4,288	0	1,249		1,249	(3,039)	0	0	0	0		
OTC_CALL_EIA_SPX_8174.28_UBS				UBS AG	09/14/2026	09/08/2027	4,838	39,547,984	8174.28	0	(1,745,393)	0	(1,628,616)		(1,628,616)	116,777	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.02_SG				Societe Generale SA	09/14/2026	09/05/2028	15	7,708	524.024	0	356	0	125		125	(232)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.02_SG				Societe Generale SA	09/14/2026	09/07/2028	811	424,795	524.024	0	19,683	0	6,908		6,908	(12,776)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.33_SG				Societe Generale SA	09/14/2026	09/09/2027	193	100,082	517.327	0	4,495	0	1,394		1,394	(3,101)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_264.96_UBS				UBS AG	09/14/2026	09/11/2028	485	128,492	264.96	0	4,324	0	2,987		2,987	(1,336)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.33_SG				Societe Generale SA	09/14/2026	09/11/2028	136	70,124	517.327	0	3,499	0	1,278		1,278	(2,221)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_270.09_UBS				UBS AG	09/14/2026	09/08/2027	2,954	797,741	270.09	0	10,972	0	6,823		6,823	(4,150)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_516.10_SG				Societe Generale SA	09/14/2026	09/13/2027	85	43,775	516.096	0	2,011	0	637		637	(1,374)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_524.02_SG				Societe Generale SA	09/14/2026	09/07/2027	663	347,234	524.024	0	14,101	0	4,121		4,121	(9,980)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7673.52_BMO				Bank of Montreal ..	09/14/2026	09/07/2027	69,062	69,062	1.0	0	884	0	825		825	(59)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7591.70_BMO				Bank of Montreal ..	09/14/2026	09/10/2027	255,309	255,309	1.0	0	3,549	0	3,435		3,435	(114)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7673.52_BMO				Bank of Montreal ..	09/14/2026	09/08/2027	638,130	638,130	1.0	0	11,103	0	10,422		10,422	(681)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7673.52_BMO				Bank of Montreal ..	09/14/2026	09/07/2027	377,460	377,460	1.0	0	5,096	0	4,770		4,770	(326)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7673.52_BMO				Bank of Montreal ..	09/14/2026	09/07/2027	179,330	179,330	1.0	0	2,439	0	2,292		2,292	(146)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7656.98_BMO				Bank of Montreal ..	09/14/2026	09/13/2027	73,966	73,966	1.0	0	1,021	0	963		963	(58)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7636.36_BMO				Bank of Montreal ..	09/14/2026	09/09/2027	608,542	608,542	1.0	0	10,345	0	9,855		9,855	(490)	0	0	0	0		
OTC_CALL_EIA_SPX_7620.24_WF				Wells Fargo Bank NA	09/21/2026	09/14/2028	166	1,261,836	7620.24	0	202,969	0	175,247		175,247	(27,722)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_265.42_UBS				UBS AG	09/21/2026	09/14/2027	2,544	675,199	265.42	0	14,437	0	8,887		8,887	(5,550)	0	0	0	0		
OTC_CALL_EIA_SPX_7728.20_WF				Wells Fargo Bank NA	09/21/2026	08/27/2027	20	156,960	7728.2	0	13,625	0	11,401		11,401	(2,223)	0	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)
