QUARTERLY STATEMENT

OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

OF THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE QUARTER
ENDED JUNE 30, 2025

LIFE AND ACCIDENT AND HEALTH

2025

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LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2025
OF THE CONDITION AND AFFAIRS OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

NAIC Group Code 4932 (Current) 4932 (Prior) NAIC Company Code 87726 Employer's ID Number 06-0566090

Organized under the Laws of Delaware State of Domicile or Port of Entry Delaware

Country of Domicile United States of America

Incorporated/Organized 06/17/1863 Commenced Business 04/01/1864

Statutory Home Office 1209 Orange Street (Street and Number) Wilmington, DE 19801 (City or Town, State and Zip Code)

Main Administrative Office 11225 North Community House Road (Street and Number)
Charlotte, NC 28277 (City or Town, State and Zip Code) 800-882-1292 (Area Code) (Telephone Number)

Mail Address 11225 North Community House Road (Street and Number or P.O. Box) Charlotte, NC 28277 (City or Town, State and Zip Code)

Primary Location of Books and Records 11225 North Community House Road (Street and Number)
Charlotte, NC 28277 (City or Town, State and Zip Code) 980-949-4100 (Area Code) (Telephone Number)

Internet Web Site Address www.brighthousefinancial.com

Statutory Statement Contact Timothy Lashoan Shaw (Name) 980-949-4100 (Area Code) (Telephone Number)
tshaw1@brighthousefinancial.com (Email Address) 813-615-9468 (Fax Number)

OFFICERS

Chairman of the Board, President and Chief Executive Officer	ERIC THOMAS STEIGERWALT	Vice President and Secretary	JACOB MOISHE JENKELOWITZ
Vice President and Chief Financial Officer	EDWARD ALLEN SPEHAR	Vice President and Treasurer	JANET MARIE MORGAN

OTHER

RICHARD ANDREW COOK Vice President and Chief Accounting Officer	LEDA JACENKO DEBARBA # Vice President and Appointed Actuary	GIANNA HELENE FIGARO-STERLING Vice President and Controller

DIRECTORS OR TRUSTEES

MYLES JOSEPH LAMBERT	DAVID ALAN ROSENBAUM	JOHN LLOYD ROSENTHAL
EDWARD ALLEN SPEHAR		ERIC THOMAS STEIGERWALT

State of Florida
County of Pasco } 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 there from for the period ended, and have been completed in accordance with the NAIC Quarterly 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.

Signed by: Gianna H. Figaro-Sterling
GIANNA HELENE FIGARO-STERLING
Vice President and Controller

Signed by: Janet Morgan
JANET MARIE MORGAN
Vice President and Treasurer

Subscribed and sworn to before me this
14th day of July, 2025.

Signed by: Rachita Shook
Notary for Figaro-Sterling & Morgan

RACHITA SHOOK
NOTARY PUBLIC
STATE OF FLORIDA
Commission #HH 508570
My Commission Expires 9/7/2025
ONLINE NOTARY

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	47,228,869,396	0	47,228,869,396	48,494,242,078
2.	Stocks:				
	2.1 Preferred stocks	99,756,849	0	99,756,849	15,679,765
	2.2 Common stocks	970,292,362	3,662,323	966,630,039	935,297,343
3.	Mortgage loans on real estate:				
	3.1 First liens	11,074,799,100	0	11,074,799,100	11,535,490,288
	3.2 Other than first liens	0	0	0	4,326,062
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	2,028,414	0	2,028,414	1,414,399
5.	Cash ($ 1,478,473,762), cash equivalents ($ 1,344,229,543) and short-term investments ($ 158,530,879)	2,981,234,184	0	2,981,234,184	3,096,207,127
6.	Contract loans (including $ 0 premium notes)	1,025,479,507	0	1,025,479,507	1,625,389,437
7.	Derivatives	8,224,042,190	0	8,224,042,190	4,073,333,810
8.	Other invested assets	4,512,082,196	6,899,576	4,505,182,620	4,522,996,046
9.	Receivables for securities	571,917,839	0	571,917,839	73,335,883
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	10,366,460	0	10,366,460	16,038,461
12.	Subtotals, cash and invested assets (Lines 1 to 11)	76,700,868,497	10,561,899	76,690,306,598	74,393,750,699
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	845,745,616	249,909	845,495,707	890,697,842
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	318,355,189	9,116,234	309,238,955	255,344,620
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	44,808,776	0	44,808,776	47,515,883
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	472,866,777	0	472,866,777	475,134,524
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	958,966,853	0	958,966,853	974,216,510
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	34,304,511	0	34,304,511	23,263,265
18.2	Net deferred tax asset	2,886,002,399	2,402,333,092	483,669,307	479,130,942
19.	Guaranty funds receivable or on deposit	60,701,569	0	60,701,569	65,206,509
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	41,242,264	0	41,242,264	143,027,027
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	927,578,903	7,922,834	919,656,069	943,159,079
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	83,291,441,354	2,430,183,968	80,861,257,386	78,690,446,900
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	113,871,478,795	0	113,871,478,795	111,514,257,546
28.	Total (Lines 26 and 27)	197,162,920,149	2,430,183,968	194,732,736,181	190,204,704,446
	DETAILS OF WRITE-INS				
1101.	Deposits in connection with investments	10,366,460	0	10,366,460	16,038,461
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)	10,366,460	0	10,366,460	16,038,461
2501.	Insurance Company Owned Life Insurance	795,027,979	0	795,027,979	772,059,815
2502.	Miscellaneous	54,763,508	76,547	54,686,961	84,404,964
2503.	Premium deposit suspense	44,969,142	0	44,969,142	64,113,299
2598.	Summary of remaining write-ins for Line 25 from overflow page	32,818,274	7,846,287	24,971,987	22,581,001
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	927,578,903	7,922,834	919,656,069	943,159,079

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 41,218,647,322 less $ 0 included in Line 6.3 (including $ 7,246,810,028 Modco Reserve)	41,218,647,322	43,468,945,686
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	61,651,244	63,922,817
3.	Liability for deposit-type contracts (including $ 167,487,051 Modco Reserve)	11,475,035,996	12,252,988,634
4.	Contract claims:		
	4.1 Life	348,279,342	329,598,995
	4.2 Accident and health	99,595	134,142
5.	Policyholders' dividends/refunds to members $ (13,186,994) and coupons $ 0 due and unpaid	(13,186,994)	(13,065,470)
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 $ 0 Modco)	5,940,836	5,963,477
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 12,699 accident and health premiums	1,436,051	1,478,295
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 638,799,111 assumed and $ 1,108,579,038 ceded	1,747,378,149	1,625,511,084
	9.4 Interest Maintenance Reserve	262,209,672	286,854,286
10.	Commissions to agents due or accrued-life and annuity contracts $ 34,518,966 , accident and health $ 0 and deposit-type contract funds $ 0	34,518,966	34,076,262
11.	Commissions and expense allowances payable on reinsurance assumed	100,158,970	12,701,495
12.	General expenses due or accrued	17,976,635	17,448,090
13.	Transfers to Separate Accounts due or accrued (net) (including $ (275,400,058) accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,103,771,623	82,201,719
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	38,173,727	47,926,830
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	2,115,565	2,583,369
17.	Amounts withheld or retained by reporting entity as agent or trustee	5,178,760	6,288,413
18.	Amounts held for agents' account, including $ 637 agents' credit balances	637	0
19.	Remittances and items not allocated	154,977,435	149,291,190
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	1,467,742,199	1,448,210,355
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	49,173,722	92,662,961
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	5,512,652,652	5,416,633,913
	24.08 Derivatives	7,159,830,987	4,633,587,759
	24.09 Payable for securities	1,866,813,681	845,106,696
	24.10 Payable for securities lending	3,302,727,935	3,211,721,893
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	1,472,178,072	1,345,587,373
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	77,395,482,779	75,368,360,264
27.	From Separate Accounts Statement	113,519,782,609	111,163,006,964
28.	Total liabilities (Lines 26 and 27)	190,915,265,388	186,531,367,228
29.	Common capital stock	75,000,000	75,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	811,670,000	811,670,000
33.	Gross paid in and contributed surplus	5,035,279,527	5,035,279,527
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(2,104,478,734)	(2,248,612,309)
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 351,696,186 in Separate Accounts Statement)	3,742,470,793	3,598,337,218
38.	Totals of Lines 29, 30 and 37	3,817,470,793	3,673,337,218
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	194,732,736,181	190,204,704,446
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	768,219,485	683,778,374
2502.	Derivative instruments expense payable	591,224,988	539,441,184
2503.	Miscellaneous	112,733,599	122,367,815
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)	1,472,178,072	1,345,587,373
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	4,749,109,440	4,899,788,713	3,028,407,657
2.	Considerations for supplementary contracts with life contingencies	219,148,179	197,563,734	(1,022,014,439)
3.	Net investment income	1,380,339,073	1,383,305,304	2,819,533,408
4.	Amortization of Interest Maintenance Reserve (IMR)	(3,848,303)	(3,227,463)	(14,534,362)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(957,089,914)	(1,839,564,919)	(3,083,146,673)
6.	Commissions and expense allowances on reinsurance ceded	97,263,522	99,006,707	196,359,544
7.	Reserve adjustments on reinsurance ceded	(710,776,557)	(164,798,746)	7,216,078,601
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	953,000,192	997,681,329	2,047,310,713
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	295,301,150	257,241,332	559,526,485
9.	Totals (Lines 1 to 8.3)	6,022,446,782	5,826,995,991	11,747,520,934
10.	Death benefits	447,377,503	482,425,601	964,037,054
11.	Matured endowments (excluding guaranteed annual pure endowments)	966,933	702,520	1,016,618
12.	Annuity benefits	1,604,780,836	1,671,055,296	3,285,201,746
13.	Disability benefits and benefits under accident and health contracts	3,309,804	3,849,669	7,382,041
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	7,611,617,350	7,250,850,489	14,983,116,733
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	249,726,716	261,993,247	533,529,115
18.	Payments on supplementary contracts with life contingencies	43,867,158	115,588,973	196,313,273
19.	Increase in aggregate reserves for life and accident and health contracts	(2,167,072,337)	(1,248,874,372)	(1,862,129,691)
20.	Totals (Lines 10 to 19)	7,794,573,963	8,537,591,423	18,108,466,889
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	403,228,377	418,374,952	828,784,182
22.	Commissions and expense allowances on reinsurance assumed	121,305,990	34,132,346	66,043,901
23.	General insurance expenses and fraternal expenses	486,796,643	470,175,942	941,881,806
24.	Insurance taxes, licenses and fees, excluding federal income taxes	35,115,590	32,606,692	74,793,065
25.	Increase in loading on deferred and uncollected premiums	(2,275,618)	(1,947,503)	(3,601,361)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,888,390,951)	(2,596,215,075)	(6,680,958,555)
27.	Aggregate write-ins for deductions	(127,383,296)	(217,492,877)	(288,007,057)
28.	Totals (Lines 20 to 27)	5,822,970,698	6,677,225,900	13,047,402,870
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	199,476,084	(850,229,909)	(1,299,881,936)
30.	Dividends to policyholders and refunds to members	2,687,181	2,694,751	5,459,113
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	196,788,903	(852,924,660)	(1,305,341,049)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(11,316,541)	(16,291,512)	(10,966,369)
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)	208,105,444	(836,633,148)	(1,294,374,680)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,629,762 (excluding taxes of $ (7,574,066) transferred to the IMR)	(1,416,478,119)	(167,064,489)	506,955,742
35.	Net income (Line 33 plus Line 34)	(1,208,372,675)	(1,003,697,637)	(787,418,938)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,673,337,218	4,622,743,916	4,622,743,916
37.	Net income (Line 35)	(1,208,372,675)	(1,003,697,637)	(787,418,938)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 301,653,150	1,078,749,641	170,602,105	(231,193,377)
39.	Change in net unrealized foreign exchange capital gain (loss)	96,261,970	(13,009,193)	(25,868,552)
40.	Change in net deferred income tax	256,065,626	257,976,629	249,400,719
41.	Change in nonadmitted assets	5,718,236	(128,526,066)	(137,893,029)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	2,843,603
44.	Change in asset valuation reserve	(19,531,844)	103,770	36,832,577
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(837,601,462)	(1,861,164,533)	(3,152,802,191)
47.	Other changes in surplus in Separate Accounts Statement	957,535,518	1,834,065,091	3,115,450,909
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	100,000,000
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	(37,081,519)	(38,369,971)	(76,940,816)
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	(147,609,916)	(147,216,967)	(41,817,603)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	144,133,575	(929,236,772)	(949,406,698)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,817,470,793	3,693,507,144	3,673,337,218
	DETAILS OF WRITE-INS			
08.301.	Management and service fee income	171,315,069	180,853,048	363,412,639
08.302.	Miscellaneous	59,062,081	13,430,549	68,313,331
08.303.	Rider benefits	39,890,484	38,844,201	77,509,445
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	25,033,516	24,113,534	50,291,070
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	295,301,150	257,241,332	559,526,485
2701.	Realized gain/(loss) on funds withheld on derivatives	(303,188,666)	(497,561,491)	(601,660,220)
2702.	Interest credited to reinsurers	179,802,455	204,306,380	423,113,227
2703.	Reserves transferred under reinsurance agreements	(35,895,263)	72,988,897	(132,814,138)
2798.	Summary of remaining write-ins for Line 27 from overflow page	31,898,178	2,773,337	23,354,074
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(127,383,296)	(217,492,877)	(288,007,057)
5301.	Unrealized change on funds withheld on derivatives	(143,820,495)	(148,648,905)	(43,249,540)
5302.	Miscellaneous	(3,789,421)	1,431,938	1,431,937
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)	(147,609,916)	(147,216,967)	(41,817,603)

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	4,905,733,567	2,757,734,867	(290,398,701)
2.	Net investment income	1,291,070,474	1,326,883,369	2,585,901,416
3.	Miscellaneous income	1,250,470,710	1,095,341,176	2,455,090,204
4.	Total (Lines 1 to 3)	7,447,274,751	5,179,959,412	4,750,592,919
5.	Benefit and loss related payments	10,551,685,212	9,986,456,095	12,664,261,479
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,582,354,057)	(2,925,337,234)	(6,936,041,079)
7.	Commissions, expenses paid and aggregate write-ins for deductions	823,206,073	(1,730,635,724)	(805,737,583)
8.	Dividends paid to policyholders	2,831,346	2,738,447	5,618,761
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(4,219,599)	934,101	(331,356)
10.	Total (Lines 5 through 9)	7,791,148,975	5,334,155,685	4,927,770,222
11.	Net cash from operations (Line 4 minus Line 10)	(343,874,224)	(154,196,273)	(177,177,303)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,410,388,011	3,825,691,389	7,990,144,242
	12.2 Stocks	35,758,049	11,276,873	39,454,661
	12.3 Mortgage loans	738,633,925	358,661,434	563,073,869
	12.4 Real estate	1,185,138	939,423	1,563,358
	12.5 Other invested assets	178,662,824	139,400,025	314,534,793
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,792,458	2,935,157	4,908,871
	12.7 Miscellaneous proceeds	1,113,787,243	196,905,049	1,095,384,653
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,482,207,648	4,535,809,350	10,009,064,447
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,392,787,423	3,222,495,824	5,904,276,558
	13.2 Stocks	10,353,956	1,218,093	6,925,724
	13.3 Mortgage loans	264,313,881	392,676,955	866,280,823
	13.4 Real estate	0	0	0
	13.5 Other invested assets	109,481,498	147,916,047	296,968,049
	13.6 Miscellaneous applications	2,388,208,893	213,129,531	187,747,126
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,165,145,651	3,977,436,450	7,262,198,280
14.	Net increase/(decrease) in contract loans and premium notes	(599,909,930)	137,900,809	687,764,984
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	916,971,927	420,472,091	2,059,101,183
	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	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(777,952,638)	342,797,535	(276,631,466)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	89,881,992	(311,918,097)	(522,087,451)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(688,070,646)	30,879,438	(798,718,917)
	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)	(114,972,943)	297,155,256	1,083,204,963
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,096,207,127	2,013,002,164	2,013,002,164
	19.2 End of period (Line 18 plus Line 19.1)	2,981,234,184	2,310,157,420	3,096,207,127

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

20.0001.	Bonds, transfer to separate account	1,017,870,310	1,418,895,811	3,664,375,349
20.0002.	Bonds, transfer from separate account	507,692,090	203,215,629	1,719,111,915
20.0003.	Security exchanges	304,197,424	244,406,881	666,244,796
20.0004.	Mortgage loans, transfer from separate account	117,766,971	1,507,765,508	705,508,048
20.0005.	Mortgage loans, transfer to separate account	117,583,415	0	3,014,634,559
20.0006.	Death Benefits, asset in kind transfer in	117,021,461	111,876,169	111,876,169
20.0007.	Transfer of bonds to preferred stock	100,724,500	0	0
20.0008.	Bonds, asset in kind transfer in	99,121,210	0	0
20.0009.	Surrenders, asset in kind transfer out	78,115,328	48,226,531	48,226,531
20.0010.	Interest credited to reinsurers, asset in kind transfer out	76,476,671	81,990,358	81,990,358

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

20.0011. Modco, asset in kind transfer in	72,497,696	2,467,573,706	0
20.0012. Reinsurance settlement to premiums ceded, asset in kind transfer	48,896,439	2,464,542,319	2,464,542,319
20.0013. Bonds, asset in kind transfer out	48,008,923	126,299,360	126,299,360
20.0014. Funds held under coinsurance, asset in kind transfer out	43,180,656	1,851,160	1,851,160
20.0015. Transfer of bonds to other invested assets	43,115,114	43,115,114	0
20.0016. Commission, asset in kind transfer out	11,295,580	11,608,938	11,608,938
20.0017. Rider Benefits, asset in kind transfer in	10,674,646	11,046,456	11,046,456
20.0018. Capitalized interest on bonds	10,311,205	12,319,574	24,060,935
20.0019. Annuity benefits, asset in kind transfer in	6,197,398	5,808,283	0
20.0020. Capital contribution	0	0	100,000,000
20.0021. Mortgages, transfers with bonds and separate account	0	0	39,869,694
20.0022. Other invested assets, transfer from separate account	0	28,675,329	38,177,695
20.0023. Mortgage loan modifications	0	23,948,932	23,948,932
20.0024. Short Term Bonds assets in kind transfer in	0	0	13,800,000
20.0025. Transfer of assets to other invested assets from stocks	0	0	12,000,000
20.0026. Other invested assets underlying asset sold and reinvested	0	7,256,269	10,466,199
20.0027. Other invested assets, transfers to separate account	0	0	9,473,485
20.0028. Transfer of assets from other invested assets to stocks	0	3,239,674	4,823,893
20.0029. Transfer of assets from mortgages to other invested assets	0	1,759,203	1,759,203
20.0030. Commissions and expenses on reinsurance assumed - asset in kind transfer	0	118,600,876	0
20.0031. Non-cash sales offset to separate accounts	0	9,262,655	0

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	845,149,863	886,146,382	1,750,928,363
2. Group life	0	0	0
3. Individual annuities	4,278,922,148	4,767,174,534	9,063,675,423
4. Group annuities	253,319,471	385,620,548	488,794,709
5. Accident & health	92,422,541	96,765,910	192,485,648
6. Fraternal	0	0	0
7. Other lines of business	0	0	0
8. Subtotal (Lines 1 through 7)	5,469,814,023	6,135,707,374	11,495,884,143
9. Deposit-type contracts	3,193,098	5,691,383	11,746,959
10. Total (Lines 8 and 9)	5,473,007,121	6,141,398,757	11,507,631,102

NOTES TO THE FINANCIAL STATEMENTS

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

Brighthouse Life Insurance Company (the "Company") presents the accompanying financial statements on the basis of accounting practices prescribed or permitted ("DE SAP") by the State of Delaware ("Delaware") Department of Insurance (the "Department").

The Department recognizes only the statutory accounting practices prescribed or permitted by Delaware in determining and reporting the financial condition and results of operations of an insurance company, in determining its solvency under the Delaware Insurance Law. In 2001, the National Association of Insurance Commissioners ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") was adopted as a component of DE SAP.

Delaware has adopted certain prescribed accounting practices that differ from those found in NAIC SAP, none of which affect the financial statements of the Company. A reconciliation of the Company's net income (loss) and capital and surplus between DE SAP and NAIC SAP is as follows:

	SSAP Number [1]	Financial Statement Page	Financial Statement Line Number	For the Six Months Ended June 30, 2025	For the Year Ended December 31, 2024
Net income (loss), DE SAP				$ (1,208,372,675)	$ (787,418,938)
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				$ (1,208,372,675)	$ (787,418,938)

	June 30, 2025	December 31, 2024
Statutory capital and surplus, DE SAP	$ 3,817,470,793	$ 3,673,337,218
State prescribed practices: NONE	—	—
State permitted practices: NONE	—	—
Statutory capital and surplus, NAIC SAP	$ 3,817,470,793	$ 3,673,337,218

[1] Statement of Statutory Accounting Principles ("SSAP")

B. No significant change.

C. Accounting Policy

(1) No significant change.

(2) Bonds not backed by other loans are generally stated at amortized cost unless they have a NAIC rating designation of 6, which are stated at the lower of amortized cost or fair value. Bonds not backed by other loans are amortized using the constant yield method.

(3-5) No significant change.

(6) Asset backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Amortized cost is determined using the interest method and includes anticipated prepayments. The retrospective adjustment method is used to determine the amortized cost for securities that are of high quality. For all other securities, the prospective adjustments methodology is utilized, including interest-only securities and securities that have experienced an other-than-temporary impairment ("OTTI").

(7-13) No significant change.

D. Going Concern

Management does not have any substantial doubt about the Company's ability to continue as a going concern.

2. *Accounting Changes and Corrections of Errors*

Accounting Changes

On August 13, 2023, a new principles-based definition of a bond was adopted under SSAP No. 26, which became effective January 1, 2025. Under the new definition, securities were classified as either issuer credit obligations within the scope of SSAP No. 26 or asset-backed securities within the scope of SSAP No. 43. Securities that did not meet the principles-based bond definition were classified in accordance with the SSAP that addressed a security's specific investment structure.

The new classification guidance was required to be applied to all securities as of the effective date, with reclassifications treated as disposals and acquisitions in the financial statements and related investment schedules. The Company adopted the new principles-based bond definition and followed the special transition guidance in SSAP No. 26. The adoption resulted in reclassification and reporting changes for certain investments. For additional details on the impact of this adoption, see Note 21.

On August 13, 2023, new accounting guidance was adopted for the recognition of debt security residuals under SSAP No. 21, which became effective January 1, 2025. Under this new guidance, residuals are measured at the lower of amortized cost or fair value, with amortized cost and interest income determined based on methods prescribed by the NAIC. The new

NOTES TO THE FINANCIAL STATEMENTS

guidance also provides a practical expedient, which the company has elected, to measure residuals at amortized cost with distributions treated as a reduction in the carrying value of the investment.

Residuals recognized on Schedule BA as of December 31, 2024 and accounted for under a SSAP other than SSAP No. 21 were required to follow transition guidance, which varied depending on the SSAP under which they were recognized. Under this transition guidance, the Company realized $21,307,779 of previously unrealized gains, and the new cost bases for the residuals subject to this new guidance equaled their carrying values as of December 31, 2024. There was no direct impact to surplus as a result of adoption.

Correction of Errors

The Company had no correction of errors during the six months ended June 30, 2025.

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

No significant change.

5. Investments

A-C. No significant change.

D. Loan-backed Securities

(1) Prepayment assumptions were obtained from published broker dealer values and internal estimates.

(2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the six months ended June 30, 2025.

b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the six months ended June 30, 2025.

c. Impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the security are shown in Note 5D(3).

(3) The loan-backed securities for which an OTTI has been recognized during the six months ended June 30, 2025, measured as the difference between amortized cost and estimated present value of projected future cash flows to be collected, were as follows:

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Estimated Fair Value at Time of OTTI	Date of Financial Statement Where Reported
76114GAA5	$ 6,399,430	$ 6,277,320	$ 122,110	$ 6,277,320	$ 5,601,261	3/31/2025
76114GAA5	$ 6,277,321	$ 6,144,638	132,683	$ 6,144,638	$ 5,377,636	6/30/2025
04544QAD9	$ 1,007,214	$ 956,898	50,316	$ 956,898	$ 956,903	6/30/2025
23332UDB7	$ 5,808,217	$ 5,724,320	83,897	$ 5,724,320	$ 5,693,440	6/30/2025
23332UEL4	$ 4,616,056	$ 4,530,833	85,223	$ 4,530,833	$ 4,511,424	6/30/2025
87222EAH1	$ 1,703,014	$ 1,571,503	131,511	$ 1,571,503	$ 1,480,355	6/30/2025
Total			$ 605,740			

The recognized OTTI shown above is all noninterest related.

(4) At June 30, 2025, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months $ 109,107,397
2. 12 Months or Longer $ 579,275,930

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months $ 2,142,958,035
2. 12 Months or Longer $ 5,472,553,177

(5) The Company performs a regular evaluation, on a security-by-security basis, of its securities holdings in accordance with its OTTI policy in order to evaluate whether such investments are other than temporarily impaired. Management considers a wide range of factors about the security issuer and uses its best judgment in evaluating the cause of the decline in the estimated fair value of the security and in assessing the prospects for near-term recovery. Factors considered include fundamentals of the industry and geographic area in which the security issuer operates, as well as overall macroeconomic conditions. Projected future cash flows are estimated

NOTES TO THE FINANCIAL STATEMENTS

using assumptions derived from management's best estimates of likely scenario-based outcomes after giving consideration to a variety of variables that include, but are not limited to: (i) general payment terms of the security; (ii) the likelihood that the issuer can service the scheduled interest and principal payments; (iii) the quality and amount of any credit enhancements; (iv) the security's position within the capital structure of the issuer; (v) possible corporate restructurings or asset sales by the issuer; and (vi) changes to the rating of the security or the issuer by rating agencies. Additional considerations are made when assessing the unique features that apply to certain loan-backed and structured securities including, but are not limited to: (i) the quality of underlying collateral; (ii) expected prepayment speeds; (iii) current and forecasted loss severity; (iv) consideration of the payment terms of the underlying assets backing the security; and (v) the payment priority within the tranche structure of the security. For loan-backed or structured securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

E. Repurchase Agreements and/or Securities Lending Transactions

(1-2) No significant change.

(3) Collateral received

The Company participates in a securities lending program as discussed in Note 17.

a. The aggregate amount of collateral received as of June 30, 2025, was as follows:

1.

Securities Lending		Fair Value
Open[1]	$	452,990,681
30 days or less		1,562,424,582
31 to 60 days		1,116,726,375
61 to 90 days		168,756,250
Greater than 90 days		—
Sub Total	$	3,300,897,888
Securities received		—
Total collateral received	$	3,300,897,888

(1) The related loaned security could be returned to the Company on the next business day requiring the Company to immediately return the cash collateral.

2. The Company did not have any cash collateral received from dollar repurchase agreements.

b. As of June 30, 2025, the Company did not have collateral that was sold or repledged.

c. No significant change.

(4) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

(5) Collateral Reinvestment

a. The aggregate amount of cash collateral reinvested as of June 30, 2025 was as follows:

1.

Securities Lending	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	268,520,012	268,520,078
31 to 60 days	6,641,765	6,638,435
61 to 90 days	17,162,310	17,156,678
91 to 120 days	—	—
121 to 180 days	51,226,815	51,226,558
181 to 365 days	143,891,632	143,949,600
1 to 2 years	299,215,215	300,111,627
2 to 3 years	83,631,695	83,387,441
Greater than 3 years	2,376,857,755	2,272,428,297
Total Bonds	3,247,147,199	3,143,418,714
Additional collateral reinvested		
Common stocks	—	—
Preferred stocks	—	—
Derivatives	1,328,369	1,328,369
Cash	129,667,809	129,667,809
Payables, receivables and all other, net	109,810,743	109,810,742
Total other	240,806,921	240,806,920
Security collateral received	—	—
Grand total reinvestment portfolio	$ 3,487,954,120	$ 3,384,225,634
Portion of reinvestment portfolio invested in U.S.		
Treasury securities, agency securities and certain agency RMBS	$ 1,703,014,792	$ 1,615,815,941

2. The Company did not have any cash collateral reinvested from dollar repurchase agreements.

b. The bonds within the reinvestment programs consist principally of Agency RMBS, ABS, U.S. and foreign corporate securities, U.S. government and agency securities, non-agency RMBS and CMBS. If the securities on loan or the structured securities or corporate securities within the reinvestment portfolio become less liquid, the Company has U.S government and agency securities within the reinvestment portfolio and the liquidity resources of most of its General Account available to meet any potential cash demand when securities are returned to the Company.

(6-7) No significant change.

F-I. Repurchase and Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing and as a Sale

The Company did not have any repurchase or reverse repurchase agreements transactions accounted for as secured borrowing or as a sale during the six months ended June 30, 2025.

J-K. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Information on the Company's investment in restricted assets as of June 30, 2025 was as follows:

	Gross Restricted									Percentage	
	2025										
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity [a]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [b]	June 30, 2025 (1 plus 3)	December 31, 2024	Increase/ (Decrease) (5 minus 6)	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
Collateral held under security lending agreements	3,649,948,878	—	501,492	501,492	3,650,450,370	3,595,901,569	54,548,801	—	3,650,450,370	1.85	1.87
Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Placed under option contracts	—	—	—	—	—	—	—	—	—	—	—
Letter stock or securities restricted as to sale	—	—	—	—	—	—	—	—	—	—	—
Federal Home Loan Bank ("FHLB") capital stock	217,500,000	—	—	—	217,500,000	222,250,000	(4,750,000)	—	217,500,000	0.11	0.11
On deposit with states	7,565,770	—	—	—	7,565,770	7,349,389	216,381	—	7,565,770	—	—
On deposit with other regulatory bodies	31,887,365	—	—	—	31,887,365	31,887,365	—	—	31,887,365	0.02	0.02
Pledged collateral to FHLB (including assets backing funding agreements	6,867,065,387	—	—	—	6,867,065,387	7,110,494,902	(243,429,515)	—	6,867,065,387	3.48	3.53
Pledged as collateral not captured in other categories	3,413,431,713	37,450,583	2,239,816,275	2,239,816,275	5,653,247,988	6,862,907,901	(1,209,659,913)	—	5,653,247,988	2.87	2.91
Other restricted assets	15,885,881,048	—	—	—	15,885,881,048	15,688,006,244	197,874,804	—	15,885,881,048	8.06	8.16
Total restricted assets	$30,073,280,161	$ 37,450,583	$2,240,317,767	$2,240,317,767	$ 32,313,597,928	$33,518,797,370	$(1,205,199,442)	$ —	$ 32,313,597,928	16.39 %	16.60 %

(a) Subset of column 1.

(b) Subset of column 3.

(2) Details on the Company's assets pledged as collateral, not captured in other categories, as of June 30, were as follows:

	Gross Restricted								Percentage	
	2025									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity(b)	June 30, 2025 (1 plus 3)	December 31, 2024	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	$ 2,059,717,567	$ 37,450,583	$2,239,816,275	$2,239,816,275	$ 4,299,533,842	$5,465,927,427	$(1,166,393,585)	$ 4,299,533,842	2.18%	2.21%
Pledged Collateral on Other Funding Agreements	641,004,846	—	—	—	641,004,846	650,926,766	(9,921,920)	641,004,846	0.33	0.33
Pledged collateral to Farmer Mac	712,709,300	—	—	—	712,709,300	746,053,708	(33,344,408)	712,709,300	0.36	0.37
Total	$ 3,413,431,713	$ 37,450,583	$2,239,816,275	$2,239,816,275	$ 5,653,247,988	$6,862,907,901	$(1,209,659,913)	$ 5,653,247,988	2.87%	2.91%

(a) Subset of column 1.

(b) Subset of column 3.

NOTES TO THE FINANCIAL STATEMENTS

(3) Details of Other Restricted Assets, as of June 30, were as follows:

	Gross Restricted								Percentage	
	2025									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity(b)	June 30, 2025 (1 plus 3)	December 31, 2024	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Assets held in trust to support reinsurance agreements	$ 9,093,710,832	$ —	$ —	$ —	$ 9,093,710,832	$8,903,545,263	$ 190,165,569	$ 9,093,710,832	4.61%	4.67%
Assets held in the custodial account titled "Superintendent of New York Department of Financial Services in trust of the security of the New York Policies of MetLife Insurance Company USA"	6,779,885,318	—	—	—	6,779,885,318	6,771,041,456	8,843,862	6,779,885,318	3.44	3.48
Rabbi Trust	12,284,898	—	—	—	12,284,898	13,419,525	(1,134,627)	12,284,898	0.01	0.01
Total	$ 15,885,881,048	$ —	$ —	$ —	$ 15,885,881,048	$15,688,006,244	$ 197,874,804	$ 15,885,881,048	8.06%	8.16%

(a) Subset of column 1.

(b) Subset of column 3.

(4) No significant change.

M. Working Capital Finance Investments

The Company had no working capital finance investments as of June 30, 2025.

N. Offsetting and Netting of Assets and Liabilities

The Company had no assets and liabilities which are offset and reported net in accordance with a valid right to offset.

O-P. No significant change.

Q. Prepayment Penalty and Acceleration Fees

During the six months ended June 30, 2025, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee is as follows:

	General Account	Separate Account
Number of CUSIPs	28	8
Aggregate Amount of Investment Income	$ 1,163,432	$ 59,618

R. Reporting Entity's Share of Cash Pool by Asset Type

The Company did not participate in a cash pool during the six months ended June 30, 2025.

S. No significant change.

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

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling $4,176,645 and $19,793,867 on investments in joint ventures, partnerships and LLCs during the six months ended June 30, 2025 and the year ended December 31, 2024, respectively. Impairments are recognized when an investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

7. *Investment Income*

No significant change.

8. *Derivative Instruments*

As of June 30, 2025 there were no significant changes in the Company's derivative policy or investments other than those described below.

Cash Flow Hedges

The Company designates and accounts for the following as cash flow hedges when they have met the effectiveness requirements of SSAP 86: (i) foreign currency swaps to hedge the foreign currency cash flow exposure of foreign currency denominated assets and liabilities, (ii) interest rate forwards to hedge the exposure to variability in cash flows relating to forecasted purchases of bonds, and (iii) interest rate swaps to hedge interest rate risk in funding agreement liabilities.

NOTES TO THE FINANCIAL STATEMENTS

All components of each derivative's gain or loss were included in the assessment of hedge effectiveness.

For the six months ended June 30, 2025, there were no gains or losses related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation. For the year ended December 31, 2024, there were no gains or losses related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation.

Credit Risk

The Company enters into various collateral arrangements, which may require both the pledging and accepting of collateral in connection with its derivatives.

The table below summarizes the collateral pledged by the Company in connection with its OTC and exchange-traded derivatives as of:

	Securities [1]	
	June 30, 2025	December 31, 2024
Initial Margin:		
OTC-bilateral	$ 2,268,264,190	$ 2,290,847,411
OTC-cleared	288,211,566	284,734,516
Variation Margin:		
OTC-bilateral	1,612,150,542	2,763,332,367
OTC-cleared	—	—
Total OTC	$ 4,168,626,298	$ 5,338,914,294
Initial Margin:		
Futures [2]	$ 130,907,544	$ 127,013,133

(1) Securities pledged as collateral are reported in bonds. Subject to certain constraints, the counterparties are permitted by contract to sell or repledge this collateral.

(2) Cash collateral pledged on exchange-traded futures is reported in derivatives within assets and not as a restricted asset.

The table below summarizes the collateral received by the Company in connection with its OTC derivatives as of:

	Cash [1]		Securities [2]		Total	
	June 30, 2025	December 31, 2024	June 30, 2025	December 31, 2024	June 30, 2025	December 31, 2024
Initial Margin:						
OTC-bilateral	$ —	$ —	$ 1,126,489,577	$ 1,720,425,355	$ 1,126,489,577	$ 1,720,425,355
Variation Margin:						
OTC-bilateral	530,244,260	537,263,260	632,238,904	567,112,283	1,162,483,164	1,104,375,543
OTC-cleared	237,975,225	146,515,114	—	—	237,975,225	146,515,114
Total OTC	$ 768,219,485	$ 683,778,374	$ 1,758,728,481	$ 2,287,537,638	$ 2,526,947,966	$ 2,971,316,012

(1) Cash collateral received is reported in cash, cash equivalents and short-term investments and the obligation to return the collateral is reported in aggregate write-ins for liabilities as cash collateral on derivatives.

(2) Securities collateral received is held in separate custodial accounts and is not reflected in the financial statements. These amounts are also reported in Note 16 because the securities are held off-balance sheet.

Certain of the Company's derivative contracts require premiums to be paid at a series of specified future dates over the life of the contract or at maturity.

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of June 30, 2025:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2025	$ 66,008,303
2026	186,043,949
2027	108,557,553
2028	319,278,154
Thereafter	606,012,495
Total	$ 1,285,900,454

NOTES TO THE FINANCIAL STATEMENTS

The following table summarizes the estimated fair value of the Company's derivatives with future settled premiums and the estimated fair value impact thereof as of:

	June 30, 2025	December 31, 2024
Net undiscounted future premium payments (receipts)	$ 1,285,900,454	$ 864,849,850
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	$ (322,736,320)	$ (472,174,134)
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	$ 808,980,630	$ 292,843,571

9. *Income Taxes*

No significant change.

10. *Information Concerning Parents, Subsidiaries, Affiliates and Other Related Parties*

No significant change.

11. *Debt*

A. No significant change.

B. Federal Home Loan Bank Agreements

(1) The Company is a member of the FHLB of Atlanta, where it maintains a secured funding agreement program, under which funding agreements may be issued either (i) for spread lending purposes or (ii) to provide additional liquidity. At June 30, 2025, the Company holds stock of the FHLB of Atlanta. The Company has determined the actual or estimated maximum borrowing capacity as $19,473,273,618. The Company calculated this amount in accordance with FHLB of Atlanta regulatory and or FHLB specific borrowing limits.

(2) FHLB Capital Stock

a. The Company's aggregate total for FHLB capital stock was as follows at:

	June 30, 2025		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	18,000,000	18,000,000	—
Activity stock	199,500,000	199,500,000	—
Excess stock	—	—	—
Aggregate total	$ 217,500,000	$ 217,500,000	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 19,473,273,618	$ 19,473,273,618	$ —

	December 31, 2024		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	18,000,000	18,000,000	—
Activity stock	204,250,000	204,250,000	—
Excess stock	—	—	—
Aggregate total	$ 222,250,000	$ 222,250,000	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 19,020,470,445	$ 19,020,470,445	$ —

b. The Company's membership stock (Class A and B) eligible for redemption at June 30, 2025 was as follows:

	Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership stock						
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 18,000,000	$ 18,000,000	$ —	$ —	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

(3) The Company's collateral pledged to FHLB was as follows:

a. Amount pledged as of:

	June 30, 2025		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	$ 6,273,885,502	$ 6,867,065,387	$ 4,200,000,000
Total collateral pledged - General Account	$ 6,273,885,502	$ 6,867,065,387	$ 4,200,000,000
Total collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2024		
Total collateral pledged - General and Separate Accounts	$ 6,382,254,595	$ 7,110,494,902	$ 4,300,000,000

b. Maximum amount pledged during the reporting period ended:

	June 30, 2025		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	$ 6,382,254,595	$ 7,110,494,902	$ 4,300,000,000
2. Maximum collateral pledged - General Account	$ 6,382,254,595	$ 7,110,494,902	$ 4,300,000,000
3. Maximum collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2024		
4. Maximum collateral pledged - total General and Separate Accounts	$ 8,425,823,704	$ 9,298,001,379	$ 4,850,000,000

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

a. Amount borrowed as of:

	June 30, 2025			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	4,200,000,000	4,200,000,000	—	—
Other	—	—	—	—
Aggregate total	$ 4,200,000,000	$ 4,200,000,000	$ —	$ —

	December 31, 2024			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	4,300,000,000	4,300,000,000	—	—
Other	—	—	—	—
Aggregate total	$ 4,300,000,000	$ 4,300,000,000	$ —	$ —

b. Maximum amount borrowed during the reporting period ended:

	June 30, 2025		
	Total	General Account	Separate Account
Debt	$ —	$ —	$ —
Funding agreements	4,325,000,000	4,325,000,000	—
Other	—	—	—
Aggregate total	$ 4,325,000,000	$ 4,325,000,000	$ —

c. FHLB - Prepayment Obligations:

	Does the company have prepayment obligations under the following arrangement (yes/no)?
Debt	—
Funding agreements	no
Other	—

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

As of June 30, 2025, the Company did not have any material employee benefit plan obligations.

NOTES TO THE FINANCIAL STATEMENTS

13. Capital Surplus, Shareholder's Dividend Restrictions and Quasi Reorganizations

A-I. No significant change.

J. The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was $3,308,327,555 at June 30, 2025.

K-M. No significant change.

14. Liabilities, Contingencies and Assessments

No significant change.

15. Leases

No significant change.

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

(1) The table below summarizes the notional amount of the Company's financial instruments (derivatives that are designated as effective hedging instruments and derivatives used in replications) with off-balance sheet credit risk at:

	Assets		Liabilities	
	June 30, 2025	December 31, 2024	June 30, 2025	December 31, 2024
Swaps	$ 1,736,859,932	$ 2,741,204,661	$ 803,245,118	$ 152,752,143

(2) No significant change.

(3) The Company may be exposed to credit-related losses in the event of nonperformance by counterparties to derivatives. Generally, the current credit exposure of the Company's derivatives is limited to the net positive estimated fair value of derivatives at the reporting date after taking into consideration the existence of master netting or similar agreements and any collateral received pursuant to such agreements.

The Company manages its credit risk related to derivatives by entering into transactions with creditworthy counterparties and establishing and monitoring exposure limits. The Company's OTC-bilateral derivative transactions are governed by International Swaps and Derivatives Association, Inc. ("ISDA") Master Agreements which provide for legally enforceable set-off and close-out netting of exposures to specific counterparties in the event of early termination of a transaction, which includes, but is not limited to, events of default and bankruptcy. In the event of an early termination, the Company is permitted to set-off receivables from the counterparty against payables to the same counterparty arising out of all included transactions. Substantially all of the Company's ISDA Master Agreements also include Credit Support Annex provisions which may require both the pledging and accepting of collateral in connection with its OTC-bilateral derivatives.

The Company's OTC-cleared derivatives are affected through central clearing counterparties and its exchange-traded derivatives are affected through regulated exchanges. Such positions are marked to market and margined on a daily basis (both initial margin and variation margin), and the Company has minimal exposure to credit-related losses in the event of nonperformance by clearing brokers or central clearing counterparties to such derivatives.

Off-balance sheet credit exposure is the excess of positive estimated fair value over book/adjusted carrying value for the Company's highly effective hedges and derivatives used in replications at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's swaps was $159,808,402 and $141,097,111 at June 30, 2025 and December 31, 2024, respectively.

(4) At June 30, 2025 and December 31, 2024, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $632,238,904 and $567,112,283, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of $1,126,489,577 and $1,720,425,355 at June 30, 2025 and December 31, 2024, respectively. Securities collateral received was held in separate custodial accounts and is not reflected in the financial statements. The collateral agreements between the Company and the counterparties apply to derivatives held by both the General Account and Separate Accounts.

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

A. No significant change.

B. Transfer and Servicing of Financial Assets

The Company participates in a securities lending program whereby securities, which are included in invested assets, are loaned to third parties, primarily brokerage firms and commercial banks. The Company generally accepts collateral of 102% of the fair value of the loaned securities to be separately maintained as collateral for the loans. The Company is liable for the return of the cash collateral under its control to its counterparties.

NOTES TO THE FINANCIAL STATEMENTS

Securities with a cost or amortized cost of $3,650,450,370 and an estimated fair value of $3,238,158,367 were on loan under the securities lending program at June 30, 2025. The Company was liable for cash collateral under its control of $3,300,897,888 at June 30, 2025.

The Company has loaned securities with the Separate Accounts which are included within the General Account securities lending program with a cost or amortized cost of $501,492 and an estimated fair value of $542,765. The policy and procedures for the Separate Accounts do not differ from the General Account.

C. Wash Sales

(1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.

(2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the quarter ended June 30, 2025.

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

No significant change.

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

No significant change.

20. Fair Value Information

A. (1) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date.

Hierarchy Table

The following table provides information about financial assets and liabilities measured and reported at estimated fair value at:

	June 30, 2025			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Issuer Credit Obligations	$ —	$ 2,479,181	$ 9,368,777	$ 11,847,958
Asset-Backed Securities	—	2,735,651	—	2,735,651
Total bonds	—	5,214,832	9,368,777	14,583,609
Perpetual preferred stocks				
Industrial & Miscellaneous	—	95,206,854	—	95,206,854
Common stocks				
Industrial & Miscellaneous [1]	8,517,251	217,500,000	1,333,221	227,350,472
Derivative assets [2]				
Interest rate	—	731,943,702	—	731,943,702
Foreign currency exchange rate	—	25,060,506	3,612,016	28,672,522
Equity market	—	7,335,926,155	—	7,335,926,155
Total derivative assets	—	8,092,930,363	3,612,016	8,096,542,379
Other invested assets	—	6,710,546	—	6,710,546
Separate Account assets [3]	18,819,248	76,727,269,218	44,820	76,746,133,286
Total assets	$ 27,336,499	$ 85,144,831,813	$ 14,358,834	$ 85,186,527,146
Liabilities				
Derivative liabilities [2]				
Interest rate	$ —	$ 1,593,198,750	$ —	$ 1,593,198,750
Foreign currency exchange rate	—	9,369,825	—	9,369,825
Equity market	—	5,454,056,753	—	5,454,056,753
Total derivative liabilities	—	7,056,625,328	—	7,056,625,328
Separate Account liabilities [3]	—	327,016,615	—	327,016,615
Total liabilities	$ —	$ 7,383,641,943	$ —	$ 7,383,641,943

[1] Common stocks as presented in the table above may differ from the amounts presented in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds because certain of these investments are not measured at estimated fair value (i.e. affiliated common stocks carried at underlying equity).

[2] Derivative assets and derivative liabilities presented in the table above represent only those derivatives that are carried at estimated fair value. Accordingly, the amounts above exclude derivatives carried at amortized cost, which include highly effective derivatives and replication synthetic asset transactions. Futures are excluded from the amounts above because they are valued at the amount of cash deposits posted to futures exchanges for initial margin and unsettled variation margin. The amounts are presented gross in the table above to reflect the presentation in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds; but, the amounts are presented net for purposes of the rollforward in the following table.

[3] Separate Account assets are subject to General Account claims only to the extent that the value of such assets exceeds the Separate Account liabilities. Investments (stated generally at estimated fair value) and liabilities of the Separate Accounts are reported separately as assets and liabilities. Separate Account assets as presented in the table above may differ from the amounts presented in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds because certain of these investments are not measured at estimated fair value.