OTC_CALL_EIA_SPX_8155.81_WF				Wells Fargo Bank NA	09/21/2026	09/14/2028	19	154,308	8155.81	0	(16,806)	0	(14,230)		(14,230)	2,576	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_268.08_UBS				UBS AG	09/21/2026	09/14/2028	483	129,488	268.08	0	4,144	0	2,533		2,533	(1,611)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_501.84_SG				Societe Generale SA	09/21/2026	09/18/2028	2	1,074	501.837	0	53	0	30		30	(23)	0	0	0	0		
OTC_CALL_EIA_SPX_7616.23_WF				Wells Fargo Bank NA	09/21/2026	09/14/2028	19	144,099	7616.23	0	23,205	0	20,071		20,071	(3,134)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.30_SG				Societe Generale SA	09/21/2026	09/12/2028	501	259,267	517.303	0	10,730	0	5,644		5,644	(5,086)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7619.98_BC				Barclays Bank PLC	09/21/2026	09/13/2027	288,569	288,569	1.0	0	5,581	0	4,234		4,234	(1,347)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7619.98_BC				Barclays Bank PLC	09/21/2026	09/13/2027	313,715	313,715	1.0	0	3,216	0	2,610		2,610	(605)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_506.31_SG				Societe Generale SA	09/21/2026	09/17/2027	33	16,886	506.313	0	703	0	389		389	(314)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.30_SG				Societe Generale SA	09/21/2026	09/13/2028	119	61,430	517.303	0	2,546	0	1,341		1,341	(1,205)	0	0	0	0		
OTC_CALL_EIA_SPX_8224.35_WF				Wells Fargo Bank NA	09/21/2026	08/27/2027	20	167,037	8224.35	0	(7,664)	0	(6,079)		(6,079)	1,585	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_505.40_SG				Societe Generale SA	09/21/2026	09/16/2027	252	127,502	505.398	0	5,368	0	2,970		2,970	(2,398)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.30_SG				Societe Generale SA	09/21/2026	09/13/2027	285	147,380	517.303	0	5,134	0	2,656		2,656	(2,477)	0	0	0	0		
OTC_CALL_EIA_SPX_7604.17_WF				Wells Fargo Bank NA	09/21/2026	09/15/2027	4,382	33,321,245	7604.17	0	3,433,142	0	2,905,438		2,905,438	(527,704)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7551.81_BC				Barclays Bank PLC	09/21/2026	09/16/2027	322,311	322,311	1.0	0	8,767	0	6,814		6,814	(1,953)	0	0	0	0		
OTC_CALL_EIA_SPX_7609.12_WF				Wells Fargo Bank NA	09/21/2026	09/14/2027	615	4,679,228	7609.12	0	485,626	0	405,268		405,268	(80,358)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.30_SG				Societe Generale SA	09/21/2026	09/14/2028	651	336,702	517.303	0	13,974	0	7,366		7,366	(6,608)	0	0	0	0		
OTC_CALL_EIA_SPX_8257.59_WF				Wells Fargo Bank NA	09/21/2026	09/17/2029	6	53,014	8257.59	0	8,019	0	6,721		6,721	(1,298)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.51_SG				Societe Generale SA	09/21/2026	09/15/2027	337	172,608	512.51	0	6,511	0	3,463		3,463	(3,047)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_512.51_SG				Societe Generale SA	09/21/2026	09/15/2028	12	6,083	512.51	0	267	0	143		143	(123)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_505.40_SG				Societe Generale SA	09/21/2026	09/18/2028	373	188,599	505.398	0	8,962	0	4,974		4,974	(3,988)	0	0	0	0		
OTC_CALL_EIA_SPX_8156.73_WF				Wells Fargo Bank NA	09/21/2026	09/15/2027	4,382	35,742,546	8156.73	0	(1,914,921)	0	(1,545,778)		(1,545,778)	369,143	0	0	0	0		