NOTES TO THE FINANCIAL STATEMENTS

Transfers between Levels 1 and 2

During the quarter ended June 30, 2025, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the annual period.

(2) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date.

Rollforward Table – Level 3 Assets and Liabilities

A rollforward of the estimated fair value measurements for all assets and liabilities measured and reported at estimated fair value using significant unobservable (Level 3) inputs for their respective time periods was as follows:

	Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy									
	Balance, March 31, 2025	Transfer into Level 3 [1]	Transfer out of Level 3 [1]	Total Gains and Losses included in Net Income	Total Gains and Losses included in Capital and Surplus	Purchases	Sales	Issuances	Settlements	Balance, June 30, 2025
Assets										
Bonds - Issuer Credit Obligations	$ 8,591,908	$ —	$ —	$ —	$ 178,405	$ 598,464	$ —	$ —	$ —	$ 9,368,777
Perpetual preferred stocks - Industrial & miscellaneous	—	—	—	—	—	—	—	—	—	—
Common stocks - Industrial & miscellaneous	4,210,547	—	—	(2,500,388)	2,470,213	—	(2,847,151)	—	—	1,333,221
Derivatives - Foreign currency exchange [2]	4,475,112	—	—	—	(863,096)	—	—	—	—	3,612,016
Separate Account assets [2]	1,999,994	—	(1,999,994)	2	(20)	44,838	—	—	—	44,820
Total	$ 19,277,561	$ —	$ (1,999,994)	$ (2,500,386)	$ 1,785,502	$ 643,302	$ (2,847,151)	$ —	$ —	$ 14,358,834

(1) Bonds that were measured at amortized cost at the beginning of the period, but were measured at estimated fair value at the end of the period, as estimated fair value was less than amortized cost at the end of the period, are reported within transfer into Level 3 column. Bonds that were measured at estimated fair value at the beginning of the period, as estimated fair value was less than amortized cost at the beginning of the period, but were measured at amortized cost at the end of the period, as estimated fair value was greater than amortized cost at the end of the period - are reported within transfer out of Level 3 column.

(2) Derivative and Separate Account assets and liabilities are presented net for purposes of the rollforward.

Transfers into or out of Level 3

Transfers into or out of Level 3 are presented in the table. Assets and liabilities are transferred into Level 3 when a significant input cannot be corroborated with market observable data. This occurs when market activity decreases significantly and underlying inputs cannot be observed, current prices are not available, and/or when there are significant variances in quoted prices, thereby affecting transparency. Assets and liabilities are transferred out of Level 3 when circumstances change such that a significant input can be corroborated with market observable data. This may be due to a significant increase in market activity, a specific event or one or more significant input(s) becoming observable. Transfers between levels are assumed to occur at the beginning of the annual reporting period.

During the six months ended June 30, 2025, excluding securities that changed measurement basis to fair value that is reported within transfers in the table above, there were no transfers into Level 3.

During the six months ended June 30, 2025, transfers out of Level 3, excluding securities that changed measurement basis to fair value that is reported within transfers in the table above, for Separate Accounts of $1,999,994 resulted primarily from increased transparency of: (i) new issuances which, subsequent to issuance and establishment of trading activity, became priced by pricing services and (ii) existing issuances for which the Company, over time, was able to corroborate with pricing received from independent pricing services with observable inputs or increases in market activity.

(3) Transfers between levels are assumed to occur at the beginning of the annual reporting period.

(4) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date.

When developing estimated fair values, the Company considers three broad valuation techniques: (i) the market approach, (ii) the income approach, and (iii) the cost approach. The Company determines the most appropriate valuation technique to use, given what is being measured and the availability of sufficient inputs, giving priority to observable inputs. The Company categorizes its assets and liabilities measured at estimated fair value into a three-level hierarchy, based on the significant input with the lowest level in its valuation. The input levels are as follows:

Level 1 Unadjusted quoted prices in active markets for identical assets or liabilities. The Company defines active markets based on average trading volume for equity securities. The size of the bid/ask spread is used as an indicator of market activity for fixed maturity securities.

Level 2 Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar assets or liabilities other than quoted prices in Level 1, quoted prices in markets that are not active, or other significant inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities.

NOTES TO THE FINANCIAL STATEMENTS

Level 3 Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of the assets or liabilities. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the asset or liability.

Determination of Fair Value

The Company defines fair value as the price that would be received to sell an asset or paid to transfer a liability (an exit price) in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants on the measurement date. In most cases, the exit price and the transaction (or entry) price will be the same at initial recognition.

In general, investments classified within Level 3 use many of the same valuation techniques and inputs as described in the Level 2 discussions. However, if key inputs are unobservable, or if the investments are less liquid and there is very limited trading activity, the investments are generally classified as Level 3. The use of independent non-binding broker quotations to value investments generally indicates there is a lack of liquidity or the general lack of transparency in the process to develop the valuation estimates generally causing such investments to be classified in Level 3.

Bonds: For bonds classified as Level 3 assets, estimated fair values are determined using a market approach. The estimated fair value is determined using matrix pricing or consensus pricing, with the primary inputs being quoted and offered prices. The estimated fair value of FHLB stock approximates cost.

Common stock: For stock classified as Level 2 or Level 3 assets, estimated fair values are determined using a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active.

Separate Account Assets: For Separate Account assets (excluding derivatives) classified as Level 2 assets, estimated fair values are determined using either a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted securitization market price determined principally by independent pricing services using observable inputs or quoted prices or reported net asset value ("NAV") provided by the fund managers.

For Separate Account assets classified as Level 3 (excluding derivatives), estimated fair values are determined using either a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active or priced using expected future cash flows and discounting them using current interest rates for similar investments with similar credit risk.

Derivatives: The fair values for exchange-traded derivatives are determined using the quoted market prices and are classified as Level 1 assets or liabilities. For derivatives classified as Level 2 or Level 3 assets, estimated fair values are determined using a market or income approach. For OTC-bilateral derivatives and OTC-cleared derivatives classified as Level 2 assets or liabilities, estimated fair values are determined using the income approach. Valuations of non-option-based derivatives utilize present value techniques, whereas valuations of option-based derivatives utilize option pricing models which are based on market standard valuation methodologies and a variety of observable inputs.

The significant inputs to the pricing models for most OTC-bilateral and OTC-cleared derivatives are inputs that are observable in the market or can be derived principally from, or corroborated by, observable market data. Certain OTC-bilateral and OTC-cleared derivatives may rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from, or corroborated by, observable market data. These unobservable inputs may involve significant management judgment or estimation. Even though unobservable, these inputs are based on assumptions deemed appropriate given the circumstances and management believes they are consistent with what other market participants would use when pricing such instruments.

Most inputs for OTC-bilateral and OTC-cleared derivatives are mid-market inputs but, in certain cases, liquidity adjustments are made when they are deemed more representative of exit value. Market liquidity, as well as the use of different methodologies, assumptions and inputs, may have a material effect on the estimated fair values of the Company's derivatives and could materially affect the net change in capital and surplus.

The credit risk of both the counterparty and the Company are considered in determining the estimated fair value for all OTC-bilateral and OTC-cleared derivatives, and any potential credit adjustment is based on the net exposure by counterparty after taking into account the effects of netting agreements and collateral arrangements. The Company values its OTC-bilateral and OTC-cleared derivatives using standard swap curves which may include a spread to the risk-free rate, depending upon specific collateral arrangements. This credit spread is appropriate for those parties that execute trades at pricing levels consistent with similar collateral arrangements. As the Company and its significant derivative counterparties generally execute trades at such pricing levels and hold sufficient collateral, additional credit risk adjustments are not currently required in the valuation process. The Company's ability to consistently execute at such pricing levels is in part due to the netting agreements and collateral arrangements that are in place with all of its significant derivative counterparties. An evaluation of the requirement to make additional credit risk adjustments is performed by the Company each reporting period.

B. The Company provides additional fair value information in Notes 1, 5, 8, 11, 16, and 17.

NOTES TO THE FINANCIAL STATEMENTS

C. Estimated Fair Value of All Financial Instruments

Information related to the aggregate fair value of financial instruments is shown below at:

	June 30, 2025					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 43,766,029,872	$ 47,228,869,396	$ 2,201,423,009	$ 41,108,108,445	$ 456,498,418	$ —
Preferred stocks	99,483,121	99,756,849	—	98,557,871	925,250	—
Common stock - unaffiliated	227,350,472	227,350,476	8,517,251	217,500,000	1,333,221	—
Mortgage loans	10,292,330,292	11,074,799,100	—	—	10,292,330,292	—
Cash, cash equivalents and short-term investments	2,981,216,494	2,981,234,184	2,818,947,599	162,268,895	—	—
Contract loans	1,049,729,293	1,025,479,507	—	499,308,186	550,421,107	—
Derivative assets [1]	8,216,451,934	8,224,042,190	84,592	8,209,103,998	7,263,344	—
Other invested assets	174,165,818	224,012,312	—	163,322,591	10,843,227	—
Investment income due and accrued	845,495,707	845,495,707	—	845,495,707	—	—
Separate Account assets	111,715,662,869	113,348,402,713	1,483,320,539	99,346,144,053	10,886,198,277	—
Total assets	$179,367,915,872	$185,279,442,434	$ 6,512,292,990	$150,649,809,746	$ 22,205,813,136	$ —
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	$ 11,475,035,996	$ 11,475,035,996	$ —	$ —	$ 11,475,035,996	$ —
Derivative liabilities [1]	7,030,941,337	7,159,830,987	1,365,995	7,029,901,042	(325,700)	—
Payable for collateral under securities loaned and other transactions	4,070,947,420	4,070,947,420	—	4,070,947,420	—	—
Investment contracts included in Separate Account liabilities	1,240,743,500	1,240,743,500	—	1,240,743,500	—	—
Separate Account liabilities	358,821,030	372,351,606	—	358,821,030	—	—
Total liabilities	$ 24,176,489,283	$ 24,318,909,509	$ 1,365,995	$ 12,700,412,992	$ 11,474,710,296	$ —

	December 31, 2024					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 44,436,426,713	$ 48,494,242,078	$ 2,147,847,264	$ 41,727,732,764	$ 560,846,685	$ —
Preferred stocks	15,301,256	15,679,765	—	14,392,277	908,979	—
Common stock - unaffiliated	236,217,015	236,217,018	9,375,214	222,250,000	4,591,801	—
Mortgage loans	10,550,716,472	11,539,816,350	—	—	10,550,716,472	—
Cash, cash equivalents and short-term investments	3,096,270,118	3,096,207,127	3,040,015,581	53,868,132	2,386,405	—
Contract loans	1,644,978,570	1,625,389,437	—	1,123,631,015	521,347,555	—
Derivative assets [1]	4,097,450,535	4,073,333,810	16,165	4,089,152,898	8,281,472	—
Other invested assets	139,472,098	192,748,593	—	128,660,737	10,811,361	—
Investment income due and accrued	890,697,842	890,697,842	—	890,697,842	—	—
Separate Account assets	108,901,931,629	111,121,739,521	1,545,084,628	96,727,815,641	10,629,031,360	—
Total assets	$174,009,462,248	$181,286,071,541	$ 6,742,338,852	$144,978,201,306	$ 22,288,922,090	$ —
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	$ 12,252,988,634	$ 12,252,988,634	$ —	$ —	$ 12,252,988,634	$ —
Derivative liabilities [1]	4,628,743,541	4,633,587,759	942,780	4,628,165,953	(365,192)	—
Payable for collateral under securities loaned and other transactions	3,895,500,267	3,895,500,267	—	3,895,500,267	—	—
Investment contracts included in Separate Account liabilities	1,243,757,251	1,243,757,251	—	1,243,757,251	—	—
Separate Account liabilities	117,210,282	115,336,059	53,181	117,157,101	—	—
Total liabilities	$ 22,138,199,975	$ 22,141,169,970	$ 995,961	$ 9,884,580,572	$ 12,252,623,442	$ —

[1] Classification of derivatives is based on each derivative's positive (asset) or negative (liability) book/adjusted carrying value, which equals the net admitted assets and liabilities.

Assets and Liabilities

See "A(4) - Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date" above for a description of the valuation technique(s) and the inputs used in the fair value measurement for Level 2 and Level 3 assets and liabilities measured and reported at fair value. Incrementally, assets and liabilities not carried at estimated fair value at the reporting period are described below.

Bonds, Preferred Stock, Common Stock - Unaffiliated, and Cash, Cash Equivalents and Short-term Investments

When available, the estimated fair value for bonds, unaffiliated common stock, and cash, cash equivalents and short-term investments are based on quoted prices in active markets that are readily and regularly obtainable. Generally, these investments are classified in Level 1, are the most liquid of the Company's securities holdings and valuation of these securities does not involve management's judgment.

The estimated fair value for cash approximates carrying value and is classified as Level 1 given the nature of cash.

For bonds, cash equivalents and short-term investments classified as Level 2 assets, estimated fair values are determined using third-party commercial pricing services, with the primary inputs being quoted prices in markets that are not active, benchmark yields, spreads off benchmark yields, new issuances, issuer rating, trades of identical or comparable securities, duration for Level 2 assets. Privately-placed securities are valued using the additional key inputs: market yield curve, call provisions, observable prices and spreads for similar public or private securities that

NOTES TO THE FINANCIAL STATEMENTS

incorporate the credit quality and industry sector of the issuer, and delta spread adjustments to reflect specific credit-related issues.

The estimated fair value for preferred stock is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active. Generally, these investments are classified in Level 2 or Level 3. Preferred stock valued using significant observable inputs are classified in Level 2 and those valued using significant unobservable inputs are classified in Level 3.

For Level 3 assets not carried at estimated fair value at the reporting period, the estimated fair value is determined using the methodologies described in the above sections titled “Bonds”.

Mortgage Loans

For mortgage loans, estimated fair value is primarily determined by estimating expected future cash flows and discounting them using current interest rates for similar mortgage loans with similar credit risk, or is determined from pricing for similar mortgage loans. The estimated fair values for impaired mortgage loans are principally obtained by estimating the fair value of the underlying collateral using market standard appraisal and valuation methods. Mortgage loans valued using significant observable inputs are classified in Level 2 and those valued using significant unobservable inputs are classified in Level 3.

Contract Loans

The estimated fair value for contract loans with variable interest rates approximates carrying value due to the absence of borrower credit risk and the short time period between interest rate resets, using observable inputs and is classified as Level 2. For contract loans with fixed interest rates, estimated fair values are determined using a discounted cash flow model applied to groups of similar contract loans determined based on the nature of the underlying insurance liabilities, using unobservable inputs and is classified in Level 3.

Derivatives

The estimated fair value of exchange-traded derivatives is determined through the use of quoted market prices. Since the change in estimated fair value of exchange-traded futures is settled on a daily basis, the estimated fair value of exchange traded futures equals the pending cash settlement amount, which is the difference between the cumulative variation margin and cumulative cash settlements. Generally, these derivatives are classified in Level 1.

Other Invested Assets

The estimated fair value of other invested assets is determined using the methodologies as described in the above sections titled “Bonds, Preferred Stock, Common Stock - Unaffiliated, and Cash, Cash Equivalents and Short-term Investments” and “Mortgage Loans”, based on the nature of the investment.

Investment Income Due and Accrued

The estimated fair value of investment income due and accrued approximates carrying value due as this financial instrument is short-term in nature and the Company believes there is minimal risk of material changes in interest rates or the credit of the issuer. These amounts are generally classified as Level 2.

Investment Contracts Included in Liability for Deposit-Type Contracts

The fair value of investment contracts included in reserves for life and health insurance and annuities and in the liability for deposit-type contracts are estimated by discounting best estimate future cash flows based on assumptions that market participants would use in pricing such liabilities, with consideration of the Company’s non-performance risk (own-credit risk) not reflected in the fair value calculation. The assumptions used in estimating these fair values are based in part on unobservable inputs classified in Level 3.

Payable for Collateral Under Securities Loaned and Other Transactions

The estimated fair value of amounts payable for collateral under securities loaned and other transactions approximates carrying value as these obligations are short-term in nature. These amounts are generally classified in Level 2.

Separate Accounts

Separate Account assets are comprised of common stock, derivative assets, U.S. Treasury and agency securities, cash and cash equivalents and short-term investments. Common stock securities are valued based upon unadjusted quoted prices in active markets that are readily and regularly available. Derivative assets are comprised of exchange-traded interest rate derivatives (options-based). U.S. Treasury and agency securities are valued based upon unadjusted quoted prices in active markets that are readily and regularly available. The estimated fair value of cash equivalents and short-term investments approximates carrying value due to the short-term maturities of these instruments.

Level 2 and Level 3 assets not carried at estimated fair value at the reporting period consist of bonds. The estimated fair value is determined using the methodologies described in the above section titled “Bonds, Cash, Cash Equivalents and Short-term Investments”.

NOTES TO THE FINANCIAL STATEMENTS

The difference between the estimated fair value of Separate Account assets in the table above and the total recognized in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds represents amounts that are considered non-financial instruments.

Investment contracts included in Separate Account liabilities represent those balances due to policyholders under contracts that are classified as investment contracts. The carrying value of these Separate Account liabilities, which represents an equivalent summary total of the Separate Account assets supporting these liabilities, approximates the estimated fair value. These investment contracts are classified as Level 2 to correspond with the Separate Account assets backing the investment contracts.

The difference between the estimated fair value of investment contracts and derivatives included in Separate Account liabilities in the table above and the total recognized in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds represents amounts due under contracts that are accounted for as insurance contracts.

D. At June 30, 2025, the Company had no investments where it was not practicable to estimate fair value.

E. At June 30, 2025, the Company had no instruments measured using the NAV practical expedient for valuation purposes.

21. Other Items

A-B. No significant change.

C. Other Disclosures

The adoption of the new principles-based bond definition was subject to special transition guidance in SSAP No. 26. These requirements included the recognition of the disposal of securities reclassified from Schedule D-1 at amortized cost, reporting of such amortized costs as consideration in Schedule D-4, no gain or loss recognition of securities held at amortized cost at the time of adoption, and the removal of unrealized losses associated with securities held at fair value under the lower of amortized cost or fair value measurement method. Securities reclassified from Schedule D-1 were required to be recognized on Schedule BA with actual costs that agreed to the disposal values, and unrealized losses associated with securities held at fair value under the lower of amortized cost or fair value method were recognized to match the previously reported book adjusted carrying value at the time of reclassification. Such recognition prevented the realization of losses at the time of reclassification.

The aggregate book adjusted carrying value for all securities reclassified off Schedule D-1 as of January 1, 2025, was $143,839,614. Book adjusted carrying value of securities that were previously held at amortized cost and upon reclassification are being held at fair value under the lower of amortized cost or fair value approach amounts to $20,300,723. The change from amortized cost to fair value measurement resulted in unrealized loss of $263,331 being recognized in surplus.

D-J. No significant change.

22. Events Subsequent

The Company has evaluated events subsequent to June 30, 2025, through August 12, 2025, which is the date these financial statements were available to be issued, and has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significant change.

E. The Company is not subject to the risk sharing provision of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2024 were $40,986,479. As of June 30, 2025, $2,120,174 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $39,317,936, as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $452,171 unfavorable prior-year development from December 31, 2024 to June 30, 2025. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

B. The Company has not made any significant changes to its methodologies or assumptions for calculating unpaid loss liabilities and loss adjustment expenses for the six months ended June 30,2025.

26. Intercompany Pooling Arrangements

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of June 30, 2025 were as follows :

Type	Gross	Net of Loading
Industrial	$ —	$ —
Ordinary new business	20,791,826	20,071,638
Ordinary renewal	347,549,528	331,816,840
Credit life	—	—
Group life	—	—
Group annuity	—	—
Total	$ 368,341,354	$ 351,888,478

35. Separate Accounts

A-B. No significant change.

C. Reconciliation of Net Transfers to or (from) Separate Accounts:

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:	
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 3,970,792,194
	b. Transfers from Separate Accounts (Page 4, Line 10)	6,859,183,145
	c. Net transfers to or (from) Separate Accounts (a) - (b)	(2,888,390,951)
(2)	Reconciling Adjustments	—
(3)	Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (2,888,390,951)

36. Loss/Claim Adjustment Expenses

No significant change.

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 [X] No [ ]

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. 0001685040

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). 05/20/2024

6.4 By what department or departments?
Delaware Department of Insurance .....

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Brighthouse Investment Advisers, LLC	Boston, MA				YES
Brighthouse Securities, LLC	Charlotte, NC				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 [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
See Note 5L .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 528,246,455

13. Amount of real estate and mortgages held in short-term investments: ..... $ 0

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 702,720,699	$ 742,941,888
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 160,977,994	$ 167,766,415
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 863,698,693	$ 910,708,303
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 3,274,414,892

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 3,378,143,377

16.3 Total payable for securities lending reported on the liability page. ..... $ 3,302,727,935

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase & Co	4 Chase MetroTech Center, 6th Floor , Brooklyn, NY 11245

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Apollo HGA Management, L.P.	U
Barings, LLC	U
BlackRock Financial Management, Inc.	U
Brighthouse Services, LLC	A
Goldman Sachs Asset Management, L.P.	U
Hamilton Lane Advisors, L.L.C.	U
J.P. Morgan Investment Management Inc.	U
Macquarie Asset Management Credit Advisors US, LLC	U
MetLife Investment Management, LLC	U
NB Alternatives Advisers LLC	U
Pacific Investment Management Company LLC	U
Voya Investment Management Co. LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
317314	Apollo HGA Management, L.P.	549300GWVGLJ8LMEOW39	SEC	NO
106006	Barings, LLC	ANDKRHQKPRRG4Q2KLR05	SEC	NO
107105	BlackRock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
	Brighthouse Services, LLC	254900GBF9DJWMLK4I41	Not a Registered Investment Advisor	DS
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	NO
107876	Hamilton Lane Advisors, L.L.C.	549300CO2PNBHLHG4K44	SEC	NO
107038	J.P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	NO
284788	Macquarie Asset Management Credit Advisors US, LLC	254900HCRX50626MW546	SEC	NO
142463	MetLife Investment Management, LLC	EAU072Q8FCR1S0XGYJ21	SEC	NO
149822	NB Alternatives Advisers LLC	549300DBQULCAC1K1E25	SEC	NO
104559	Pacific Investment Management Company LLC	549300KGPYQZXGMYYN38	SEC	NO
106494	Voya Investment Management Co. LLC	L1XJE5NM4QE6WXSI2J24	SEC	NO

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

18.2 If no, list exceptions:
As of June 30, 2025, one issue did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. This issue has not been filed due to lack of final documentation. .....

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? ..... Yes [X] No [ ]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. 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	$ 1,745,038,124
1.12 Residential Mortgages	$ 3,143,994,200
1.13 Commercial Mortgages	$ 6,060,960,149
1.14 Total Mortgages in Good Standing	$ 10,949,992,473
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 30,942,109
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$ 0
1.32 Residential Mortgages	$ 33,167,369
1.33 Commercial Mortgages	$ 29,602,760
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 62,770,129
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$ 3,315,991
1.42 Residential Mortgages	$ 27,778,398
1.43 Commercial Mortgages	$ 0
1.44 Total Mortgages in Process of Foreclosure	$ 31,094,389
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 11,074,799,100
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$ 0
1.62 Residential Mortgages	$ 892,967
1.63 Commercial Mortgages	$ 0
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 892,967

2. Operating Percentages:

2.1 A&H loss percent	(4.100)%
2.2 A&H cost containment percent	0.000 %
2.3 A&H expense percent excluding cost containment expenses	2.100 %

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 $ 0

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 $ 0

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

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

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

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

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

NONE

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	Domiciliary Jurisdiction	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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

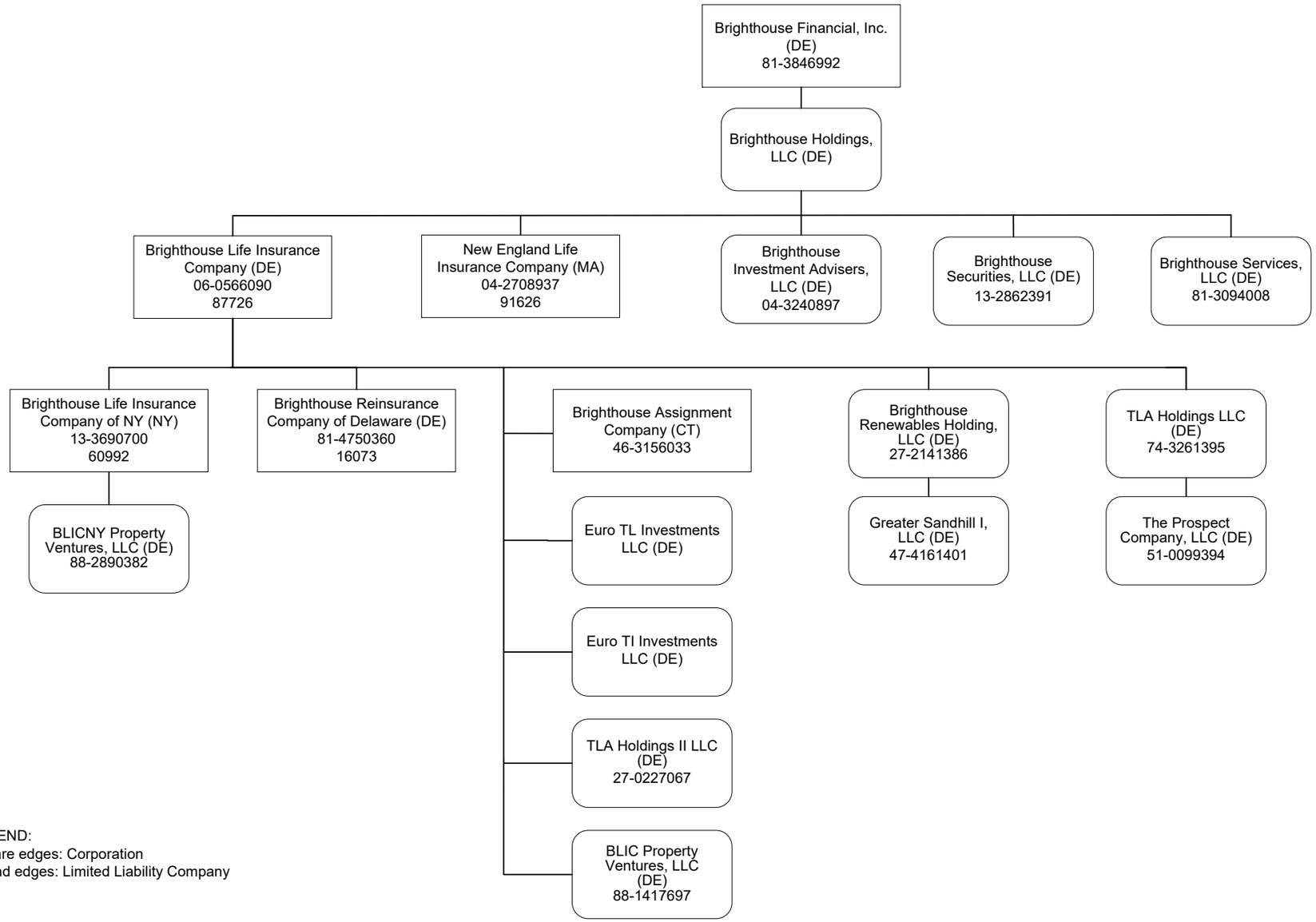
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	10,107,775	32,415,426	276,247	0	42,799,448	0
2. Alaska	AK	L	650,493	1,443,853	23,440	0	2,117,786	0
3. Arizona	AZ	L	12,167,691	91,769,923	932,528	0	104,870,142	0
4. Arkansas	AR	L	3,999,534	19,634,787	143,437	0	23,777,758	0
5. California	CA	L	74,946,259	519,730,727	4,882,057	25,000	599,584,043	0
6. Colorado	CO	L	11,099,011	50,477,228	737,090	0	62,313,329	0
7. Connecticut	CT	L	23,978,891	71,121,328	6,846,626	156,749	102,103,594	0
8. Delaware	DE	L	7,273,310	19,452,891	176,018	0	26,902,219	0
9. District of Columbia	DC	L	2,859,688	7,662,729	291,398	0	10,813,815	0
10. Florida	FL	L	67,582,444	486,233,197	8,402,129	0	562,217,770	327,068
11. Georgia	GA	L	20,847,070	323,983,955	872,261	0	345,703,286	352,572
12. Hawaii	HI	L	3,054,892	16,793,013	417,140	0	20,265,045	439,333
13. Idaho	ID	L	1,692,536	17,677,080	74,941	0	19,444,557	529,200
14. Illinois	IL	L	43,961,298	133,975,436	1,306,155	7,818	179,250,707	0
15. Indiana	IN	L	11,523,440	74,823,002	816,968	0	87,163,410	89,737
16. Iowa	IA	L	8,133,143	59,420,345	456,374	0	68,009,862	0
17. Kansas	KS	L	5,182,190	40,315,819	238,561	0	45,736,570	0
18. Kentucky	KY	L	4,976,085	83,829,137	202,823	0	89,008,045	368,150
19. Louisiana	LA	L	10,164,296	45,303,893	315,241	0	55,783,430	0
20. Maine	ME	L	3,906,474	15,861,267	457,321	0	20,225,062	0
21. Maryland	MD	L	18,052,186	121,100,449	2,419,303	0	141,571,938	0
22. Massachusetts	MA	L	31,869,195	109,450,862	2,971,460	0	144,291,517	0
23. Michigan	MI	L	29,321,374	187,084,644	644,125	350,000	217,400,143	0
24. Minnesota	MN	L	42,288,518	93,357,055	1,500,604	0	137,146,177	0
25. Mississippi	MS	L	4,346,754	9,950,077	60,341	0	14,357,172	0
26. Missouri	MO	L	12,118,078	52,609,278	576,162	84,067	65,387,585	51,167
27. Montana	MT	L	1,081,410	8,690,309	68,202	0	9,839,921	0
28. Nebraska	NE	L	3,320,057	21,006,969	255,531	0	24,582,557	0
29. Nevada	NV	L	4,055,274	37,841,808	269,102	0	42,166,184	0
30. New Hampshire	NH	L	5,178,387	17,623,051	391,546	0	23,192,984	0
31. New Jersey	NJ	L	61,564,623	240,483,601	5,179,117	21,803	307,249,144	0
32. New Mexico	NM	L	2,712,026	11,102,284	194,504	0	14,008,814	0
33. New York	NY	N	31,425,624	25,547,661	11,840,379	2,360,000	71,173,664	0
34. North Carolina	NC	L	25,017,206	128,354,421	2,115,850	0	155,487,477	814,752
35. North Dakota	ND	L	868,518	48,147,507	18,916	0	49,034,941	0
36. Ohio	OH	L	20,444,351	152,598,540	1,272,165	0	174,315,056	10,671
37. Oklahoma	OK	L	5,747,463	36,172,529	147,474	0	42,067,466	0
38. Oregon	OR	L	3,803,821	8,310,023	315,503	0	12,429,347	0
39. Pennsylvania	PA	L	45,809,648	195,599,516	2,788,787	0	244,197,951	210,448
40. Rhode Island	RI	L	7,776,525	17,417,235	429,989	0	25,623,749	0
41. South Carolina	SC	L	11,751,336	105,060,073	1,133,610	0	117,945,019	0
42. South Dakota	SD	L	4,152,839	13,572,403	100,589	0	17,825,831	0
43. Tennessee	TN	L	15,463,109	66,998,123	538,603	0	82,999,835	0
44. Texas	TX	L	53,928,242	280,444,462	1,655,794	22,434	336,050,932	0
45. Utah	UT	L	6,732,815	28,603,216	127,413	0	35,463,444	0
46. Vermont	VT	L	1,736,575	13,079,167	394,439	0	15,210,181	0
47. Virginia	VA	L	21,849,779	132,208,079	1,836,027	0	155,893,885	0
48. Washington	WA	L	9,391,928	55,737,230	585,832	0	65,714,990	0
49. West Virginia	WV	L	1,789,191	24,462,310	56,714	0	26,308,215	0
50. Wisconsin	WI	L	11,477,521	99,460,778	271,591	0	111,209,890	0
51. Wyoming	WY	L	1,189,541	2,578,714	48,707	0	3,816,962	0
52. American Samoa	AS	N	4,843	0	0	0	4,843	0
53. Guam	GU	L	13,722	0	1,198	0	14,920	0
54. Puerto Rico	PR	L	3,410,584	329,384	19,369	0	3,759,337	0
55. U.S. Virgin Islands	VI	L	82,821	4,800	5,383	0	93,004	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	70,787	0	0	0	70,787	0
58. Aggregate Other Aliens	OT	XXX	1,933,589	256,751	187	0	2,190,527	0
59. Subtotal		XXX	829,886,780	4,457,168,345	68,103,271	3,027,871	5,358,186,267	3,193,098
90. Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	26,397,111	0	0	0	26,397,111	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	1,741,188	0	24,013,368	0	25,754,556	0
94. Aggregate or other amounts not allocable by State		XXX	0	72,012,004	0	0	72,012,004	0
95. Totals (Direct Business)		XXX	858,025,079	4,529,180,349	92,116,639	3,027,871	5,482,349,938	3,193,098
96. Plus Reinsurance Assumed		XXX	33,575,994	518,444,086	1,040	0	552,021,120	0
97 Totals (All Business)		XXX	891,601,073	5,047,624,435	92,117,679	3,027,871	6,034,371,058	3,193,098
98. Less Reinsurance Ceded		XXX	753,527,964	458,948,206	87,156,719	0	1,299,632,889	0
99. Totals (All Business) less Reinsurance Ceded		XXX	138,073,109	4,588,676,229	4,960,960	3,027,871	4,734,738,169	3,193,098
DETAILS OF WRITE-INS								
58001. Bahamas		XXX	1,478,055	0	0	0	1,478,055	0
58002. Mexico		XXX	15,565	0	0	0	15,565	0
58003. Other Alien		XXX	439,969	256,751	187	0	696,907	0
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	1,933,589	256,751	187	0	2,190,527	0
9401. Internal policy exchanges		XXX	0	72,012,004	0	0	72,012,004	0
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	72,012,004	0	0	72,012,004	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 53
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 4

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

PART 1 - ORGANIZATIONAL CHART



LEGEND:
Square edges: Corporation
Round edges: Limited Liability Company

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 *
4932	Brighthouse Holding Group	87726	06-0566090	1546103			Brighthouse Life Insurance Company	DE	RE	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	13-2862391				Brighthouse Securities, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	91626	04-2708937				New England Life Insurance Company	MA	IA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	04-3240897	4288440			Brighthouse Investment Advisers, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	81-3094008				Brighthouse Services, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	27-2141386				Brighthouse Renewables Holding, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000					Greater Sandhill I, LLC	DE	DS	Brighthouse Renewables Holding, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000					Euro TI Investments LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	46-3156033				Brighthouse Assignment Company	CT	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	YES	
4932	Brighthouse Holding Group	00000	27-0227067				TLA Holdings II LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	74-3261395				TLA Holdings LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	51-0099394				The Prospect Company, LLC	DE	DS	TLA Holdings LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	16073	81-4750360				Brighthouse Reinsurance Company of Delaware	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000					Euro TL Investments LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	60992	13-3690700	3302479			Brighthouse Life Insurance Company of NY	NY	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	81-3846992		0001685040	NASDAQ	Brighthouse Financial, Inc.	DE	UIP	Board of Directors	Board of Directors	0.000	Board of Directors	YES	
4932	Brighthouse Holding Group	00000					Brighthouse Holdings, LLC	DE	UDP	Brighthouse Financial, Inc.	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	88-1417697				BLIC Property Ventures, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	88-2890382				BLICNY Property Ventures, LLC	DE	DS	Brighthouse Life Insurance Company of NY	Ownership	100.000	Brighthouse Financial, Inc.	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

8.

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]

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Receivable from third party administrator	17,995,668	0	17,995,668	16,147,699
2505. Other receivables	6,976,319	0	6,976,319	6,433,302
2506. Receivable from reinsurer in liquidation	7,846,287	7,846,287	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	32,818,274	7,846,287	24,971,987	22,581,001

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Contract surrender charges	25,033,516	24,113,534	50,291,070
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	25,033,516	24,113,534	50,291,070

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Derivative loss on deferred premiums	31,896,431	2,773,337	23,353,382
2705. Rider benefit payments	1,747	0	692
2797. Summary of remaining write-ins for Line 27 from overflow page	31,898,178	2,773,337	23,354,074

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	1,414,399	1,297,013
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,667,188	1,804,516
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	131,965	(123,772)
5.	Deduct amounts received on disposals	1,185,138	1,563,358
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	2,028,414	1,414,399
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	2,028,414	1,414,399

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	11,539,816,350	13,610,315,239
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	253,307,828	1,445,761,794
	2.2 Additional investment made after acquisition	128,773,024	149,976,009
3.	Capitalized deferred interest and other	762,753	702,022
4.	Accrual of discount	4,671,566	7,989,876
5.	Unrealized valuation increase/(decrease)	5,664,221	(14,891,675)
6.	Total gain (loss) on disposals	(142,654)	(835,559)
7.	Deduct amounts received on disposals	861,953,053	3,645,090,772
8.	Deduct amortization of premium and mortgage interest points and commitment fees	3,621,037	7,584,973
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	24,244,895	(3,639,324)
10.	Deduct current year's other than temporary impairment recognized	16,724,793	2,886,287
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	11,074,799,100	11,539,816,350
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	11,074,799,100	11,539,816,350
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	11,074,799,100	11,539,816,350

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	4,524,027,740	4,615,641,138
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	51,049,500	48,869,348
	2.2 Additional investment made after acquisition	108,380,796	298,501,798
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	2,040	3,980
5.	Unrealized valuation increase/(decrease)	(51,658,080)	(59,512,768)
6.	Total gain (loss) on disposals	25,277,543	842,171
7.	Deduct amounts received on disposals	187,695,563	341,538,476
8.	Deduct amortization of premium, depreciation and proportional amortization	128,525	316,236
9.	Total foreign exchange change in book/adjusted carrying value	47,003,390	(18,669,348)
10.	Deduct current year's other than temporary impairment recognized	4,176,645	19,793,867
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,512,082,196	4,524,027,740
12.	Deduct total nonadmitted amounts	6,899,576	1,031,694
13.	Statement value at end of current period (Line 11 minus Line 12)	4,505,182,620	4,522,996,046

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	49,448,859,560	53,889,808,895
2.	Cost of bonds and stocks acquired	3,428,903,195	8,340,713,515
3.	Accrual of discount	120,218,819	253,666,860
4.	Unrealized valuation increase/(decrease)	42,176,934	(123,326,294)
5.	Total gain (loss) on disposals	(41,137,595)	(183,362,405)
6.	Deduct consideration for bonds and stocks disposed of	4,961,225,763	12,505,590,238
7.	Deduct amortization of premium	34,692,808	77,443,309
8.	Total foreign exchange change in book/adjusted carrying value	299,022,165	(122,666,018)
9.	Deduct current year's other than temporary impairment recognized	4,369,332	30,013,275
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,163,432	7,071,829
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	48,298,918,607	49,448,859,560
12.	Deduct total nonadmitted amounts	3,662,323	3,640,374
13.	Statement value at end of current period (Line 11 minus Line 12)	48,295,256,284	49,445,219,186

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)	21,230,044,709	4,004,818,486	4,062,601,185	284,653,537	21,230,044,709	21,456,915,547	0	22,176,324,630
2.	NAIC 2 (a)	12,297,870,285	500,962,343	695,621,097	(24,746,866)	12,297,870,285	12,078,464,665	0	12,858,716,669
3.	NAIC 3 (a)	1,514,552,256	179,108,393	134,660,525	(39,381,818)	1,514,552,256	1,519,618,306	0	1,477,687,302
4.	NAIC 4 (a)	228,144,546	1,800,745	28,372,931	25,645,873	228,144,546	227,218,233	0	260,572,636
5.	NAIC 5 (a)	67,291,912	165,129	1,786,036	2,949,263	67,291,912	68,620,268	0	65,013,556
6.	NAIC 6 (a)	14,635,111	598,537	165,632	(3,142,013)	14,635,111	11,926,003	0	18,755,731
7.	Total ICO	35,352,538,819	4,687,453,633	4,923,207,406	245,977,976	35,352,538,819	35,362,763,022	0	36,857,070,524
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	12,379,618,343	652,500,314	768,321,652	(14,280,795)	12,379,618,343	12,249,516,210	0	12,532,292,927
9.	NAIC 2	257,783,730	15,110,000	16,589,954	9,009,019	257,783,730	265,312,795	0	381,300,555
10.	NAIC 3	26,607,822	0	1,798,508	934,725	26,607,822	25,744,039	0	33,866,157
11.	NAIC 4	1,000,000	0	1,000,000	0	1,000,000	0	0	1,000,000
12.	NAIC 5	824,190	0	117,273	314,478	824,190	1,021,395	0	869,756
13.	NAIC 6	2,820,628	0	104,577	(312,109)	2,820,628	2,403,942	0	3,493,569
14.	Total ABS	12,668,654,713	667,610,314	787,931,964	(4,334,682)	12,668,654,713	12,543,998,381	0	12,952,822,964
	PREFERRED STOCK								
15.	NAIC 1	9,800,000	0	5,250,000	0	9,800,000	4,550,000	0	9,800,000
16.	NAIC 2	101,879,465	0	8,000,000	1,309,700	101,879,465	95,189,165	0	5,867,426
17.	NAIC 3	0	0	0	0	0	0	0	0
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	18,077	0	0	(393)	18,077	17,684	0	12,339
20.	NAIC 6	0	0	0	0	0	0	0	0
21.	Total Preferred Stock	111,697,542	0	13,250,000	1,309,307	111,697,542	99,756,849	0	15,679,765
22.	Total ICO, ABS & Preferred Stock	48,132,891,074	5,355,063,947	5,724,389,370	242,952,601	48,132,891,074	48,006,518,252	0	49,825,573,253

(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 $ 675,145,774 ; NAIC 2 $ 2,746,284 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

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	158,530,879	XXX	157,901,896	903,030	83,302

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	426,269,924	208,164,924
2.	Cost of short-term investments acquired	182,132,067	725,603,428
3.	Accrual of discount	3,382,273	7,737,967
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	59,313	124,832
6.	Deduct consideration received on disposals	453,203,882	515,323,188
7.	Deduct amortization of premium	108,816	38,039
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)	158,530,879	426,269,924
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	158,530,879	426,269,924

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)	(559,327,334)
2.	Cost Paid/(Consideration Received) on additions	797,284,487
3.	Unrealized Valuation increase/(decrease)	1,388,296,733
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(1,407,783,768)
6.	Considerations received/(paid) on terminations	(1,135,511,090)
7.	Amortization	(33,694,938)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	19,214,815
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(274,008,479)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,065,492,605
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,065,492,605

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(926,615)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(354,788)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus		0		
	3.12 Section 1, Column 15, prior year		0	0	
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(8,178,644)			
	3.14 Section 1, Column 18, prior year	(4,101,627)	(4,077,017)	(4,077,017)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus		0		
	3.22 Section 1, Column 17, prior year		0	0	
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(8,178,644)			
	3.24 Section 1, Column 19, prior year plus	(4,101,627)			
	3.25 SSAP No. 108 adjustments		0	(4,077,017)	(4,077,017)
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year	(2,360,583)			
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item		0		
	4.22 Amount recognized	(2,360,583)			
	4.23 SSAP No. 108 adjustments		0	(2,360,583)	
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(1,281,403)
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(1,281,403)