OTC_CALL_EIA_NDX_29111.70_WF				Wells Fargo Bank NA	09/21/2026	09/14/2027	43	1,266,068	29111.7	0	182,444	0	175,224		175,224	(7,220)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7637.76_BC				Barclays Bank PLC	09/21/2026	09/17/2027	221,266	221,266	1.0	0	3,562	0	2,674		2,674	(889)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.30_SG				Societe Generale SA	09/21/2026	09/14/2027	327	169,365	517.303	0	5,915	0	3,066		3,066	(2,849)	0	0	0	0		
OTC_CALL_EIA_NDX_29080.45_WF				Wells Fargo Bank NA	09/21/2026	09/13/2028	33	966,053	29080.45	0	210,336	0	200,616		200,616	(9,720)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7619.98_BC				Barclays Bank PLC	09/21/2026	09/14/2027	265,480	265,480	1.0	0	5,371	0	4,053		4,053	(1,318)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7585.73_BC				Barclays Bank PLC	09/21/2026	09/15/2027	171,665	171,665	1.0	0	3,560	0	2,738		2,738	(822)	0	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)
OTC_CLIQ_EIA_SPX_7650.50_BC				Barclays Bank PLC	09/21/2026	09/20/2027	487,413	487,413	1.0	0	9,865	0	7,236		7,236	(2,630)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_501.84_SG				Societe Generale SA	09/21/2026	09/20/2027	108	54,128	501.837	0	2,416	0	1,372		1,372	(1,044)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_517.30_SG				Societe Generale SA	09/21/2026	09/13/2027	279	144,343	517.303	0	5,024	0	2,596		2,596	(2,428)	0	0	0	0		
OTC_CALL_EIA_NDX_29366.37_WF				Wells Fargo Bank NA	09/08/2026	08/31/2028	20	601,130	29366.37	0	111,455	0	118,935		118,935	7,481	0	0	0	0		
OTC_CALL_EIA_SPX_7692.53_WF				Wells Fargo Bank NA	09/08/2026	08/31/2028	109	836,332	7692.53	0	125,665	0	108,893		108,893	(16,772)	0	0	0	0		
OTC_CALL_EIA_SPX_8318.30_WF				Wells Fargo Bank NA	09/08/2026	09/04/2029	0	582	8318.3	0	85	0	70		70	(15)	0	0	0	0		
OTC_CALL_EIA_SPX_7744.22_WF				Wells Fargo Bank NA	09/08/2026	09/05/2028	18	139,706	7744.22	0	20,418	0	17,604		17,604	(2,814)	0	0	0	0		
OTC_CALL_EIA_SPX_7694.67_WF				Wells Fargo Bank NA	09/08/2026	09/01/2027	3,020	23,241,674	7694.67	0	2,142,525	0	1,776,183		1,776,183	(366,341)	0	0	0	0		
OTC_CALL_EIA_SPX_8250.59_WF				Wells Fargo Bank NA	09/08/2026	09/05/2028	18	148,841	8250.59	0	(14,752)	0	(12,541)		(12,541)	2,212	0	0	0	0		
OTC_CALL_EIA_NDX_29396.02_WF				Wells Fargo Bank NA	09/08/2026	08/30/2027	43	1,258,150	29396.02	0	152,158	0	160,942		160,942	8,784	0	0	0	0		
OTC_CALL_EIA_SPX_8241.34_WF				Wells Fargo Bank NA	09/08/2026	09/01/2027	3,020	24,892,885	8241.34	0	(1,166,846)	0	(898,539)		(898,539)	268,307	0	0	0	0		
OTC_CALL_EIA_SPX_7691.38_WF				Wells Fargo Bank NA	09/08/2026	08/31/2027	425	3,268,298	7691.38	0	301,756	0	250,214		250,214	(51,542)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7764.70_RBC				Royal Bank of Canada	09/28/2026	09/20/2027	461,068	461,068	1.0	0	7,838	0	6,883		6,883	(955)	0	0	0	0		
OTC_CALL_EIA_SPX_7673.52_BMO				Bank of Montreal	09/28/2026	09/08/2027	0	3,223	7673.52	0	283	0	256		256	(26)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7764.70_RBC				Royal Bank of Canada	09/28/2026	09/20/2027	70,969	70,969	1.0	0	1,072	0	922		922	(150)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7706.03_RBC				Royal Bank of Canada	09/28/2026	09/23/2027	211,299	211,299	1.0	0	3,296	0	2,963		2,963	(333)	0	0	0	0		