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076LF5	CDX.NA.IG.35 0-3%	5C	4,300,000	4,333,418	4,243,848	03/05/2021	12/20/2025	CDX.NA.IG.35 0-3% Credit Default Swap : BHF2J9AZ4	(181,582)	(28,882)	912803-DJ-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2039 At Mat	1.A	4,515,000	4,272,730
126076LE8	CDX.NA.IG.35 3-7%	1G	5,700,000	5,946,728	6,032,910	03/05/2021	12/20/2025	CDX.NA.IG.35 3-7% Credit Default Swap : BHF2J9B26	(38,272)	25,536	912803-BM-4	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2027 At Mat	1.A	5,985,000	6,007,374
126076RJ1	CDX.HY.BB.37 15-100%	2B	19,878,720	20,872,656	15,745,983	10/28/2021	12/20/2026	CDX.HY.BB.37 15-100% Credit Default Swap : BHF2X5NG4	0	210,510	912810-QY-7	UNITED STATES TREASURY SENIOR GOVT_BND 2 3/4% Due 11/15/2042 MN15	1.A	20,872,656	15,535,473
126076UV0	CDX.HY.BB.37 15-100%	3B	9,939,360	10,436,328	11,325,065	01/07/2022	12/20/2026	CDX.HY.BB.37 15-100% Credit Default Swap : BHF30GWD1	0	99,528	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	10,436,328	11,225,537
126076UW8	CDX.NA.HY.BB.37.V2	3B	11,818,080	12,862,148	13,661,084	02/17/2022	12/20/2026	CDX.NA.HY.BB.37.V2 Credit Default Swap : BHF32JKV6	453,164	592,636	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	12,408,984	13,068,448
126076UX6	CDX.NA.HY.BB.37.V2	3B	11,818,080	12,831,824	12,501,824	02/24/2022	12/20/2026	CDX.NA.HY.BB.37.V2 Credit Default Swap : BHF3342K2	422,841	592,636	912803-DJ-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2039 At Mat	1.A	12,408,983	11,909,189
126076WZ9	CDX.NA.IG.37 7-15%	1F	25,000,000	26,219,769	28,112,968	04/26/2022	12/20/2026	CDX.NA.IG.37 7-15% Credit Default Swap : BHF35VUK9	(30,231)	329,046	912803-DG-5	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2039 At Mat	1.A	26,250,000	27,783,921
126076WY2	CDX.NA.IG.37 15-100%	1C	40,000,000	42,769,992	22,899,053	05/20/2022	12/20/2028	CDX.NA.IG.37 15-100% Credit Default Swap : BHF36YEW4	769,992	1,196,483	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	42,000,000	21,702,570
12776*JR9	CDX.NA.IG.43.V1	2B	352,000,000	331,898,878	180,469,124	09/20/2024	12/20/2029	CDX.NA.IG.43.V1 Credit Default Swap : Z96RY64H7	6,859,227	7,917,888	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	325,039,650	172,551,236
12776*JR9	CDX.NA.IG.43.V1	2B	0	21,896,795	11,306,364			CDX.NA.IG.43.V1 Credit Default Swap : Z96RY64H7	0	0	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	21,896,795	11,306,364
12776*JR9	CDX.NA.IG.43.V1	2B	0	11,417,970	11,973,799			CDX.NA.IG.43.V1 Credit Default Swap : Z96RY64H7	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	11,417,970	11,973,799
12776*JR9	CDX.NA.IG.43.V1	2B	0	11,245,585	11,466,466			CDX.NA.IG.43.V1 Credit Default Swap : Z96RY64H7	0	0	91282C-FJ-5	UNITED STATES TREASURY SENIOR GOVT BND 3 1/8% Due 8/31/2029 FA31	1.A	11,245,585	11,466,466
12776* PK7	CDX.NA.IG.44.V1	2B	750,000,000	132,696,290	138,355,433	04/01/2025	06/20/2030	CDX.NA.IG.44.V1 Credit Default Swap : Z96ZAVOE1	12,745,776	16,581,000	91282C-KR-1	UNITED STATES TREASURY SENIOR GOVT BND 4 1/2% Due 5/15/2027 MN15	1.A	119,950,513	121,774,433
12776* PK7	CDX.NA.IG.44.V1	2B	0	83,627,643	83,688,053			CDX.NA.IG.44.V1 Credit Default Swap : Z96ZAVOE1	0	0	912803-DM-2	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2040 At Mat	1.A	83,627,643	83,688,053
12776* PK7	CDX.NA.IG.44.V1	2B	0	77,781,161	77,903,009			CDX.NA.IG.44.V1 Credit Default Swap : Z96ZAVOE1	0	0	912833-7Q-7	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2031 At Mat	1.A	77,781,161	77,903,009
12776* PK7	CDX.NA.IG.44.V1	2B	0	71,520,110	37,983,054			CDX.NA.IG.44.V1 Credit Default Swap : Z96ZAVOE1	0	0	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	71,520,110	37,983,054
12776* PK7	CDX.NA.IG.44.V1	2B	0	60,212,133	61,154,814			CDX.NA.IG.44.V1 Credit Default Swap : Z96ZAVOE1	0	0	912803-DK-6	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2040 At Mat	1.A	60,212,133	61,154,814
12776* PK7	CDX.NA.IG.44.V1	2B	0	58,756,136	59,547,268			CDX.NA.IG.44.V1 Credit Default Swap : Z96ZAVOE1	0	0	912803-DM-2	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2040 At Mat	1.A	58,756,136	59,547,268
12776* PK7	CDX.NA.IG.44.V1	2B	0	55,151,031	28,430,401			CDX.NA.IG.44.V1 Credit Default Swap : Z96ZAVOE1	0	0	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	55,151,031	28,430,401
12776* PK7	CDX.NA.IG.44.V1	2B	0	48,244,748	48,330,413			CDX.NA.IG.44.V1 Credit Default Swap : Z96ZAVOE1	0	0	91282C-MP-3	UNITED STATES TREASURY SENIOR GOVT BND 4 1/8% Due 2/28/2027 FA31	1.A	48,244,748	48,330,413
12776* PK7	CDX.NA.IG.44.V1	2B	0	43,679,387	42,808,370			CDX.NA.IG.44.V1 Credit Default Swap : Z96ZAVOE1	0	0	912803-DK-6	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2040 At Mat	1.A	43,679,387	42,808,370
12776* PK7	CDX.NA.IG.44.V1	2B	0	37,299,398	19,244,030			CDX.NA.IG.44.V1 Credit Default Swap : Z96ZAVOE1	0	0	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	37,299,398	19,244,030
12776* PK7	CDX.NA.IG.44.V1	2B	0	35,783,008	36,613,389			CDX.NA.IG.44.V1 Credit Default Swap : Z96ZAVOE1	0	0	912803-BM-4	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2027 At Mat	1.A	35,783,008	36,613,389
12776* PK7	CDX.NA.IG.44.V1	2B	0	33,327,373	17,303,391			CDX.NA.IG.44.V1 Credit Default Swap : Z96ZAVOE1	0	0	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	33,327,373	17,303,391
12776* PK7	CDX.NA.IG.44.V1	2B	0	23,892,676	25,699,473			CDX.NA.IG.44.V1 Credit Default Swap : Z96ZAVOE1	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	23,892,676	25,699,473

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12776* PK7	CDX.NA.IG.44.V1	2B	0	19,363,338	20,559,579			CDX.NA.IG.44.V1 Credit Default Swap : Z96ZAVOE1	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	19,363,338	20,559,579
12776* PK7	CDX.NA.IG.44.V1	2B	0	18,911,346	15,070,523			CDX.NA.IG.44.V1 Credit Default Swap : Z96ZAVOE1	0	0	912803-DU-4	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2041 At Mat	1.A	18,911,346	15,070,523
9999999999 - Totals				1,312,977,868	1,042,429,688	XXX	XXX	XXX	21,000,916	27,516,380	XXX	XXX	XXX	1,291,976,951	1,014,913,308

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	10	833,465,917	10	834,052,289	0	0	0	0	10	833,465,917
2. Add: Opened or Acquired Transactions	1	320,860,813	0	0	0	0	0	0	1	320,860,813
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	114,127	XXX	479,502,767	XXX	0	XXX	0	XXX	479,616,894
4. Less: Closed or Disposed of Transactions	1	319,819,172	0	0	0	0	0	0	1	319,819,172
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	569,395	XXX	577,188	XXX	0	XXX	0	XXX	1,146,583
7. Ending Inventory	10	834,052,289	10	1,312,977,868	0	0	0	0	10	1,312,977,868

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	1,065,492,605	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(1,281,403)	
3.	Total (Line 1 plus Line 2)		1,064,211,202
4.	Part D, Section 1, Column 6	8,224,042,190	
5.	Part D, Section 1, Column 7	(7,159,830,987)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	1,186,791,999	
8.	Part B, Section 1, Column 13	(1,281,403)	
9.	Total (Line 7 plus Line 8)		1,185,510,597
10.	Part D, Section 1, Column 9	8,337,146,615	
11.	Part D, Section 1, Column 10	(7,151,636,018)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	2,357,200,563	
14.	Part B, Section 1, Column 20	23,123,186	
15.	Part D, Section 1, Column 12	2,380,323,749	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,602,364,681	907,481,359
2.	Cost of cash equivalents acquired	11,216,143,324	20,045,087,692
3.	Accrual of discount	6,471,167	18,101,262
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	609	1,361
6.	Deduct consideration received on disposals	11,480,747,151	19,368,306,821
7.	Deduct amortization of premium	3,087	172
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)	1,344,229,543	1,602,364,681
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,344,229,543	1,602,364,681

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
362 CHADWICK AVE REO LOAN 50007595	NEWARK	NJ	05/13/2025	TRANSFER FROM SCHEDULE B	273,217	0	273,217	0
8500 HOUGHTON ROAD LOAN 674822044	BAKERSFIELD	CA	06/30/2025	TRANSFER FROM SCHEDULE B	619,750	0	619,750	0
0299999. Acquired by Internal Transfer					892,967	0	892,967	0
0399999 - Totals					892,967	0	892,967	0

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
330 SHAWNEE TRAIL REO LOAN 578432218	MERCER	PA	05/13/2025	SHELLPOINT MORTGAGE SERVICING	120,533	0	120,533	0	0	0	0	0	120,533	71,685	0	(48,848)	(48,848)	0	0
0199999. Property Disposed					120,533	0	120,533	0	0	0	0	0	120,533	71,685	0	(48,848)	(48,848)	0	0
0399999 - Totals					120,533	0	120,533	0	0	0	0	0	120,533	71,685	0	(48,848)	(48,848)	0	0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
202153	MONTEREY	CA		02/18/2022	5.960	0	560,000	2,678,260
202655	TEXAS	OK		10/31/2022	6.360	0	35,000	1,989,250
202681	HIDALGO	TX		09/19/2022	6.260	0	363,885	16,000,030
202854	TULARE	CA		04/10/2023	6.420	0	50,000	9,500,050
203201	YAKIMA	WA		03/06/2024	6.450	0	1,695,000	68,385,090
203206	FRESNO	CA		05/07/2024	7.100	0	117,500	1,245,603
203401	TULARE	CA		11/08/2024	6.170	0	146,000	8,100,010
203603	LEWIS	WA		05/21/2025	5.780	1,279,480	0	5,849,185
203622	RED RIVER	TX		06/13/2025	6.310	2,100,000	0	12,285,010
203637	ST. CROIX	WI		06/06/2025	5.170	1,950,000	0	4,200,250
203683	HILL	MT		05/22/2025	5.990	2,500,000	0	5,155,500
0199999. Mortgages in good standing - Farm Mortgages						7,829,480	2,967,385	135,388,238
578487168	BALTIMORE	MD		07/30/2018	4.000	0	1,623,921	2,425,000
9900097829	OAK BROOK	IL		12/20/2019	4.625	0	1,766,571	2,789,000
9900101861	LA JOLLA	CA		04/29/2020	4.250	0	1,589,246	3,700,000
9900110360	EAST HAMPTON	NY		11/19/2020	7.125	0	2,246,088	31,925,000
9900117901	NORTH PALM BEACH	FL		07/08/2021	2.500	0	1,746,349	3,878,096
9900119004	CORAL GABLES	FL		08/05/2021	2.875	0	1,653,974	1,810,683
9900119049	PONTE VEDRA BEACH	FL		08/05/2021	3.375	0	1,863,904	2,962,114
9900122416	VENICE	CA		09/17/2021	3.500	0	1,794,171	2,421,628
9900122849	LOS ANGELES	CA		10/05/2021	4.000	0	1,757,767	2,775,268
9900122994	LOS ANGELES	CA		10/05/2021	4.000	0	1,831,470	2,856,542
9900123038	SALVO	NC		10/05/2021	5.500	0	2,323,331	3,650,000
9900123044	PALO ALTO	CA		10/15/2021	3.500	0	1,791,822	4,009,517
9900125944	SONOMA	CA		02/23/2022	3.625	0	1,963,101	2,600,000
9900126573	LAKE STEVENS	WA		01/25/2022	4.750	0	2,206,678	2,795,000
9900127216	MARINA DEL REY	CA		02/23/2022	3.999	0	2,028,517	3,460,000
9900127281	LAHAINA	HI		02/23/2022	4.499	0	3,581,989	6,550,000
9900128353	CAYUCOS	CA		03/25/2022	3.875	0	1,770,593	2,100,000
9900128878	SHERMAN OAKS	CA		04/19/2022	5.500	0	2,079,979	2,887,000
9900128999	CORONA DEL MAR	CA		04/19/2022	4.125	0	2,005,484	3,450,000
9900129533	CARDIFF BY THE SEA	CA		04/22/2022	4.750	0	1,700,132	1,932,000
9900131155	WESTON	CT		05/24/2022	4.575	0	1,818,009	2,420,484
9900131176	BROOKLYN	NY		05/24/2022	4.875	0	2,163,540	4,300,000
9900131990	FORT MYERS BEACH	FL		07/07/2022	6.625	0	1,624,731	2,100,000
9900133519	BEVERLY HILLS	CA		08/15/2022	5.125	0	2,783,796	5,051,000
9900134063	ANAHEIM	CA		08/26/2022	7.125	0	1,997,640	2,700,000
9900138893	CAPE CORAL	FL		12/13/2022	6.250	0	1,651,282	2,200,000
9900138907	TUSTIN	CA		12/13/2022	6.250	0	1,737,622	2,551,000
9900138911	PEBBLE BEACH	CA		12/13/2022	5.750	0	1,878,774	7,000,000
9900138915	PINECREST	FL		12/13/2022	5.875	0	1,860,377	2,500,000
9900138951	BELVEDERE TIBURON	CA		12/13/2022	6.000	0	2,394,232	4,750,000
9900138981	TREASURE ISLAND	FL		12/13/2022	5.500	0	2,140,941	3,300,000
9900141018	ST PETERSBURG	FL		03/22/2023	5.250	0	2,565,681	6,630,000
9900143124	MCLEAN	VA		07/18/2023	6.250	0	1,868,722	2,585,000
9900143127	FT LAUDERDALE	FL		07/18/2023	7.375	0	2,273,805	2,950,000
9900143133	RENO	NV		07/18/2023	6.375	0	1,983,715	2,785,000
9900143138	TAMPA	FL		07/18/2023	7.000	0	2,069,820	3,043,000
9900143140	STONE HARBOR	NJ		07/18/2023	5.750	0	2,967,057	7,750,000
9900143144	BOCA RATON	FL		07/18/2023	3.750	0	2,681,202	3,930,000
9900143145	PORTOLA VALLEY	CA		07/18/2023	2.625	0	2,505,167	5,350,000
9900143175	BRECKENRIDGE	CO		08/10/2023	5.000	0	2,279,064	3,550,000
9900147175	SAN RAFAEL	CA		02/23/2024	6.990	0	1,546,570	2,200,000
9900147177	HONOLULU	HI		02/23/2024	7.500	0	2,247,005	3,055,000
9900147186	FRANKLIN	TN		02/23/2024	7.375	0	1,728,897	2,100,000

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
9900147196	LOS GATOS	CA		02/23/2024	7.750	0	1,603,730	2,500,000
9900147197	SAN DIEGO	CA		02/23/2024	7.750	0	1,577,340	1,900,000
9900147199	CALABASAS	CA		02/23/2024	6.875	0	1,893,389	2,560,000
9900147203	VIRGINIA BEACH	VA		02/23/2024	7.250	0	1,636,815	2,300,000
9900147204	GLENDALE	CA		02/23/2024	7.375	0	1,893,411	2,300,000
9900147284	PHOENIX	AZ		04/01/2024	3.750	0	2,132,878	3,225,000
9900147297	INLET BEACH	FL		04/01/2024	3.750	0	1,982,838	3,000,000
9900147304	SILVERTHORNE	CO		04/01/2024	3.250	0	1,572,169	2,500,000
9900147315	POWAY	CA		04/01/2024	3.375	0	1,957,705	3,800,000
9900147337	GLENDALE	CA		04/01/2024	3.250	0	2,328,091	3,700,000
9900147340	CARLSBAD	CA		04/01/2024	3.250	0	1,513,089	2,400,000
9900147347	ENCINITAS	CA		04/01/2024	3.250	0	1,724,304	2,750,000
9900147383	QUEENSTOWN	MD		04/01/2024	2.999	0	2,027,529	3,550,000
9900147391	NAPA	CA		04/01/2024	3.000	0	1,793,719	6,500,000
9900147392	SCOTTSDALE	AZ		04/01/2024	3.125	0	1,600,651	2,865,000
9900147402	AUSTIN	TX		04/01/2024	3.625	0	2,437,069	4,400,000
9900162529	BEND	OR		05/27/2025	6.000	2,327,097	0	2,900,000
9900162530	BOTHELL	WA		05/27/2025	6.125	1,180,835	0	1,750,000
9900162531	NORFOLK	MA		05/27/2025	6.500	861,383	0	1,160,000
9900162532	REDMOND	WA		05/27/2025	5.875	1,120,090	0	1,440,000
9900162533	REDMOND	WA		05/27/2025	6.375	1,163,696	0	1,575,000
9900162534	CHARLESTON	WV		05/27/2025	6.000	944,589	0	1,186,000
9900162535	SARASOTA	FL		05/27/2025	5.750	1,396,399	0	2,000,000
9900162536	WHITEHOUSE STATION	NJ		05/27/2025	6.625	861,416	0	1,050,000
9900162537	NEWTON	MA		05/27/2025	6.625	1,405,365	0	1,725,000
9900162538	CHICAGO	IL		05/27/2025	6.500	1,056,747	0	1,300,000
9900162539	SEVERANCE	CO		05/27/2025	6.625	1,054,983	0	1,310,000
9900162540	LEAVENWORTH	WA		05/27/2025	6.125	963,998	0	1,200,000
9900162541	JERSEY CITY	NJ		05/27/2025	6.375	1,700,288	0	2,100,000
9900162542	FERNANDINA BEACH	FL		05/27/2025	6.625	915,482	0	1,479,000
9900162543	MONTCLAIR	NJ		05/27/2025	6.500	526,704	0	660,000
9900162544	CHATHAM	NJ		05/27/2025	5.750	1,296,785	0	2,300,000
9900162545	CHICAGO	IL		05/27/2025	6.375	1,091,626	0	1,350,000
9900162546	GLENVIEW	IL		05/27/2025	6.500	547,507	0	1,600,000
9900162547	BEND	OR		05/27/2025	6.875	896,744	0	1,438,000
9900162548	SANTA CLARA	UT		05/27/2025	6.000	1,123,566	0	1,399,000
9900162549	BENTONVILLE	AR		05/27/2025	6.500	885,295	0	1,180,000
9900162550	ALDIE	VA		05/27/2025	6.000	1,414,231	0	2,280,000
9900162551	ELLICOTT CITY	MD		05/27/2025	5.875	1,146,688	0	1,500,000
9900162552	BATON ROUGE	LA		05/27/2025	5.625	1,193,107	0	1,610,000
0399999. Mortgages in good standing - Residential mortgages-all other						27,074,621	117,767,463	263,519,332
30362	EL MIRAGE	AZ		05/28/2025	6.170	68,000,000	0	137,400,000
703964	ORLANDO FL	FL		06/30/2025	5.780	20,199,998	0	952,357,295
703966	LOS ANGELES	CA		05/30/2025	7.370	5,892,030	0	48,216,748
0599999. Mortgages in good standing - Commercial mortgages-all other						94,092,028	0	1,137,974,043
0899999. Total Mortgages in good standing						128,996,129	120,734,848	1,536,881,613
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						128,996,129	120,734,848	1,536,881,613

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
40485	FEDERAL WAY	WA		03/24/2017	06/01/2025	115,787	0	9,036	0	0	9,036	0	123,871	123,871	0	0	0
120303	NORTH LAS VEGAS	NV		03/24/2017	05/01/2025	3,524	0	(9)	0	0	(9)	0	1,125	1,125	0	0	0
194115	COLUSA	CA		09/15/2010	05/06/2025	1,897,172	0	293	0	0	293	0	1,897,465	1,897,465	0	0	0
196581	NUCKOLLS	NE		08/29/2013	04/15/2025	74,652	0	0	0	0	0	0	10,973	10,973	0	0	0
198299	ST. CROIX	WI		04/29/2016	06/09/2025	1,329,727	0	1,241	0	0	1,241	0	1,287,219	1,287,219	0	0	0
199417	HANCOCK	GA		04/18/2018	06/26/2025	1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
491591	MIAMI	FL		07/29/2016	04/01/2025	94,652	0	6,391	0	0	6,391	0	99,546	99,546	0	0	0
510093	DUBLIN	IRL		02/12/2015	04/11/2025	10,866,537	0	0	0	0	0	1,067,817	11,934,354	11,898,622	(35,732)	0	(35,732)
510095	DUBLIN	IRL		02/12/2015	04/11/2025	6,492,585	0	0	0	0	0	638,004	7,130,589	7,109,240	(21,349)	0	(21,349)
510098	DUBLIN	IRL		02/12/2015	04/11/2025	16,060,605	0	0	0	0	0	1,578,220	17,638,825	17,586,014	(52,812)	0	(52,812)
510151	DUBLIN	IRL		05/03/2018	04/14/2025	4,652,236	0	0	0	0	0	734,339	5,386,575	5,107,126	(279,449)	0	(279,449)
510153	DUBLIN	IRL		05/03/2018	04/14/2025	7,352,346	0	0	0	0	0	1,160,542	8,512,888	8,071,250	(441,638)	0	(441,638)
510155	DUBLIN	IRL		05/03/2018	04/11/2025	2,051,259	0	0	0	0	0	323,784	2,375,043	2,246,084	(128,959)	0	(128,959)
510230	DUBLIN	IRL		05/05/2022	04/11/2025	3,471,066	0	0	0	0	0	58,829	3,529,895	3,800,742	270,847	0	270,847
510233	DUBLIN	IRL		05/05/2022	04/11/2025	10,312,898	0	0	0	0	0	174,786	10,487,685	11,292,400	804,715	0	804,715
587067	VERO BEACH	FL		05/29/2015	04/01/2025	1,141	0	(30)	0	0	(30)	0	396	396	0	0	0
594381	SEATTLE	WA		07/15/2015	06/01/2025	166,508	0	0	0	0	0	0	165,934	165,934	0	0	0
641347	GROVELAND	FL		11/17/2016	06/01/2025	55,571	0	(6,926)	0	0	(6,926)	0	48,424	48,424	0	0	0
701797	NEW YORK	NY		09/13/2005	06/10/2025	4,330,105	0	3,229	0	0	3,229	0	4,333,334	4,333,334	0	0	0
702724	ORLANDO	FL		06/30/2015	06/30/2025	20,200,000	0	0	0	0	0	0	20,200,000	20,200,000	0	0	0
703020	REDWOOD CITY	CA		04/05/2018	05/01/2025	2,171,020	0	0	0	0	0	0	2,171,020	2,171,020	0	0	0
703034	PASADENA	CA		04/02/2018	05/01/2025	32,772,414	0	0	0	0	0	0	32,772,414	32,772,414	0	0	0
703131	LOS ANGELES	CA		12/11/2018	05/30/2025	8,144,066	0	0	0	0	0	0	8,107,651	8,107,651	0	0	0
703503	PORTLAND	OR		06/08/2021	06/26/2025	14,700,000	0	0	0	0	0	0	14,700,000	14,700,000	0	0	0
703509	MIAMI	FL		07/09/2021	05/16/2025	812,323	0	0	0	0	0	0	812,323	812,323	0	0	0
703510	STONE MOUNTAIN	GA		07/09/2021	05/16/2025	752,151	0	0	0	0	0	0	752,151	752,151	0	0	0
703511	WINSTON-SALEM	NC		07/09/2021	05/19/2025	649,859	0	0	0	0	0	0	649,859	649,859	0	0	0
703512	MEMPHIS	TN		07/09/2021	05/19/2025	303,869	0	0	0	0	0	0	303,869	303,869	0	0	0
703513	MEMPHIS	TN		07/09/2021	05/16/2025	254,528	0	0	0	0	0	0	254,528	254,528	0	0	0
703514	MALVERN	PA		07/09/2021	05/16/2025	593,297	0	0	0	0	0	0	593,297	593,297	0	0	0
703515	KING OF PRUSSIA	PA		07/09/2021	05/16/2025	317,107	0	0	0	0	0	0	317,107	317,107	0	0	0
703516	WEST CHESTER	PA		07/09/2021	05/16/2025	1,324,388	0	0	0	0	0	0	1,324,388	1,324,388	0	0	0
703517	CHANTILLY	VA		07/09/2021	05/19/2025	794,272	0	0	0	0	0	0	794,272	794,272	0	0	0
703518	SACRMENTO	CA		07/09/2021	05/19/2025	1,544,618	0	0	0	0	0	0	1,544,618	1,544,618	0	0	0
703519	PARKER FORD	PA		07/09/2021	05/19/2025	889,344	0	0	0	0	0	0	889,344	889,344	0	0	0
703520	SAVANNAH	GA		07/09/2021	05/16/2025	1,143,270	0	0	0	0	0	0	1,143,270	1,143,270	0	0	0
703521	CARLISLE	PA		07/09/2021	05/16/2025	6,919,791	0	0	0	0	0	0	6,919,791	6,919,791	0	0	0
703522	DENVER	PA		07/09/2021	05/16/2025	3,701,185	0	0	0	0	0	0	3,701,185	3,701,185	0	0	0
703826	HIGHLANDS RANCH	CO		09/30/2024	04/29/2025	40,000,000	0	0	0	0	0	0	40,000,000	40,000,000	0	0	0
958370	STRATHMORE	CA		07/15/2015	04/01/2025	1,194	0	(1)	0	0	(1)	0	434	434	0	0	0
988231	LAS VEGAS	NV		11/17/2016	05/01/2025	52,385	0	0	0	0	0	0	52,264	52,264	0	0	0
1019543	NORFOLK	MA		07/15/2015	04/01/2025	56,940	0	799	0	0	799	0	56,434	56,434	0	0	0
1057865	MURRIETA	CA		10/31/2016	04/01/2025	352,751	0	10,168	0	0	10,168	0	361,032	361,032	0	0	0
1080523	ALBEMARLE	NC		07/29/2016	05/01/2025	284	0	0	0	0	0	0	121	121	0	0	0
1113397	SHAWNEE	OK		11/17/2016	05/01/2025	84,887	0	(7,878)	0	0	(7,878)	0	75,996	75,996	0	0	0
1174461	FT LAUDERDALE	FL		10/30/2015	06/01/2025	111,833	0	(7,573)	0	0	(7,573)	0	104,260	104,260	0	0	0
1202095	SNOW CAMP	NC		11/17/2016	04/01/2025	64,349	0	1,976	0	0	1,976	0	65,725	65,725	0	0	0
1219966	VENICE	FL		10/01/2015	04/01/2025	24,632	0	(682)	0	0	(682)	0	22,942	22,942	0	0	0
1250453	CATONSVILLE	MD		02/22/2017	04/01/2025	65,770	0	(1,298)	0	0	(1,298)	0	57,809	57,809	0	0	0
1255740	JONESBOROUGH	TN		12/21/2016	04/01/2025	35,095	0	(533)	0	0	(533)	0	33,879	33,879	0	0	0
1370468	SWANTON	OH		07/19/2016	04/01/2025	3,887	0	(6)	0	0	(6)	0	976	976	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2544397	ANTIOCH	CA		10/25/2018	05/01/2025	330,572	0	(7,332)	0	0	(7,332)	0	321,528	321,528	0	0	0
2601711	LIVERMORE	CA		02/12/2019	04/01/2025	167,138	0	(4,000)	0	0	(4,000)	0	140,980	140,980	0	0	0
2601775	YAKIMA	WA		02/12/2019	04/01/2025	14,805	0	0	0	0	0	0	3,263	3,263	0	0	0
4001010	TURLOCK	CA		10/16/2015	06/01/2025	59,979	0	57	0	0	57	0	55,931	55,931	0	0	0
14674337	MARLBOROUGH	NH		02/17/2017	05/01/2025	79,902	0	815	0	0	815	0	79,452	79,452	0	0	0
17157488	DENVER	CO		10/27/2016	06/01/2025	102,645	0	(6,627)	0	0	(6,627)	0	95,059	95,059	0	0	0
21004395	SPIRIT LAKE	ID		05/26/2017	05/01/2025	76,105	0	5,292	0	0	5,292	0	80,906	80,906	0	0	0
21005426	PEORIA	AZ		05/26/2017	04/01/2025	189,334	0	16,850	0	0	16,850	0	205,796	205,796	0	0	0
21007919	LOS ANGELES	CA		05/26/2017	06/01/2025	284,308	0	20,953	0	0	20,953	0	303,906	303,906	0	0	0
21009543	YUMA	AZ		05/26/2017	04/01/2025	98,683	0	12,200	0	0	12,200	0	109,449	109,449	0	0	0
21021100	MIAMI	FL		05/26/2017	05/01/2025	210,108	0	38,423	0	0	38,423	0	247,904	247,904	0	0	0
21203906	TULSA	OK		03/07/2019	04/01/2025	35,954	0	(2,316)	0	0	(2,316)	0	33,106	33,106	0	0	0
23513005	RAINIER	WA		03/07/2019	05/01/2025	147,157	0	6,690	0	0	6,690	0	153,213	153,213	0	0	0
24056632	MIAMI	FL		03/07/2019	04/01/2025	38,772	0	1,371	0	0	1,371	0	38,526	38,526	0	0	0
24100406	GAINESVILLE	FL		02/15/2019	04/01/2025	128,296	0	16,039	0	0	16,039	0	143,897	143,897	0	0	0
24123457	SCHILLER PARK	IL		02/15/2019	06/01/2025	123,759	0	17,418	0	0	17,418	0	140,732	140,732	0	0	0
24580920	CHESAPEAKE	VA		03/07/2019	04/01/2025	409,547	0	(13,332)	0	0	(13,332)	0	394,467	394,467	0	0	0
30792345	SAN JOSE	CA		01/17/2019	05/01/2025	511,338	0	6,938	0	0	6,938	0	515,620	515,620	0	0	0
100050489	STERLING	VA		05/05/2016	04/01/2025	176,395	0	6,588	0	0	6,588	0	180,030	180,030	0	0	0
100073666	GERMANTOWN	MD		05/05/2016	04/01/2025	399,661	0	22,105	0	0	22,105	0	419,686	419,686	0	0	0
101118627	ROCKFORD	MI		10/14/2016	04/01/2025	24,226	0	90	0	0	90	0	16,649	16,649	0	0	0
227316254	TAMPA	FL		07/30/2015	04/01/2025	5,991	0	(15)	0	0	(15)	0	1,211	1,211	0	0	0
227316377	CHANDLER	AZ		07/30/2015	04/01/2025	3,666	0	0	0	0	0	0	920	920	0	0	0
227316396	WEST NEW YORK	NJ		07/30/2015	05/01/2025	86,402	0	(320)	0	0	(320)	0	84,247	84,247	0	0	0
227316641	SCOTTSDALE	AZ		07/30/2015	05/01/2025	77,110	0	0	0	0	0	0	76,278	76,278	0	0	0
415873504	LAS VEGAS	NV		03/08/2017	06/01/2025	244,261	0	4,833	0	0	4,833	0	247,069	247,069	0	0	0
416246921	LAKEWOOD	NJ		06/23/2015	05/01/2025	13,697	0	18	0	0	18	0	6,731	6,731	0	0	0
417331147	CHICAGO	IL		07/31/2015	05/01/2025	21,368	0	(692)	0	0	(692)	0	20,010	20,010	0	0	0
417412937	MESA	AZ		10/26/2015	04/01/2025	7,981	0	67	0	0	67	0	6,576	6,576	0	0	0
417413446	NORTHBROOK	IL		10/26/2015	05/01/2025	145,332	0	2,336	0	0	2,336	0	139,325	139,325	0	0	0
417547164	MINNEAPOLIS	MN		12/11/2015	05/01/2025	248,465	0	(5,209)	0	0	(5,209)	0	241,491	241,491	0	0	0
417949001	LEHIGH ACRES	FL		10/04/2016	04/01/2025	138,456	0	2,797	0	0	2,797	0	139,534	139,534	0	0	0
418344617	ELDORADO	OH		01/30/2018	04/01/2025	3,355	0	0	0	0	0	0	1,586	1,586	0	0	0
418851501	TYRONE	MI		03/23/2018	04/01/2025	8,066	0	(27)	0	0	(27)	0	4,023	4,023	0	0	0
568482717	FORT MYERS	FL		12/09/2016	04/01/2025	122,732	0	(3,902)	0	0	(3,902)	0	118,830	91,652	0	(27,178)	(27,178)
578236230	MIAMISBURG	OH		09/22/2017	06/01/2025	96,903	0	21,273	0	0	21,273	0	118,177	117,125	0	(1,052)	(1,052)
578268100	WASHINGTON	DC		06/08/2018	04/01/2025	1,077,830	0	(16,294)	0	0	(16,294)	0	1,054,693	1,054,693	0	0	0
578317130	POINT PLEASANT	NJ		03/26/2018	04/01/2025	400,620	0	(6,320)	0	0	(6,320)	0	392,173	392,173	0	0	0
578366657	PEORIA	AZ		04/16/2018	05/01/2025	505,251	0	(1,307)	0	0	(1,307)	0	500,817	500,817	0	0	0
578431932	HOPEWELL	VA		06/23/2018	04/01/2025	22,704	0	0	0	0	0	0	21,592	21,592	0	0	0
578432093	TACOMA	WA		06/23/2018	05/01/2025	362,379	0	4,273	0	0	4,273	0	364,154	364,154	0	0	0
578432199	FRANKLIN PARK	IL		06/23/2018	06/01/2025	5,831	0	0	0	0	0	0	0	0	0	0	0
597001953	VIRGINIA BEACH	VA		01/13/2017	05/01/2025	93,447	0	(1,806)	0	0	(1,806)	0	91,169	91,169	0	0	0
9900090474	MUKILTEO	WA		08/01/2019	05/01/2025	248,778	0	20,368	0	0	20,368	0	262,304	262,304	0	0	0
9900091198	MATTAPAN	MA		08/27/2019	04/01/2025	387,792	0	(13,975)	0	0	(13,975)	0	371,877	371,877	0	0	0
9900092432	CENTENNIAL	CO		10/24/2019	05/01/2025	293,868	0	(10,513)	0	0	(10,513)	0	281,617	281,617	0	0	0
9900095700	WEST PALM BEACH	FL		10/25/2019	05/01/2025	96,107	0	(1,697)	0	0	(1,697)	0	93,560	93,560	0	0	0
9900096040	MIRAMAR	FL		10/25/2019	05/01/2025	127,902	0	12,900	0	0	12,900	0	139,925	139,925	0	0	0
9900102417	QUARRYVILLE	PA		05/21/2020	05/01/2025	60,663	0	3,025	0	0	3,025	0	63,056	63,056	0	0	0
9900104297	CODORUS	PA		05/21/2020	06/01/2025	65,773	0	14,405	0	0	14,405	0	79,497	79,497	0	0	0
9900104822	TUCSON	AZ		05/21/2020	04/01/2025	74,715	0	17,646	0	0	17,646	0	91,700	91,700	0	0	0

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9900106576	CHINO VALLEY	AZ		07/10/2020	05/01/2025	118,209	0	0	0	0	0	0	117,504	117,504	0	0	0
9900107307	TREMONT	IL		11/13/2020	06/01/2025	44,856	0	(359)	0	0	(359)	0	37,378	37,378	0	0	0
9900107544	SARATOGA SPRINGS	NY		11/13/2020	04/01/2025	8,473	0	(1)	0	0	(1)	0	3,723	3,723	0	0	0
9900108601	GILBERT	AZ		11/13/2020	05/01/2025	12,308	0	(79)	0	0	(79)	0	10,200	10,200	0	0	0
9900109302	RONAN	MT		11/13/2020	05/01/2025	10,760	0	(35)	0	0	(35)	0	10,061	10,061	0	0	0
9900109804	SAN JOSE	CA		11/13/2020	05/01/2025	4,356	0	0	0	0	0	0	1,801	1,801	0	0	0
9900111338	PETERSBURG	VA		12/10/2020	04/01/2025	44,568	0	(1,204)	0	0	(1,204)	0	42,227	42,227	0	0	0
9900111733	SAN JOSE	CA		12/17/2020	04/01/2025	448,217	0	(20,043)	0	0	(20,043)	0	426,629	426,629	0	0	0
9900113511	MONTGOMERY	TX		04/01/2021	04/01/2025	169,851	0	(21,506)	0	0	(21,506)	0	47,143	47,143	0	0	0
9900115463	ALTADENA	CA		04/22/2021	06/01/2025	108,084	0	5,638	0	0	5,638	0	113,099	113,099	0	0	0
9900115490	MINNEAPOLIS	MN		04/22/2021	06/01/2025	55,931	0	199	0	0	199	0	52,284	52,284	0	0	0
9900116735	CHICAGO	IL		05/26/2021	06/01/2025	733,330	0	(4,758)	0	0	(4,758)	0	723,927	723,927	0	0	0
9900117784	SEATTLE	WA		06/23/2021	05/01/2025	838,235	0	(16,336)	0	0	(16,336)	0	818,203	818,203	0	0	0
9900117785	WESTBOROUGH	MA		06/23/2021	06/01/2025	20,194	0	(64)	0	0	(64)	0	12,497	12,497	0	0	0
9900117787	MOORESVILLE	NC		06/23/2021	06/01/2025	571,260	0	(11,171)	0	0	(11,171)	0	557,118	557,118	0	0	0
9900117846	MORRISTOWN	NJ		06/23/2021	04/01/2025	368,927	0	(6,988)	0	0	(6,988)	0	357,296	357,296	0	0	0
9900119408	FORT LAUDERDALE	FL		08/10/2021	06/01/2025	135,785	0	(3,851)	0	0	(3,851)	0	131,120	131,120	0	0	0
9900119694	MCHENRY	IL		08/10/2021	05/01/2025	184,460	0	14,551	0	0	14,551	0	197,994	197,994	0	0	0
9900120010	CINCINNATI	OH		08/16/2021	05/01/2025	101,219	0	(7,556)	0	0	(7,556)	0	92,485	92,485	0	0	0
9900120236	MATTHEWS	NC		08/16/2021	05/01/2025	76,721	0	(1,884)	0	0	(1,884)	0	73,907	73,907	0	0	0
9900120251	BROOKLYN	NY		08/16/2021	05/01/2025	350,947	0	10,547	0	0	10,547	0	360,588	360,588	0	0	0
9900121228	BURBANK	IL		08/26/2021	06/01/2025	4,569	0	(14)	0	0	(14)	0	2,353	2,353	0	0	0
9900121552	MIAMI SPRINGS	FL		08/26/2021	05/01/2025	31,177	0	(1,342)	0	0	(1,342)	0	28,248	28,248	0	0	0
9900121637	ARLINGTON	TX		08/26/2021	04/01/2025	3,229	0	(29)	0	0	(29)	0	1,580	1,580	0	0	0
9900121901	ARVADA	CO		09/09/2021	05/01/2025	259,266	0	(3,883)	0	0	(3,883)	0	253,948	253,948	0	0	0
9900121906	BROOKLYN	NY		09/09/2021	04/01/2025	1,094,458	0	(7,624)	0	0	(7,624)	0	1,080,726	1,080,726	0	0	0
9900122239	ALLSTON	MA		09/10/2021	06/01/2025	239,454	0	(14,809)	0	0	(14,809)	0	222,303	222,303	0	0	0
9900122293	ARLINGTON	VA		09/10/2021	05/01/2025	165,644	0	(8,432)	0	0	(8,432)	0	154,593	154,593	0	0	0
9900122455	MARCO ISLAND	FL		09/17/2021	05/01/2025	546,738	0	(5,122)	0	0	(5,122)	0	538,334	538,334	0	0	0
9900122660	CHICAGO	IL		09/20/2021	05/01/2025	117,040	0	(1,765)	0	0	(1,765)	0	110,870	110,870	0	0	0
9900122706	BOSTON	MA		09/20/2021	05/01/2025	327,429	0	(5,833)	0	0	(5,833)	0	315,822	315,822	0	0	0
9900122734	UNION CITY	CA		09/20/2021	05/01/2025	226,035	0	(6,081)	0	0	(6,081)	0	216,060	216,060	0	0	0
9900123208	WHITE PLAINS	NY		11/01/2021	05/01/2025	297,122	0	(6,333)	0	0	(6,333)	0	285,218	285,218	0	0	0
9900123213	SHILOH	IL		11/01/2021	05/01/2025	219,952	0	(5,595)	0	0	(5,595)	0	210,593	210,593	0	0	0
9900123365	SHIRLEY	NY		11/05/2021	05/01/2025	238,025	0	(4,505)	0	0	(4,505)	0	226,903	226,903	0	0	0
9900123598	BOCA RATON	FL		11/16/2021	04/01/2025	816,148	0	(33,148)	0	0	(33,148)	0	783,000	783,000	0	0	0
9900124645	PASADENA	MD		12/10/2021	04/01/2025	58,993	0	(472)	0	0	(472)	0	21,157	21,157	0	0	0
9900125814	BAYTOWN	TX		12/22/2021	04/01/2025	107,250	0	0	0	0	0	0	107,250	107,250	0	0	0
9900126430	FAIRFIELD	CT		01/20/2022	04/01/2025	241,340	0	(6,458)	0	0	(6,458)	0	230,930	230,930	0	0	0
9900126635	CANYON LAKE	TX		01/25/2022	04/01/2025	412,962	0	(39,763)	0	0	(39,763)	0	371,976	371,976	0	0	0
9900126689	CASTLE ROCK	CO		01/25/2022	05/01/2025	576,071	0	(20,947)	0	0	(20,947)	0	552,524	552,524	0	0	0
9900126804	VANCOUVER	WA		02/04/2022	04/01/2025	97,306	0	(3,059)	0	0	(3,059)	0	92,506	92,506	0	0	0
9900126844	EAST HARTFORD	CT		02/04/2022	06/01/2025	64,438	0	(1,968)	0	0	(1,968)	0	61,034	61,034	0	0	0
9900127015	SALT LAKE CITY	UT		02/04/2022	04/01/2025	33,360	0	(289)	0	0	(289)	0	29,528	29,528	0	0	0
9900127065	AIEA	HI		02/23/2022	05/01/2025	953,906	0	(19,153)	0	0	(19,153)	0	929,748	929,748	0	0	0
9900127239	HYANNIS	MA		02/23/2022	05/01/2025	436,596	0	(23,483)	0	0	(23,483)	0	411,711	411,711	0	0	0
9900128122	ALBRIGHTSVILLE	PA		03/18/2022	05/01/2025	145,010	0	(6,513)	0	0	(6,513)	0	137,958	137,958	0	0	0
9900128138	PHILADELPHIA	PA		03/18/2022	06/01/2025	80,861	0	(861)	0	0	(861)	0	80,000	80,000	0	0	0
9900128674	KISSIMMEE	FL		03/25/2022	06/01/2025	803,661	0	(8,057)	0	0	(8,057)	0	791,448	791,448	0	0	0
9900128854	CHANDLER	AZ		04/19/2022	04/01/2025	723,590	0	(31,282)	0	0	(31,282)	0	689,502	689,502	0	0	0
9900129013	CAMARILLO	CA		04/19/2022	04/01/2025	914,319	0	(39,069)	0	0	(39,069)	0	875,250	875,250	0	0	0

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9900129352	FRANKLIN	TN		04/21/2022	06/01/2025	657,988	0	1,461	0	0	1,461	0	655,970	655,970	0	0	0
9900129489	COLUMBUS	OH		04/22/2022	04/01/2025	222,131	0	(7,763)	0	0	(7,763)	0	213,517	213,517	0	0	0
9900130195	ANNA	TX		04/25/2022	05/01/2025	12,054	0	(81)	0	0	(81)	0	6,048	6,048	0	0	0
9900131346	CHARLOTTE	NC		05/25/2022	04/01/2025	186,861	0	(3,832)	0	0	(3,832)	0	182,281	182,281	0	0	0
9900132761	MIRAMAR	FL		07/25/2022	06/01/2025	177,925	0	(7,376)	0	0	(7,376)	0	169,826	169,826	0	0	0
9900132818	SANTA BARBARA	CA		07/25/2022	06/01/2025	1,464,525	0	(17,670)	0	0	(17,670)	0	1,442,002	1,442,002	0	0	0
9900133296	DALLAS	TX		08/15/2022	05/01/2025	502,237	0	37,763	0	0	37,763	0	540,000	540,000	0	0	0
9900133718	FORT WORTH	TX		08/15/2022	05/01/2025	144,126	0	11,874	0	0	11,874	0	156,000	156,000	0	0	0
9900134127	NORTH HOLLYWOOD	CA		08/26/2022	05/01/2025	1,007,236	0	(30,271)	0	0	(30,271)	0	976,965	976,965	0	0	0
9900134235	HOUSTON	TX		09/09/2022	04/01/2025	754,141	0	7,683	0	0	7,683	0	758,297	758,297	0	0	0
9900134360	BOCA RATON	FL		09/14/2022	05/01/2025	2,500,000	0	0	0	0	0	0	2,500,000	2,500,000	0	0	0
9900134405	MELBOURNE	FL		09/14/2022	04/01/2025	561,011	0	0	0	0	0	0	560,246	560,246	0	0	0
9900135030	PEARL CITY	HI		09/26/2022	05/01/2025	527,079	0	(17,189)	0	0	(17,189)	0	508,440	508,440	0	0	0
9900135572	MEMPHIS	TN		10/03/2022	05/01/2025	50,606	0	3,968	0	0	3,968	0	54,085	54,085	0	0	0
9900135634	RICHMOND	VA		10/03/2022	04/01/2025	57,696	0	6,402	0	0	6,402	0	63,796	63,796	0	0	0
9900135754	PELHAM	NY		10/07/2022	06/01/2025	535,272	0	(31,624)	0	0	(31,624)	0	502,151	502,151	0	0	0
9900136777	NASHVILLE	TN		11/09/2022	05/01/2025	2,646,108	0	78,625	0	0	78,625	0	2,714,615	2,714,615	0	0	0
9900137728	SAN ANTONIO	TX		11/18/2022	05/01/2025	121,434	0	25,999	0	0	25,999	0	146,624	146,624	0	0	0
9900138750	LONGMONT	CO		12/01/2022	05/01/2025	321,035	0	(13,350)	0	0	(13,350)	0	307,169	307,169	0	0	0
9900138793	HILTON HEAD ISLAND	SC		12/01/2022	04/01/2025	247,651	0	(12,839)	0	0	(12,839)	0	234,364	234,364	0	0	0
9900138928	HARWICH	MA		12/13/2022	06/01/2025	419,996	0	4,570	0	0	4,570	0	11,034	11,034	0	0	0
9900141037	DENVER	CO		03/22/2023	05/01/2025	640,668	0	19,494	0	0	19,494	0	656,898	656,898	0	0	0
9900143105	CASTLE ROCK	CO		07/18/2023	05/01/2025	888,593	0	(37,367)	0	0	(37,367)	0	848,503	848,503	0	0	0
9900143211	STEAMBOAT SPRINGS	CO		08/10/2023	04/01/2025	1,731,220	0	123,333	0	0	123,333	0	1,844,817	1,844,817	0	0	0
9900143927	SHORT HILLS	NJ		09/22/2023	06/01/2025	1,143,783	0	(32,790)	0	0	(32,790)	0	1,107,640	1,107,640	0	0	0
9900145219	WAIKOLOA	HI		12/07/2023	06/01/2025	388,502	0	19,565	0	0	19,565	0	369,341	369,341	0	0	0
9900146061	CHULA VISTA	CA		01/11/2024	05/01/2025	652,968	0	136,299	0	0	136,299	0	775,545	775,545	0	0	0
9900147177	HONOLULU	HI		02/23/2024	06/01/2025	0	0	(100,862)	0	0	(100,862)	0	2,146,143	2,146,143	0	0	0
9900147203	VIRGINIA BEACH	VA		02/23/2024	06/01/2025	0	0	(53,274)	0	0	(53,274)	0	1,583,541	1,583,541	0	0	0
9900147239	ENCINITAS	CA		02/23/2024	05/01/2025	2,506,713	0	(52,795)	0	0	(52,795)	0	2,446,368	2,446,368	0	0	0
9900147258	SAN RAMON	CA		02/23/2024	05/01/2025	1,146,100	0	153,426	0	0	153,426	0	1,291,035	1,291,035	0	0	0
9900148722	FREMONT	CA		06/21/2024	05/01/2025	1,329,298	0	(7,255)	0	0	(7,255)	0	1,317,351	1,317,351	0	0	0
9900148728	HEBER CITY	UT		06/21/2024	06/01/2025	2,263,285	0	(28,344)	0	0	(28,344)	0	2,229,110	2,229,110	0	0	0
9900153619	ATLANTIC HIGHLANDS	NJ		11/04/2024	06/01/2025	844,670	0	(25,089)	0	0	(25,089)	0	817,404	817,404	0	0	0
9900153620	CHATHAM	NJ		11/04/2024	04/01/2025	1,280,861	0	(41,753)	0	0	(41,753)	0	1,235,926	1,235,926	0	0	0
9900153630	HOBOKEN	NJ		11/04/2024	05/01/2025	2,240,396	0	(46,541)	0	0	(46,541)	0	2,187,611	2,187,611	0	0	0
9900153653	PRESCOTT	AZ		11/04/2024	06/01/2025	586,666	0	(19,124)	0	0	(19,124)	0	566,084	566,084	0	0	0
9900156602	LONG BEACH	CA		02/05/2025	05/01/2025	0	0	(8,961)	0	0	(8,961)	0	896,130	896,130	0	0	0
0199999. Mortgages closed by repayment						263,229,484	0	(148,194)	0	0	(148,194)	5,736,321	272,464,476	272,551,870	115,623	(28,230)	87,393
FARM MORTGAGES	VARIOUS					0	0	0	0	0	0	0	19,357,269	19,357,269	0	0	0
RESIDENTIAL MOR	VARIOUS					0	0	0	0	0	0	0	27,734,809	27,734,809	0	0	0
COMMERCIAL MORT	VARIOUS					0	0	0	0	0	0	0	6,772,613	6,772,612	0	0	0
703004	BOSTON	MA		02/22/2018		0	0	0	3,047,045	0	(3,047,045)	0	4,725,631	1,678,587	0	0	0
SLA						0	0	0	0	0	0	0	0	0	0	4,043	4,043
0299999. Mortgages with partial repayments						0	0	0	3,047,045	0	(3,047,045)	0	58,590,322	55,543,277	0	4,043	4,043
194251	TEHAMA	CA		08/23/2010	06/27/2025	719,165	0	81	0	0	81	0	599,246	599,246	0	0	0
198494	KERN	CA		09/14/2016	06/27/2025	8,672,512	0	492	0	0	492	0	6,246,292	6,246,292	0	0	0
202734	HARDING	NM		03/03/2023	06/27/2025	986,783	0	0	0	0	0	0	972,752	972,752	0	0	0
202784	CHOUTEAU	MT		12/14/2022	06/27/2025	1,949,136	0	0	0	0	0	0	1,935,444	1,935,444	0	0	0
202787	PASSAIC	NJ		11/15/2022	06/27/2025	19,056,604	0	0	0	0	0	0	19,056,604	19,056,604	0	0	0
202814	LAFAYETTE	WI		12/09/2022	06/27/2025	958,449	0	0	0	0	0	0	928,674	928,674	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
202908	NEW MADRID	MO		02/09/2023	06/27/2025	1,195,853	0	0	0	0	0	0	1,191,458	1,191,458	0	0	0
202921	HAMILTON	NE		03/13/2023	06/27/2025	973,106	0	0	0	0	0	0	944,572	944,572	0	0	0
203196	GREENE	OH		03/20/2024	06/27/2025	1,875,227	0	0	0	0	0	0	1,849,692	1,849,692	0	0	0
203240	WARREN	IN		01/26/2024	06/27/2025	1,702,107	0	0	0	0	0	0	1,632,335	1,632,335	0	0	0
203251	THAYER	NE		03/08/2024	06/27/2025	750,000	0	0	0	0	0	0	730,153	730,153	0	0	0
203267	LIVINGSTON	MO		03/04/2024	06/27/2025	2,400,000	0	0	0	0	0	0	2,335,107	2,335,107	0	0	0
203278	ROCK	MN		04/09/2024	06/27/2025	1,700,000	0	0	0	0	0	0	1,700,000	1,700,000	0	0	0
510064	LONDON	GBR		12/05/2013	06/27/2025	51,849,360	0	0	0	0	0	15,718,214	67,567,574	67,567,574	0	0	0
702181	FREMONT	CA		10/30/2009	06/27/2025	6,639,590	0	1	0	0	1	0	3,366,390	3,366,390	0	0	0
702182	SAN MATEO	CA		10/30/2009	06/27/2025	3,177,180	0	0	0	0	0	0	1,714,349	1,714,349	0	0	0
702183	SAN MATEO	CA		10/30/2009	06/27/2025	5,579,293	0	0	0	0	0	0	3,010,486	3,010,486	0	0	0
702184	SANTA CLARA	CA		10/30/2009	06/27/2025	1,450,735	0	0	0	0	0	0	782,790	782,790	0	0	0
702185	SANTA CLARA	CA		10/30/2009	06/27/2025	2,153,352	0	0	0	0	0	0	1,161,910	1,161,910	0	0	0
0399999. Mortgages disposed						113,788,452	0	574	0	0	574	15,718,214	117,725,828	117,725,828	0	0	0
9900122342	BAKERSFIELD	CA		09/16/2021	06/30/2025	637,044	0	(16,461)	0	0	(16,461)	0	620,583	619,750	0	(833)	(833)
9900126199	NEWARK	NJ		01/21/2022	05/13/2025	273,217	0	0	0	0	0	0	273,217	273,217	0	0	0
0499999. Mortgages transferred						910,261	0	(16,461)	0	0	(16,461)	0	893,800	892,967	0	(833)	(833)
0599999 - Totals						377,928,197	0	(164,081)	3,047,045	0	(3,211,126)	21,454,535	449,674,426	446,713,942	115,623	(25,020)	90,603