OTC_CALL_EIA_SPX_7745.75_BMO				Bank of Montreal	09/28/2026	09/21/2027	554	4,293,779	7745.75	0	355,687	0	322,905		322,905	(32,782)	0	0	0	0		
OTC_CALL_EIA_SPX_7650.50_BMO				Bank of Montreal	09/28/2026	09/20/2027	0	459	7650.5	0	42	0	38		38	(4)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7764.70_RBC				Royal Bank of Canada	09/28/2026	09/21/2027	197,845	197,845	1.0	0	3,027	0	2,639		2,639	(388)	0	0	0	0		
OTC_CALL_EIA_SPX_8284.46_BMO				Bank of Montreal	09/28/2026	09/22/2028	14	119,959	8284.46	0	(10,969)	0	(10,028)		(10,028)	940	0	0	0	0		
OTC_CLIQ_EIA_SPX_7764.64_RBC				Royal Bank of Canada	09/28/2026	09/22/2027	299,948	299,948	1.0	0	6,389	0	5,734		5,734	(655)	0	0	0	0		
OTC_CALL_EIA_SPX_7903.73_BMO				Bank of Montreal	09/28/2026	09/08/2027	0	3,320	7903.73	0	(218)	0	(200)		(200)	19	0	0	0	0		
OTC_CLIQ_EIA_SPX_7743.41_RBC				Royal Bank of Canada	09/28/2026	09/27/2027	156,107	156,107	1.0	0	1,592	0	1,355		1,355	(237)	0	0	0	0		
OTC_CALL_EIA_SPX_7650.50_BMO				Bank of Montreal	09/28/2026	09/18/2028	0	612	7650.5	0	91	0	83		83	(7)	0	0	0	0		
OTC_CLIQ_EIA_SPX_7704.13_RBC				Royal Bank of Canada	09/28/2026	09/24/2027	170,569	170,569	1.0	0	3,121	0	2,818		2,818	(304)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_266.18_UBS				UBS AG	09/28/2026	09/22/2028	327	86,942	266.18	0	2,599	0	1,910		1,910	(688)	0	0	0	0		
OTC_CALL_EIA_SPX_7673.52_BMO				Bank of Montreal	09/28/2026	09/08/2028	0	2,993	7673.52	0	433	0	398		398	(36)	0	0	0	0		
OTC_CALL_EIA_NDX_30567.60_BMO				Bank of Montreal	09/28/2026	09/21/2028	31	942,705	30567.6	0	164,369	0	160,655		160,655	(3,713)	0	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)
OTC_CALL_EIA_SPX_8399.43_BMO				Bank of Montreal	09/28/2026	09/24/2029	3	21,587	8399.43	0	2,794	0	2,520		2,520	(274)	0	0	0	0		
OTC_CALL_EIA_SPX_8282.17_BMO				Bank of Montreal	09/28/2026	09/22/2027	4,384	36,310,193	8282.17	0	(1,475,482)	0	(1,330,996)		(1,330,996)	144,486	0	0	0	0		
OTC_CALL_EIA_SPX_7751.72_BMO				Bank of Montreal	09/28/2026	09/22/2028	14	112,245	7751.72	0	15,588	0	14,280		14,280	(1,308)	0	0	0	0		
OTC_CALL_EIA_CSEATMA6_268.43_UBS				UBS AG	09/28/2026	09/22/2027	3,932	1,055,547	268.43	0	14,724	0	10,951		10,951	(3,773)	0	0	0	0		
OTC_CALL_EIA_SPX_7738.05_BMO				Bank of Montreal	09/28/2026	09/22/2027	4,384	33,924,695	7738.05	0	2,850,656	0	2,580,285		2,580,285	(270,370)	0	0	0	0		
OTC_CALL_EIA_NDX_30540.68_BMO				Bank of Montreal	09/28/2026	09/21/2027	33	1,016,088	30540.68	0	109,890	0	106,268		106,268	(3,622)	0	0	0	0		
OTC_CALL_EIA_SPX_8172.30_BMO				Bank of Montreal	09/28/2026	09/08/2028	0	3,187	8172.3	0	(314)	0	(288)		(288)	26	0	0	0	0		
OTC_CALL_EIA_SPX_7760.01_BMO				Bank of Montreal	09/28/2026	09/20/2028	267	2,069,517	7760.01	0	285,089	0	261,163		261,163	(23,926)	0	0	0	0		