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	ACCEL LONDON VI L.P.	LONDON	GBR	ACCEL PARTNERS		06/18/2019	1	0	60,000	0	330,000	0.438
000000-00-0	AEA INVESTORS FUND VIII LP	NEW YORK	NY	AEA INVESTORS LLC		05/22/2024	3	0	294,036	0	19,780,368	0.806
000000-00-0	AEA MEZZANINE FUND IV LP	NEW YORK	NY	AEA		07/23/2018	2	0	62,153	0	6,620,302	5.080
000000-00-0	AFFINITY ASIA PACIFIC FD V LP	HONG KONG	CHN	AFFINITY FUND V GENERAL PARTNER		12/10/2018	3	0	1,826,541	0	3,172,591	0.334
000000-00-0	AMERICAN INDUSTRIAL CAP VII LP	NEW YORK	NY	AIPCF VII, LLC,		10/22/2019	3	0	(74,109)	0	3,550,103	0.750
000000-00-0	APOLLO INVESTMENT FUND X LP	NEW YORK	NY	APOLLO MANAGEMENT		08/14/2023	3	0	1,522,967	0	9,018,840	0.307
000000-00-0	ARSENAL CAPITAL IV LP	NEW YORK	NY	ARSENAL		09/03/2015	3	0	25,250	0	1,162,205	0.187
000000-00-0	ARSENAL CAPITAL PARTNERS V LP	NEW YORK	NY	ARSENAL CAPITAL INVESTMENT V LP		07/08/2019	3	0	115,455	0	2,686,073	0.848
000000-00-0	AUDAX DIR LENDING SOLN FD LP	NEW YORK	NY	AUDAX GROUP, L.P.		10/26/2018	1	0	2,279,107	0	10,329,892	6.799
000000-00-0	BALANCE POINT CAP PARTNERS V	WESTPORT	CT	BALANCE POINT CAPITAL PARTNERS		06/29/2021	2	0	755,849	0	5,825,703	4.181
000000-00-0	BATTERY VENTURES XIII LP	BOSTON	MA	BATTERY VENTURES		04/27/2020	1	0	270,000	0	1,152,000	0.766
000000-00-0	BATTERY VENTURES XIV, L.P.	BOSTON	MA	BATTERY VENTURES		07/20/2022	1	0	800,000	0	4,960,000	0.306
000000-00-0	BDC V LP	LONDON	GBR	BRIDGEPOINT CAPITAL LTD.		06/01/2025	3	2	0	0	21,610,617	0.920
000000-00-0	BESSEMER VENTR PTS CNTRY FD II	SAN FRANCISCO	CA	BESSEMER VENTURE PARTNERS		11/01/2021	1	0	571,200	0	1,764,000	0.480
000000-00-0	BESSEMER VENTR PTS XI INSTL LP	SAN FRANCISCO	CA	BESSEMER VENTURE PARTNERS		03/22/2021	3	0	308,487	0	948,519	0.185
000000-00-0	BESSEMER VENTURE PARTNERS X IN	LARCHMONT	NY	DEER X & CO. L.P.		11/30/2018	1	0	221,150	0	281,173	0.891
000000-00-0	BLACKROCK DLF IX ICAV-BLACKROC	DUBLIN	IRL	BLACKROCK DIRECT LENDING IX GP, LLC		06/28/2021		0	2,932,960	0	0	6.370
000000-00-0	BLACKSTONE CAP OPPS FD IV LP	NEW YORK	NY	GSO CAPITAL PARTNERS		03/15/2021	3	0	422,690	0	13,082,803	0.458
000000-00-0	BLUE OWL GP STAKES V	NEW YORK	NY	BLUE OWL CAPITAL, INC.		12/10/2020	3	0	24,221	0	25,512,879	0.480
000000-00-0	BOND CAPITAL FUND I LP	SAN FRANCISCO	CA	BOND CAPITAL ASSOCIATES, LLC		05/30/2019	1	0	150,000	0	90,000	0.928
000000-00-0	BRENTWOOD ASSOCIATES PE V LP	LOS ANGELES	CA	BRENTWOOD		06/12/2013	3	0	129,102	0	1,214,135	0.679
000000-00-0	CHARLESBANK TECHNOLOGY OPPORTUNITIES FUND LP	BOSTON	MA	CHARLESBANK CAPITAL PARTNERS		04/05/2024	3	0	2,186,931	0	17,981,716	3.130
000000-00-0	CINVEN SEVENTH FUND	LONDON	GBR	CINVEN LIMITED		04/07/2020	3	0	135,416	0	2,291,093	0.200
000000-00-0	CLEARLAKE CAPITAL PARTNERS VII	SANTA MONICA	CA	CLEARLAKE CAPITAL		04/26/2022	3	0	1,307,289	0	7,105,780	0.177
000000-00-0	CLEARLAKE CAPITAL PARTNERS VIII LP	SANTA MONICA	CA	CLEARLAKE CAPITAL		12/05/2024	3	0	363,335	0	18,635,819	0.206
000000-00-0	COALESCE CAPITAL FUND I LP	NEW YORK	NY	COALESCE CAPITAL MANAGEMENT LLC		02/23/2024	3	0	1,072,608	0	8,811,967	1.439
000000-00-0	COURT SQUARE CAPITAL III LP	NEW YORK	NY	COURT SQUARE		12/27/2011	3	0	19,938	0	393,538	0.457
000000-00-0	CRESCENT MEZZANINE VII LP	LOS ANGELES	CA	CRESCENT CAPITAL GROUP		06/28/2016	2	0	78,120	0	5,927,796	0.475
000000-00-0	CRV XIX LP	PALO ALTO	CA	CRV		06/10/2022	1	0	697,500	0	2,902,500	0.870
000000-00-0	CRV XVIII LP	PALO ALTO	CA	CHARLES RIVER		02/12/2021	3	0	250,000	0	1,050,000	4.139
000000-00-0	ENCAP ENERGY CAPITAL XI LP	HOUSTON	TX	ENCAP		12/12/2016		0	382,119	0	2,374,343	0.955
000000-00-0	EPIC FUND I-B SLP	LUXEMBURG	LUX	CASTIK CAPITAL PARTNERS		05/19/2021	3	0	9,076	0	176,557	0.193
000000-00-0	EQUISTONE EUROPE FUND V LP	LONDON	GBR	EQUISTONE		01/22/2015	3	0	42,330	0	486,845	0.401
000000-00-0	FOUNTAINVEST CHINA CAP III LP	SHANGHAI	CHN	FOUNTAINVEST		06/30/2016	3	0	419,736	0	1,272,973	0.445
000000-00-0	FRANCISCO PARTNERS VI L.P.	MENLO PARK	CA	FRANCISCO PARTNERS, L.P.		01/26/2021	3	0	114,750	0	371,250	0.332
000000-00-0	FURTHER GLOBAL CAP PTNRS II LP	NEW YORK	NY	FURTHER GLOBAL CAPITAL MANAGEMENT		08/17/2022	3	0	124,658	0	11,939,501	5.949
000000-00-0	FURTHER GLOBAL CAP PTNRS L.P.	NEW YORK	NY	FURTHER GLOBAL		01/29/2020	3	0	289,142	0	9,498,449	7.364
000000-00-0	GEI JUPITER HOLDINGS J LP	LOS ANGELES	CA	LEONARD GREEN & COMPANY		05/01/2025	3	4,010,452	0	0	0	0.349
000000-00-0	GEN CATALYST GRP X GROWTH VENT	PALO ALTO	CA	GENERAL CATALYST PARTNERS		06/23/2020	1	0	97,826	0	0	0.615
000000-00-0	GEN CATALYST GRP XI-CREATION	CAMBRIDGE	MA	GENERAL CATALYST PARTNERS		03/30/2022	1	0	65,880	0	156,781	0.286
000000-00-0	GEN CATALYST GRP XI-ENDURANCE	CAMBRIDGE	MA	GENERAL CATALYST PARTNERS		03/18/2022	1	0	257,091	0	224,433	0.911
000000-00-0	GEN CATALYST GRP XI-FEEDER	CAMBRIDGE	MA	GENERAL CATALYST PARTNERS		03/18/2022	1	0	72,999	0	200,830	0.166
000000-00-0	GEN CATALYST GRP XI-IGNITION	CAMBRIDGE	MA	GENERAL CATALYST PARTNERS		03/29/2022	1	0	120,097	0	375,076	0.251
000000-00-0	GLOBAL INFRASTRUCTURE PT II LP	NEW YORK	NY	GLOBAL INFRASTRUCTURE		09/15/2011		0	2,027	0	1,838,931	0.118
000000-00-0	GLOBAL INFRASTRUCTURE PT IV LP	NEW YORK	NY	GLOBAL INFRASTRUCTURE GP IV, L.P.		10/10/2019		0	193,576	0	6,305,046	0.136
000000-00-0	GREAT HILL EQUITY PTRS VIII LP	BOSTON	MA	GREAT HILL EQUITY PARTNERS		12/07/2022	3	0	1,941,016	0	5,901,668	0.627
000000-00-0	GSO CAP OPPORTUNITIES III LP	NEW YORK	NY	BLACKSTONE		04/26/2016	2	0	89,007	0	5,211,983	0.176
000000-00-0	GSO CAP OPPS FD III CO-INV LP	NEW YORK	NY	GSO CAPITAL		01/09/2020	2	0	2,950	0	2,404,072	0.039
000000-00-0	ICG N AMERICAN PVT DEBT II LP	NEW YORK	NY	ICG NORTH AMERICAN PRIVATE DEBT II GP LP		02/25/2019	2	0	611,160	0	9,979,331	1.021
000000-00-0	ICONIQ STRATEGIC PRTNRS VI LP	SAN FRANCISCO	CA	ICONIQ		09/09/2021	1	0	247,680	0	66,876	0.183
000000-00-0	INCLINE ELEVATE FUND II LP	PITTSBURGH	PA	INCLINE EQUITY PARTNERS		03/21/2023	3	0	1,440,802	0	7,339,558	5.415
000000-00-0	INDUSTRIAL GROWTH V LP	SAN FRANCISCO	CA	INDUSTRIAL GROWTH		04/08/2016	3	0	211,200	0	327,927	0.999
000000-00-0	INFLEXION CAPITAL FUND II LP	LONDON	GBR	INFLEXION PARTNERSHIP CAP FUND		06/18/2018	3	0	(9,138)	0	1,530,252	0.549
000000-00-0	INSIGHT PARTNERS XII L.P.	NEW YORK	NY	INSIGHT PARTNERS		07/15/2021	3	0	375,000	0	1,600,000	0.146
000000-00-0	KOHLBERG INVESTORS VIII LP	MOUNT KISCO	NY	KOHLBERG		07/25/2016	3	0	212,316	0	517,847	0.395
000000-00-0	LANDMARK EQU PARTNERS XVI LP	SIMSBURY	CT	LANDMARK PARTNERS XVI-GP, L.P.		12/07/2018	3	0	1,903,860	0	6,212,474	0.663