OTC_CALL_EIA_NDX_29644.17_BMO				Bank of Montreal	09/28/2026	09/20/2027	0	889	29644.17	0	115	0	112		112	(3)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.51_SG				Societe Generale SA	09/28/2026	09/21/2027	83	41,694	499.509	0	1,481	0	897		897	(584)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_484.24_SG				Societe Generale SA	09/28/2026	09/24/2027	69	33,248	484.235	0	1,508	0	983		983	(525)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.51_SG				Societe Generale SA	09/28/2026	09/19/2028	153	76,265	499.509	0	3,187	0	1,874		1,874	(1,313)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_496.97_SG				Societe Generale SA	09/28/2026	09/22/2027	299	148,640	496.974	0	5,512	0	3,383		3,383	(2,129)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_487.11_SG				Societe Generale SA	09/28/2026	09/27/2027	121	59,023	487.107	0	2,575	0	1,657		1,657	(918)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_484.24_SG				Societe Generale SA	09/28/2026	09/25/2028	814	394,027	484.235	0	19,717	0	12,361		12,361	(7,357)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_490.00_SG				Societe Generale SA	09/28/2026	09/25/2028	63	30,943	489.999	0	1,452	0	887		887	(564)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.51_SG				Societe Generale SA	09/28/2026	09/21/2028	348	173,879	499.509	0	7,289	0	4,289		4,289	(3,000)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_490.00_SG				Societe Generale SA	09/28/2026	09/23/2027	186	91,297	489.999	0	3,786	0	2,396		2,396	(1,390)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_496.97_SG				Societe Generale SA	09/28/2026	09/22/2028	458	227,450	496.974	0	9,829	0	5,852		5,852	(3,977)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.51_SG				Societe Generale SA	09/28/2026	09/20/2027	252	125,686	499.509	0	4,447	0	2,690		2,690	(1,758)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_487.11_SG				Societe Generale SA	09/28/2026	09/25/2028	207	101,021	487.107	0	4,898	0	3,033		3,033	(1,865)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.51_SG				Societe Generale SA	09/28/2026	09/20/2028	278	138,829	499.509	0	5,811	0	3,419		3,419	(2,392)	0	0	0	0		
OTC_CALL_EIA_SGIXSMPA_499.51_SG				Societe Generale SA	09/28/2026	09/20/2027	577	288,042	499.509	0	10,203	0	6,178		6,178	(4,026)	0	0	0	0		
SPFDYNI_PartExt.MUN-SPFDYNI IDX Call Option @ 801 09/30/27	Athos Hedging		Equity	Munich Re HX9HSZRU3BF0U9KUWD17	07/15/2025	09/30/2027	0	44,735,271	801	748,173	2,102,548		2,315,646		2,315,646	(359,510)						
XNDX15E_PartExt.MUN-XNDX15E IDX Call Option @ 11954 09/30/27	Athos Hedging		Equity	Munich Re HX9HSZRU3BF0U9KUWD17	07/15/2025	09/30/2027	0	4,400,562	11,954	105,740	202,680		381,467		381,467	78,958						

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)
SPX_CapExt.MUN-SPX IDX Call Option @ 7124 09/27/27	Athos Hedging		Equity	Munich Re HX9HSZRU3BF0U9KUWD17	07/31/2025	09/27/2027	0	9,248,530	7,124	72,813	305,285		433,479		433,479	52,895						
0159999999. Subtotal - purchased options - hedging other - call options and warrants										42,994,513	89,973,760	0	169,780,050	XXX	169,780,050	34,887,059	0	0	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										42,994,513	89,973,760	0	169,780,050	XXX	169,780,050	34,887,059	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										42,994,513	89,973,760	0	169,780,050	XXX	169,780,050	34,887,059	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										42,994,513	89,973,760	0	169,780,050	XXX	169,780,050	34,887,059	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
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	(651,715)	(1,292,933)		(3,981,218)	0	0	0	0	253,905		
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	(628,599)	(842,096)		(3,808,102)	0	0	0	0	253,905		
SWAP_10YR_20210224_1.4705_CME_NLA	3 Month LIBOR FLOAT to FIXED		Interest Rate	Goldman Sachs Intern	02/24/2021	02/15/2031	1	50,000,000	5.54543 / 1.4705	0	0	(758,288)	0		(7,081,101)	0	0	0	0	523,081		
INTEREST RATE SWAP SWAP_10YR_20230731_0.642_OTC_NLA				LCH LTD Deutsche Bank AG, Lo	08/15/2023 07/31/2023	02/15/2031 11/15/2030	1 1	50,000,000 50,000,000	5.54543 / 1.1175 5.32 / 0.00642	0 0	0 0	(935,768) 0	0 8,877,846		(7,763,966) 8,877,846	0 15,275,931	0 0	0 0	0 0	523,081 507,810		
SWAP_10YR_20230731_0.567_OTC_NLA				Deutsche Bank AG, Lo	07/31/2023	11/15/2030	1	50,000,000	0.00567 / 5.32	0	0	0	(8,985,063)		(8,985,063)	(15,419,650)	0	0	0	507,810		
SWAP_10YR_20230919_1.119_OTC_NLA				Deutsche Bank AG, Lo	09/19/2023	02/15/2031	1	100,000,000	5.32 / 0.01119	0	0	(4,600,556)	15,659,705		15,659,705	29,294,901	0	0	0	1,046,162		
SWAP_10YR_20230919_1.044_OTC_NLA				Deutsche Bank AG, Lo	09/19/2023	02/15/2031	1	100,000,000	0.01044 / 5.32	0	0	4,600,556	(15,871,160)		(15,871,160)	(29,653,988)	0	0	0	1,046,162		
1299999999. Subtotal - swaps - other - interest rate										(2,135,028)	0	(2,974,370)	(2,453,700)	XXX	(22,953,058)	(502,805)	0	0	0	4,661,918	XXX	XXX
SDBB7MT3336PNMHRRD.NLA-N/A IDX FX Forward @ 1 10/21/26	CLO EUR Exposure		Currency	Goldman Sachs Co & LLC N9FYJ29MC81JI74MJE92	09/17/2026	10/21/2026	1	69,009,837	1				901,817		901,817	901,817				82,765		

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)
1319999999. Subtotal - swaps - other - foreign exchange										0	0	0	901,817	XXX	901,817	901,817	0	0	0	82,765	XXX	XXX
1349999999. Subtotal - swaps - other										(2,135,028)	0	(2,974,370)	(1,551,883)	XXX	(22,051,241)	399,012	0	0	0	4,744,683	XXX	XXX
1359999999. Total swaps - interest rate										(2,135,028)	0	(2,974,370)	(2,453,700)	XXX	(22,953,058)	(502,805)	0	0	0	4,661,918	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	901,817	XXX	901,817	901,817	0	0	0	82,765	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	(2,974,370)	(1,551,883)	XXX	(22,051,241)	399,012	0	0	0	4,744,683	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										42,994,513	89,973,760	0	169,780,050	XXX	169,780,050	34,887,059	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	(2,974,370)	(1,551,883)	XXX	(22,051,241)	399,012	0	0	0	4,744,683	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										40,859,485	89,973,760	(2,974,370)	168,228,166	XXX	147,728,808	35,286,071	0	0	0	4,744,683	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	2,707,965	(86,679)	2,621,286	2,707,964	(86,679)	2,621,285		
Bank of Montreal	529900F6BNUR3RJ2IIH29	Y	Y	0	0	3,481,526	(1,341,512)	2,140,014	3,481,526	(1,341,512)	2,140,014		
Citibank NA	MBNUM2BPBDO7JBLYG310	Y	Y	0	0			0			0		
CME	LCZ7XYGSLJUHFXXNXD88	Y	Y	0	0		(2,135,028)	0		(14,870,421)	0	1,031,244	1,031,244
LCH	F226TOH6YD6XJB17KS62	Y	Y	0	0			0		(7,763,965)	0	523,260	523,260
Credit Suisse International	A5WI6NE4Q9TV8Y57VW369	Y	Y	0	0			0			0		
Deutsche Bank	529900SE0ICVR2VM6Y05	Y	Y	0	0	24,537,551	(24,856,223)	0	24,537,550	(24,856,223)	0	3,109,010	3,109,010
Goldman Sachs Co & LLC	N9FYJ29MC81JI74IMJE92	Y	Y	0	0	901,817		901,817	901,817		901,817	82,765	82,765
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	0	0			0			0		
Mizuho Markets Americas LLC	549300Y6K4T3QBM4LN29	Y	Y	0	0	40,597,284	(10,441,485)	30,155,799	40,597,284	(10,441,485)	30,155,799		
Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	Y	Y					0			0		
Munich Re	HX9HSZRU3BFOU9KUID17	Y	Y			3,130,592		3,130,592	3,130,592		3,130,592		
Royal Bank of Canada	TXDSU46SXBWIGJ8G8E98	Y	Y			33,109,218	(15,448,234)	17,660,984	33,109,218	(15,448,234)	17,660,984		
UBS AG	549300MIPG7JY7IDR840	Y	Y			52,362,354	(19,930,352)	32,432,002	52,362,354	(19,930,352)	32,432,002		
Societe Generale SA	549300USLFO4ME4XBQ71	Y	Y	42,671,393		58,693,706	(18,064,874)	0	58,693,706	(18,064,874)	0		
Wells Fargo Bank NA	54930073KPK5VO6G0E21	Y	Y			67,383,977	(26,373,437)	41,010,540	67,383,977	(26,373,437)	41,010,540		
0299999999. Total NAIC 1 Designation				42,671,393	0	286,905,990	(118,677,824)	130,053,034	286,905,988	(139,177,182)	130,053,033	4,746,279	4,746,279
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)				0	0	0	0	0	0	(7,763,966)	0	523,081	523,081
0999999999 - Gross totals				42,671,393	0	286,905,990	(118,677,824)	130,053,034	286,905,988	(146,941,148)	130,053,033	5,269,360	5,269,360
1. Offset per SSAP No. 64						118,677,824	(118,677,824)						
2. Net after right of offset per SSAP No. 64						168,228,166	0						

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	26,305,026	26,305,026	26,305,026		IV
Goldman Sachs International N9FYJ29MC81JI74MJE92	Cash		Cash Delivered as Credit Support	3,270,000	3,270,000	3,270,000		IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	031162-CZ-1	AMGEN INC	833,302	1,000,000	991,466	01/15/2032	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	037833-EK-2	APPLE INC.	1,362,632	2,475,000	2,472,817	08/05/2051	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	110122-DQ-8	BRISTOL-MYERS SQUIBB COMPANY	2,367,416	2,775,000	2,740,453	11/13/2030	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	20030N-DM-0	COMCAST CORPORATION	895,478	1,050,000	1,046,663	01/15/2031	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	244199-BK-0	DEERE & CO	697,844	1,000,000	1,113,347	04/15/2050	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	254687-FX-9	WALT DISNEY CO	2,527,163	2,825,000	2,904,811	01/13/2031	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	260543-DD-2	DOW CHEMICAL CO	369,186	600,000	458,623	11/15/2050	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	278865-BG-4	ECOLAB INC.	486,496	1,000,000	842,940	08/15/2050	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	37331N-AL-5	GEORGIA-PACIFIC LLC	3,888,305	3,950,000	3,957,102	04/30/2027	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	437076-CF-7	THE HOME DEPOT, INC.	2,348,811	2,800,000	2,751,432	03/15/2031	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	440452-AF-7	HORMEL FOODS CORP	3,518,424	4,025,000	4,038,456	06/11/2030	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	539830-BP-3	LOCKHEED MARTIN CORP	2,223,009	2,525,000	2,538,701	06/15/2030	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	548661-DZ-7	LOWE'S COMPANIES INC	566,497	1,000,000	954,005	10/15/2050	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	70450Y-AH-6	PAYPAL HOLDINGS INC	892,863	1,000,000	1,017,295	06/01/2030	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	713448-FA-1	PEPSICO, INC.	2,193,977	2,600,000	2,573,951	02/25/2031	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	79466L-AJ-3	SALESFORCE, INC.	863,438	1,025,000	1,030,943	07/15/2031	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	817826-AE-0	7-ELEVEN INC	911,782	1,075,000	1,074,735	02/10/2031	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	824348-BM-7	SHERWIN-WILLIAMS CO	616,033	1,000,000	1,002,682	05/15/2050	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	906548-CT-7	UNION ELECTRIC CO	1,725,879	2,050,000	2,002,139	03/15/2032	IV
Deutsche Bank 529900SEOICVR2VM6Y05	Corporate	960413-AZ-5	WESTLAKE CORP	1,120,358	2,000,000	1,981,587	08/15/2051	IV
0199999999 - Total				59,983,919	67,350,026	67,069,174	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
Munich Re HX9HSZRU3BF0U9KUWD17	Cash		Cash Delivered as Credit Support	3,180,000	3,070,000	XXX		V
Deutsche Bank 529900SEOICVR2VM6Y05	Cash		Cash Delivered as Credit Support	24,730,000	19,750,000	XXX		V
Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	Cash		Cash Delivered as Credit Support	31,320,000	36,050,000	XXX		V
0299999999 - Total				59,230,000	58,870,000	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	*
JP Morgan Chase Bank N.A. ..... New York, NY		0.370	1,641,802	4,400,482	147,968,929	134,235,621	140,643,368	XXX.
US Bank ..... Cincinnati, OH					1,303,548	1,446,665	1,180,415	XXX.
BNY - Mellon ..... New York, NY					6,183,862	14,314,144	5,267,837	XXX.
Wells Fargo ..... San Francisco, CA					336,638	721,591	980,696	XXX.
First National Bank of Omaha ..... Omaha, NE					(596,870)	(752,239)	(461,633)	XXX.
Citibank N.A. ..... New York, NY					4,800,000	3,890,000	3,270,000	XXX.
Federal Home Loan Bank of Boston ..... Boston, MA					411,631	600,713	601,865	XXX.
Flfth Third Bank ..... Cincinnati, OH					753,087	767,129	767,105	XXX.
Royal Bank of Canada ..... New York, NY					11,986	26,758,837	11,986	XXX.
0199998. Deposits in ... 1 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	1,641,802	4,400,482	161,172,811	181,982,461	152,261,639	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	1,641,802	4,400,482	161,172,811	181,982,461	152,261,639	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	1,641,802	4,400,482	161,172,811	181,982,461	152,261,639	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
000000-00-0	BLACKROCK LIQUIDITY FUNDS T-FU		08/31/2026	0.000		3,004,989	0	87,634
8309999999. Subtotal - all other money market mutual funds						3,004,989	0	87,634
	Suspense Fund		09/30/2026	0.000		(163,020)		
8499999999. Subtotal - other cash equivalents (unaffiliated)						(163,020)	0	0
8589999999. Total cash equivalents (unaffiliated)						2,841,969	0	87,634
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						2,841,969	0	87,634