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	LINZOR CAPITAL PARTNERS III LP	SANTIAGO	CHL	LINZOR		02/26/2015	3	0	75,040	0	2,088,690	0.155
000000-00-0	MERITECH CAPITAL PARTNERS VIII	PALO ALTO	CA	MERITECH PARTNERS		03/31/2025	1	0	663,000	0	5,423,000	0.620
000000-00-0	MERITECH CAPITAL VI LP	PALO ALTO	CA	MERITECH		06/07/2018	1	0	70,000	0	140,000	0.904
000000-00-0	MERITECH FRANCHISE FUND LP	PALO ALTO	CA	MERITECH PARTNERS		06/08/2021	1	0	855,000	0	1,121,000	2.982
000000-00-0	METLIFE MID MKT PVT DBT FD LP	WHIPPANY	NJ	METLIFE		07/24/2018	2	0	470,836	0	17,240,189	25.601
000000-00-0	MID EUROPA FUND IV LP	LONDON	GBR	MID EUROPA PARTNERS LLP		04/07/2014	3	0	105,432	0	185,379	0.497
000000-00-0	MIDDLEGROUND PARTNERS II L.P.	LEXINGTON	KY	MIDDLEGROUND CAPITAL		11/15/2021	3	0	42,065	0	7,845	0.661
000000-00-0	NB MEMORIAL LP	NEW YORK	NY	TAILWIND CAPITAL GROUP		12/31/2021	3	0	86,369	0	1,086,770	0.762
000000-00-0	NEW ENTERPRISE ASSOC 16 LP	MENLO PARK	CA	NEW ENTERPRISE ASSOCIATES		04/05/2017	1	0	150,000	0	600,000	0.555
000000-00-0	NEW ENTERPRISE ASSOC 18 LP	CHEVY CHASE	MD	NEW ENTERPRISE ASSOCIATES		02/14/2022	1	0	900,000	0	4,150,000	1.373
000000-00-0	NEWVIEW CAPITAL FUND III L.P.	BURLINGAME	CA	NEWVIEW CAPITAL MANAGEMENT		04/17/2023	1	0	495,000	0	4,620,000	4.733
000000-00-0	NORTH HAVEN CREDIT PTNRS III	NEW YORK	NY	MORGAN STANLEY		08/19/2021	2	0	1,199,843	0	6,220,106	1.525
000000-00-0	OAK HC/FT PARTNERS V LP	GREENWICH	CT	OAK HC/FT		07/22/2022	1	0	885,022	0	4,258,571	0.507
000000-00-0	ODYSSEY INVESTMENT V LP	NEW YORK	NY	ODYSSEY INVESTMENT PARTNERS		06/24/2014	3	0	9,613	0	1,527,346	0.468
000000-00-0	PA DIRECT CREDIT OPPORT II LP	DARIEN	CT	PORTFOLIO ADVISORS		10/04/2016	2	0	54,790	0	910,421	1.976
000000-00-0	PAI EUROPE VII-1 S.L.P.	PARIS	FRA	PAI EUROPE VII GP SAS		09/23/2019	3	0	6	0	2,965,020	0.137
000000-00-0	PATRIA-BRAZILIAN PE FD VI LP	SAO PAULO	BRA	PATRIA PRIVATE EQUITY GENERAL PARTNER		12/14/2018	3	0	355,017	0	970,620	0.164
000000-00-0	PERMIRA V LP	LONDON	GBR	PERMIRA		04/24/2013	3	0	45,397	0	84,618	0.229
000000-00-0	PPC III LP	NEW YORK	NY	PPC ENTERPRICES, LLC		03/24/2021	3	0	346,103	0	2,983,951	1.099
000000-00-0	PRIMAVERA CAPITAL GROUP II LP	HONG KONG	CHN	PRIMAVERA CAPITAL GROUP		10/14/2014	3	0	170,858	0	1,255,532	1.271
000000-00-0	PRIMAVERA CAPITAL FUND III LP	HONG KONG	CHN	PRIMAVERA		06/01/2018	3	0	273,224	0	1,163,127	0.742
000000-00-0	PUBLIC PENSION CAPITAL LLC	NEW YORK	NY	PUBLIC PENSION CAPITAL MANAGEMENT		07/10/2014	3	0	9,350	0	335,126	0.261
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM		09/01/2017		0	129,912	0	1,159,729	0.362
000000-00-0	QUANTUM ENERGY VII CO INVT LP	HOUSTON	TX	QUANTUM		09/01/2017		0	15,278	0	730,295	0.304
000000-00-0	RECOGNIZE PARTNERS I L.P	NEW YORK	NY	RECOGNIZE		10/01/2021	3	0	1,750,212	0	1,505,820	0.896
000000-00-0	REDPOINT VENTURES IX LP	MENLO PARK	CA	REDPOINT		10/03/2022	1	0	913,846	0	2,722,462	1.219
000000-00-0	SILVER LAKE PARTNERS IV LP	MENLO PARK	CA	SILVER LAKE		09/07/2012	3	0	15,832	0	197,366	0.058
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE		06/12/2018	3	0	76,733	0	2,955,942	0.141
000000-00-0	SILVER LAKE PARTNERS VI LP	MENLO PARK	CA	SILVER LAKE PARTNERS		01/06/2021	3	0	57,961	0	1,313,943	0.533
000000-00-0	TCV XII LP	MENLO PARK	CA	TECHNOLOGY CROSSOVER VENTURES		04/30/2024	1	0	500,021	0	8,128,253	0.441
000000-00-0	THE RESOLUTE FUND IV L.P.	NEW YORK	NY	THE JORDAN COMPANY		12/07/2018	3	0	184,278	0	1,593,191	0.297
000000-00-0	THE VERITAS CAP FUND VIII LP	NEW YORK	NY	VERITAS CAPITAL		07/01/2022	3	0	424,592	0	3,003,943	0.180
000000-00-0	THOMA BRAVO FUND XV LP	CHICAGO	IL	THOMA BRAVO, LLC		06/10/2022	3	0	926,095	0	2,581,789	0.062
000000-00-0	TOWERBROOK INVESTORS IV LP	GEORGE TOWN	CYM	TOWERBROOK		02/05/2013	3	0	29,131	0	4,459,350	0.339
000000-00-0	TPG ASIA VI LP	FORT WORTH	TX	TPG - ASIA		02/01/2013	3	0	544	0	951,048	0.366
000000-00-0	TRACE ENERGY RESOURCES FUND LP	BOSTON	MA	DENHAM		04/28/2017		0	282,238	0	1,869,442	2.021
000000-00-0	TRIDENT VII LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2016	3	0	5,077	0	670,500	0.216
000000-00-0	TRIDENT VIII LP	GREENWICH	CT	STONE POINT CAPITAL		04/08/2020	3	0	51,954	0	2,160,927	1.011
000000-00-0	TRIVEST FUND V LP	CORAL GABLES	FL	TRIVEST		09/17/2012	3	0	165	0	486,910	0.436
000000-00-0	TRIVEST FUND VI L.P.	CORAL GABLES	FL	TRIVEST VI, GP, LLC		02/08/2019	3	0	66,150	0	3,159,340	0.949
000000-00-0	VERITAS CAP VANTAGE FUND LP	NEW YORK	NY	VERITAS CAPITAL		07/01/2021	3	0	180,126	0	12,463,152	1.289
000000-00-0	VISTRIA FUND V LP	CHICAGO	IL	THE VISTRIA GROUP		06/08/2023	3	0	622,770	0	6,573,414	0.349
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								4,010,454	41,520,236	0	392,529,542	XXX
000000-00-0	BLIC PROPERTY VENTURES LLC	WILMINGTON	DE	BRIGHTHOUSE LIFE INSURANCE COMPANY		04/08/2022		0	1,067,742	0	0	100.000
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated								0	1,067,742	0	0	XXX
000000-00-0	PCCP CREDIT X LP	LOS ANGELES	CA	PCCP, LLC		03/30/2022	2	0	881,175	0	16,684,667	2.936
000000-00-0	US REAL ESTATE MEZZ DEBT FD LP	NEW YORK	NY	J.P. MORGAN		02/23/2022	2	0	1,745,257	0	0	0.943
2399999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Unaffiliated								0	2,626,432	0	16,684,667	XXX
000000-00-0	TLA HOLDINGS II LLC	DOVER	DE	BRIGHTHOUSE INSURANCE COMPANY		05/28/2009		0	406,000	0	0	100.000
2499999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Affiliated								0	406,000	0	0	XXX
6899999. Total - Unaffiliated								4,010,454	44,146,668	0	409,214,209	XXX
6999999. Total - Affiliated								0	1,473,742	0	0	XXX
7099999 - Totals								4,010,454	45,620,410	0	409,214,209	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
02149H-AV-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH			PAYDOWN	04/01/2016	04/01/2025	20,813	0	0	0	0	0	0	20,813	20,813	0	0	0	30,240
02150E-AD-5	COUNTRY WIDE ALTERNATIVE LOAN SUPSEN WHO			PAYDOWN	03/01/2024	04/01/2025	43,054	0	0	0	0	0	0	43,054	43,054	0	0	0	141,547
12667G-QK-2	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH			PAYDOWN	03/11/2011	04/01/2025	172,599	0	0	0	0	0	0	172,599	172,599	0	0	0	82,957
12669F-YY-3	COUNTRYWIDE HOME LOANS CWHL_04 SENIOR WH			PAYDOWN	06/30/2016	04/01/2025	5,782	0	0	0	0	0	0	5,782	5,782	0	0	0	5,886
12543X-AG-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH			TRANSFER	04/15/2011	06/27/2025	2,641,958	0	(95,241)	0	0	(95,241)	0	2,641,958	2,641,958	0	0	0	108,462
32051G-YH-2	FIRST HORIZON ALTERNATIVE MORT SENIOR WH			PAYDOWN	08/17/2011	04/01/2025	22,936	0	0	0	0	0	0	22,936	22,936	0	0	0	13,109
362341-DP-1	GSR MORTGAGE LOAN TRUST GSR_05 SENIOR WH			PAYDOWN	02/23/2006	04/01/2025	47,040	0	0	0	0	0	0	47,040	47,040	0	0	0	7,439
362341-VS-5	GSR MORTGAGE LOAN TRUST 2005-8 SENIOR WH			PAYDOWN	10/05/2006	04/01/2025	79	0	0	0	0	0	0	79	79	0	0	0	96
466247-VH-3	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH			PAYDOWN	04/07/2011	04/01/2025	8,377	0	0	0	0	0	0	8,377	8,377	0	0	0	35,909
46629S-AE-2	JP MORGANMORTGAGE TRUST JPMMT SENIOR WHO			PAYDOWN	08/01/2024	04/01/2025	0	0	0	0	0	0	0	0	0	0	0	0	26,376
52524V-AQ-2	LEHMAN XS TRUST LXS_07-15N SUPSEN WHOLE_			PAYDOWN	04/01/2016	04/01/2025	160,939	0	0	0	0	0	0	160,939	160,939	0	0	0	158,748
52518R-CC-8	LEHMAN STRUCTURED SECURITIES C SUPSEN WH			PAYDOWN	04/01/2016	04/25/2025	18,964	0	1,243	0	0	1,243	0	18,964	18,964	0	0	0	8,397
52518R-CC-8	LEHMAN STRUCTURED SECURITIES C SUPSEN WH			TRANSFER	04/01/2016	06/27/2025	523,881	0	0	0	0	0	0	523,881	523,881	0	0	0	142
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							3,666,422	0	(93,998)	0	0	(93,998)	0	3,666,422	3,666,422	0	0	0	619,308
19425A-AE-4	COLLEGE AVE STUDENT LOANS LLC SUB ABS_AB			PAYDOWN	06/23/2021	04/01/2025	3,071	0	0	0	0	0	0	3,071	3,071	0	0	0	669
63942C-AD-4	NAVSL_21-D SUB ABS_ABS _21-D 144A			PAYDOWN	05/14/2021	04/01/2025	106,964	0	0	0	0	0	0	106,964	106,964	0	0	0	10,696
83208A-AG-8	SMBPRIVATEEDUCATIONLOANTRU SUB ABS_ABS _			PAYDOWN	05/25/2021	04/01/2025	13,607	0	0	0	0	0	0	13,607	13,607	0	0	0	1,377
0799999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated							123,642	0	0	0	0	0	0	123,642	123,642	0	0	0	12,742
000000-00-0	ACCEL LEADERS FUND II L.P.	PALO ALTO	CA	CAPITAL DISTRIBUTION	06/06/2019	06/04/2025	118,533	0	0	0	0	0	0	118,533	39,933	0	0	0	78,600
000000-00-0	ADVENT INTNL GPE VII B LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	08/20/2012	06/27/2025	72,000	0	0	0	0	0	0	72,000	72,000	0	0	0	0
000000-00-0	AEA MEZZANINE FUND IV LP	NEW YORK	NY	CAPITAL DISTRIBUTION	07/23/2018	04/04/2025	326,113	0	0	0	0	0	0	326,113	0	0	0	0	326,113
000000-00-0	AFFINITY ASIA PACI FUND III LP	GEORGE TOWN	CYM	CAPITAL DISTRIBUTION	01/02/2007	04/30/2025	1,755,288	0	0	0	0	0	0	1,755,288	1,755,288	0	0	0	0
000000-00-0	AFFINITY ASIA PACIFIC FD V LP	HONG KONG	CHN	CAPITAL DISTRIBUTION	12/10/2018	05/06/2025	470,367	0	0	0	0	0	0	470,367	148,731	0	0	0	321,636
000000-00-0	AH PARALLEL FUND V LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	05/31/2016	06/09/2025	276,944	0	0	0	0	0	0	276,944	0	0	0	0	276,944
000000-00-0	AH PARALLEL FUND V Q LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	05/31/2016	06/09/2025	109,893	0	0	0	0	0	0	109,893	0	0	0	0	109,893
000000-00-0	ALCHEMY SPECIAL OPP FUND IV LP	LONDON	GBR	CAPITAL DISTRIBUTION	12/11/2019	05/08/2025	312,613	0	0	0	0	(13,849)	0	298,764	17,458	13,849	0	13,849	295,154
000000-00-0	AMERICAN INDUSTRIAL CAP VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	10/22/2019	06/30/2025	547,279	0	0	0	0	0	0	547,279	0	0	0	0	547,279
000000-00-0	AMERICAN SECURITIES VIII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/15/2019	04/11/2025	82,949	0	0	0	0	0	0	82,949	0	0	0	0	82,949
000000-00-0	ANDREESSENHOROWITZ LSV FD I LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	05/07/2019	04/03/2025	871,575	0	0	0	0	0	0	871,575	0	0	0	0	871,575
000000-00-0	APOLLO INVESTMENT FUND X LP	NEW YORK	NY	CAPITAL DISTRIBUTION	08/14/2023	05/22/2025	525,335	0	0	0	0	0	0	525,335	0	0	0	0	525,335
000000-00-0	ARSENAL CAPITAL IV LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/03/2015	05/23/2025	11,535	0	0	0	0	0	0	11,535	0	0	0	0	11,535
000000-00-0	ARSENAL CAPITAL PARTNERS V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	07/08/2019	04/11/2025	2,867,737	0	0	0	0	0	0	2,867,737	239,897	0	0	0	2,627,840
000000-00-0	AUDAX DIR LENDING SOLN FD LP	NEW YORK	NY	CAPITAL DISTRIBUTION	10/26/2018	04/04/2025	3,924,076	0	0	0	0	0	0	3,924,076	0	0	0	0	3,924,076
000000-00-0	OAKTREE OPPORTUNITIES VIII LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	12/10/2009	06/18/2025	7,490	0	0	0	0	0	0	7,490	7,490	0	0	0	0
000000-00-0	BALANCE POINT CAP PARTNERS V	WESTPORT	CT	CAPITAL DISTRIBUTION	06/29/2021	05/22/2025	277,217	0	0	0	0	0	0	277,217	0	0	0	0	277,217
000000-00-0	BARING ASIA PE FUND VI LP	HONG KONG	CHN	CAPITAL DISTRIBUTION	07/25/2014	04/25/2025	420,700	0	0	0	0	0	0	420,700	420,700	0	0	0	0
000000-00-0	BATTERY VENTURES X LP	WALTHAM	MA	CAPITAL DISTRIBUTION	02/07/2013	06/30/2025	2,387,576	0	0	0	0	0	0	2,387,576	1,822,553	0	0	0	565,023
000000-00-0	BAYVIEW MSR OPPORT DOMESTIC LP	CORAL GABLES	FL	CAPITAL DISTRIBUTION	05/05/2014	04/21/2025	104,929	0	0	0	0	0	0	104,929	0	0	0	0	104,929
000000-00-0	BAYVIEW OPPORT DOMESTIC V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	02/01/2017	04/09/2025	386,903	0	0	0	0	0	0	386,903	368,293	0	0	0	18,610
000000-00-0	BDCM OPPORTUNITY FUND III LP	GREENWICH	CT	CAPITAL DISTRIBUTION	11/06/2009	04/28/2025	80,447	0	0	0	0	0	0	80,447	0	0	0	0	80,447
000000-00-0	BDCM OPPORTUNITY FUND IV LP	GREENWICH	CT	CAPITAL DISTRIBUTION	02/04/2015	04/17/2025	364,480	0	0	0	0	0	0	364,480	0	0	0	0	364,480
000000-00-0	BESSEMER VENTR PTS XI INSTL LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	03/22/2021	04/29/2025	74,334	0	0	0	0	0	0	74,334	74,334	0	0	0	0
000000-00-0	BESSEMER VENTURE PARTNERS X IN	LARCHMONT	NY	CAPITAL DISTRIBUTION	11/30/2018	05/14/2025	373,733	0	0	0	0	0	0	373,733	0	0	0	0	373,733
000000-00-0	BLACKROCK DLF IX ICAV-BLACKROC	DUBLIN	IRL	CAPITAL DISTRIBUTION	06/28/2021	04/09/2025	1,616,171	0	0	0	0	0	0	1,616,171	1,616,171	0	0	0	0
000000-00-0	BLACKSTONE CAP OPPS FD IV LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/15/2021	04/01/2025	4,073,610	0	0	0	0	0	0	4,073,610	2,684,017	0	0	0	1,389,593
000000-00-0	BLACKSTONE CAPITAL VI LP	NEW YORK	NY	CAPITAL DISTRIBUTION	07/29/2008	05/06/2025	765,909	0	0	0	0	0	0	765,909	371,998	0	0	0	393,911
000000-00-0	BLACKSTONE CAPITAL VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	04/07/2015	04/23/2025	1,137,781	0	0	0	0	0	0	1,137,781	595,410	0	0	0	542,371
000000-00-0	BLACKSTONE STRAT ALLIANC II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	11/23/2010	06/04/2025	62,997	0	0	0	0	0	0	62,997	59,874	0	0	0	3,123
000000-00-0	BLUE OWL GP STAKES IV	NEW YORK	NY	CAPITAL DISTRIBUTION	06/11/2018	06/20/2025	809,476	0	0	0	0	0	0	809,476	0	0	0	0	809,476
000000-00-0	BLUE OWL GP STAKES V	NEW YORK	NY	CAPITAL DISTRIBUTION	12/10/2020	05/14/2025	349,139	0	0	0	0	0	0	349,139	0	0	0	0	349,139
000000-00-0	BRENTWOOD ASSOCIATES PE V LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	06/12/2013	04/30/2025	129,102	0	0	0	0	0	0	129,102	0	0	0	0	129,102
000000-00-0	BRIDGEPOINT EUROPE VI L.P.	LONDON	GBR	CAPITAL DISTRIBUTION	03/28/2019	06/30/2025	3,759,764	0	0	0	0	(193,878)	0	3,565,886	210,080	193,878	0	193,878	3,549,684
000000-00-0	CARLYLE PARTNERS VI LP	WASHINGTON	DC	CAPITAL DISTRIBUTION	02/19/2013	06/12/2025	13,785	0	0	0	0	0	0	13,785	13,785	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CARLYLE PARTNERS VII L.P.	WASHINGTON	DC	CAPITAL DISTRIBUTION	12/19/2018	05/29/2025	1,232,810	0	0	0	0	0	0	1,232,810	0	0	0	0	1,232,810
000000-00-0	CHARLES RIVER XIV LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	02/20/2009	05/01/2025	24,250	0	0	0	0	0	0	24,250	24,250	0	0	0	0
000000-00-0	CHARLES RIVER XV LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	02/15/2012	04/29/2025	106,337	0	0	0	0	0	0	106,337	106,337	0	0	0	0
000000-00-0	CINVEN SEVENTH FUND	LONDON	GBR	CAPITAL DISTRIBUTION	04/07/2020	04/29/2025	1,601,197	0	0	0	0	0	(63,326)	1,537,872	104,806	63,326	0	63,326	1,496,391
000000-00-0	CLEARLAKE CAPITAL PARTNERS III	WILMINGTON	DE	CAPITAL DISTRIBUTION	11/08/2012	06/12/2025	40,192	0	0	0	0	0	0	40,192	40,192	0	0	0	0
000000-00-0	CLEARLAKE CAPITAL PARTNERS VII	SANTA MONICA	CA	CAPITAL DISTRIBUTION	04/26/2022	04/25/2025	28,556	0	0	0	0	0	0	28,556	0	0	0	0	28,556
000000-00-0	CLEARLAKE CAPITAL PARTNERS VIII LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	12/05/2024	05/07/2025	648	0	0	0	0	0	0	648	648	0	0	0	0
000000-00-0	COALESCE CAPITAL FUND I LP	NEW YORK	NY	CAPITAL DISTRIBUTION	02/23/2024	06/17/2025	13,909	0	0	0	0	0	0	13,909	13,909	0	0	0	0
000000-00-0	COURT SQUARE CAPITAL III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/27/2011	04/17/2025	319,540	0	0	0	0	0	0	319,540	319,540	0	0	0	0
000000-00-0	CRESCENT MEZZANINE VII LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	06/28/2016	05/19/2025	375,737	0	0	0	0	0	0	375,737	81,916	0	0	0	293,821
000000-00-0	CVC CAP ASIA PACIFIC IV LP	GEORGE TOWN	CYM	CAPITAL DISTRIBUTION	05/13/2014	06/11/2025	126,346	0	0	0	0	0	0	126,346	126,346	0	0	0	0
000000-00-0	CVC CAP ASIA PACIFIC V LP	JERSEY	CYM	CAPITAL DISTRIBUTION	12/08/2020	06/20/2025	1,436,889	0	0	0	0	0	0	1,436,889	0	0	0	0	1,436,889
000000-00-0	CVC CAPITAL PARTNERS VII L.P.	LONDON	GBR	CAPITAL DISTRIBUTION	12/05/2018	04/24/2025	562,494	0	0	0	0	0	(12,843)	549,651	25,949	12,843	0	12,843	536,545
000000-00-0	CVC CAPITAL PARTNERS VIII L.P.	LUXEMBOURG	LUX	CAPITAL DISTRIBUTION	12/14/2021	06/06/2025	194,139	0	0	0	0	0	(11,626)	182,513	12,987	11,626	0	11,626	181,152
000000-00-0	EIG ENERGY FUND XIV LP	LOS ANGELES	CA	NEGATIVE BOOK VALUE ADJUSTMENT	10/05/2007	05/28/2025	0	0	0	0	0	0	0	0	62,880	0	0	0	0
000000-00-0	EIG ENERGY FUND XV LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	11/30/2010	06/09/2025	51,947	0	0	0	0	0	0	51,947	51,947	0	0	0	0
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	CAPITAL DISTRIBUTION	02/05/2015	04/14/2025	385,239	0	0	0	0	0	0	385,239	0	0	0	0	385,239
000000-00-0	ENCAP ENERGY CAPITAL IX	HOUSTON	TX	CAPITAL DISTRIBUTION	01/04/2013	04/11/2025	90,416	0	0	0	0	0	0	90,416	1	0	0	0	90,416
000000-00-0	ENCAP ENERGY CAPITAL VIII LP	HOUSTON	TX	CAPITAL DISTRIBUTION	12/15/2010	05/07/2025	303,278	0	0	0	0	0	0	303,278	303,278	0	0	0	0
000000-00-0	ENCAP ENERGY CAPITAL XI LP	HOUSTON	TX	CAPITAL DISTRIBUTION	12/12/2016	04/04/2025	3,221,356	0	0	0	0	0	0	3,221,356	3,152,366	0	0	0	68,990
000000-00-0	EPIC FUND I-B SLP	LUXEMBURG	LUX	CAPITAL DISTRIBUTION	05/19/2021	04/17/2025	403	0	0	0	0	0	(3)	401	22	3	0	3	381
000000-00-0	EQUISTONE EUROPE FUND V LP	LONDON	GBR	CAPITAL DISTRIBUTION	01/22/2015	05/13/2025	691,251	0	0	0	0	0	19,700	710,951	691,251	(19,700)	0	(19,700)	0
000000-00-0	EQUISTONE EUROPE FUND VI LP	LONDON	GBR	CAPITAL DISTRIBUTION	07/09/2018	04/15/2025	860,860	0	0	0	0	0	(24,519)	836,341	860,860	24,519	0	24,519	0
000000-00-0	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	12/03/2013	06/27/2025	23,447	0	0	0	0	0	0	23,447	0	0	0	0	23,447
000000-00-0	FOUNTAINVEST CHINA CAP III LP	SHANGHAI	CHN	CAPITAL DISTRIBUTION	06/30/2016	06/17/2025	3,014,452	0	0	0	0	0	0	3,014,452	0	0	0	0	3,014,452
000000-00-0	FRANCISCO PARTNERS AGILITY II	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	09/17/2020	05/23/2025	6,983,628	0	0	0	0	0	0	6,983,628	0	0	0	0	6,983,628
000000-00-0	FRANCISCO PARTNERS V LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	05/29/2018	04/04/2025	1,098,395	0	0	0	0	0	0	1,098,395	0	0	0	0	1,098,395
000000-00-0	FURTHER GLOBAL CAP PTNRS L.P.	NEW YORK	NY	CAPITAL DISTRIBUTION	01/29/2020	04/28/2025	4,793,253	0	0	0	0	0	0	4,793,253	3,114,349	0	0	0	1,678,904
000000-00-0	GEI JUPITER HOLDINGS J LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	05/01/2025	05/14/2025	263,936	0	0	0	0	0	0	263,936	263,936	0	0	0	0
000000-00-0	GLOBAL INFRASTRUCTURE PT II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/15/2011	05/13/2025	872,885	0	0	0	0	0	0	872,885	760,477	0	0	0	112,408
000000-00-0	GLOBAL INFRASTRUCTURE PT IV LP	NEW YORK	NY	CAPITAL DISTRIBUTION	10/10/2019	05/19/2025	280,528	0	0	0	0	0	0	280,528	0	0	0	0	280,528
000000-00-0	GREEN EQUITY INVESTORS VI LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	10/18/2011	05/01/2025	8,761,415	0	0	0	0	0	0	8,761,415	7,879,351	0	0	0	882,064
000000-00-0	GREEN EQUITY INVESTORS VIII L.	LOS ANGELES	CA	CAPITAL DISTRIBUTION	10/21/2020	05/29/2025	1,714,079	0	0	0	0	0	0	1,714,079	0	0	0	0	1,714,079
000000-00-0	GSO CAP OPPORTUNITIES III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	04/26/2016	05/30/2025	1,154,815	0	0	0	0	0	0	1,154,815	296,533	0	0	0	858,282
000000-00-0	GSO CAP OPPS FD III CO-INV LP	NEW YORK	NY	CAPITAL DISTRIBUTION	01/09/2020	06/26/2025	819	0	0	0	0	0	0	819	819	0	0	0	0
000000-00-0	HAMILTONLANESECONDARYFUND VI-A	CONSHOHOCKEN	PA	CAPITAL DISTRIBUTION	12/30/2022	05/02/2025	3,608,497	0	0	0	0	0	0	3,608,497	1,450,800	0	0	0	2,157,697
000000-00-0	HG SATURN L.P.	LONDON	GBR	CAPITAL DISTRIBUTION	05/04/2018	05/19/2025	4,904,161	0	0	0	0	0	(140,341)	4,763,820	1,876,167	140,341	0	140,341	3,027,993
000000-00-0	HPS STRATEGIC INV PTNRS V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	08/04/2022	05/30/2025	113,790	0	0	0	0	0	0	113,790	(1)	0	0	0	113,790
000000-00-0	ICG N AMERICAN PVT DEBT II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	02/25/2019	04/23/2025	1,831,439	0	0	0	0	0	0	1,831,439	1,725,271	0	0	0	106,168
000000-00-0	IDG-ACCEL CHINA CAPITAL II FDN	PALO ALTO	CA	CAPITAL DISTRIBUTION	03/29/2011	06/24/2025	192,224	0	0	0	0	0	0	192,224	192,224	0	0	0	0
000000-00-0	IK VII NO I LP	JERSEY	GBR	CAPITAL DISTRIBUTION	11/18/2011	06/02/2025	51,691	0	0	0	0	0	(82)	51,609	51,691	82	0	82	0
000000-00-0	INFLEXION BUYOUT FUND V LP	LONDON	GBR	CAPITAL DISTRIBUTION	06/18/2018	05/30/2025	6,823,391	0	0	0	0	0	(299,776)	6,523,614	383,854	299,776	0	299,776	6,439,537
000000-00-0	INFLEXION CAPITAL FUND II LP	LONDON	GBR	CAPITAL DISTRIBUTION	06/18/2018	04/25/2025	2,396	0	0	0	0	0	(85)	2,310	165	85	0	85	2,230
000000-00-0	LANDMARK EQU PARTNERS XVI LP	SIMSBURY	CT	CAPITAL DISTRIBUTION	12/07/2018	04/01/2025	697,834	0	0	0	0	0	0	697,834	697,834	0	0	0	0
000000-00-0	LIGHTSPEED VENTURE PTRN XII LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	04/16/2018	04/15/2025	233,976	0	0	0	0	0	0	233,976	0	0	0	0	233,976
000000-00-0	LINZOR CAPITAL PARTNERS II LP	SANTIAGO	CHL	CAPITAL DISTRIBUTION	07/23/2010	06/03/2025	2,821,194	0	0	0	0	0	0	2,821,194	2,810,920	0	0	0	10,274
000000-00-0	LINZOR CAPITAL PARTNERS LP	SANTIAGO	CHL	LIQUIDATION	11/21/2006	06/25/2025	0	(2,169,779)	0	0	(2,169,779)	0	0	0	400,723	0	0	0	(400,723)
000000-00-0	MARANON MEZZANINE FUND II LP	CHICAGO	IL	CAPITAL DISTRIBUTION	04/30/2013	05/30/2025	15,173	0	0	0	0	0	0	15,173	0	0	0	0	15,173
000000-00-0	METLIFE MID MKT PVT DBT FD LP	WHIPPANY	NJ	CAPITAL DISTRIBUTION	07/24/2018	05/08/2025	6,591,922	0	0	0	0	0	0	6,591,922	6,591,922	0	0	0	0
000000-00-0	MID EUROPA FUND IV LP	LONDON	GBR	CAPITAL DISTRIBUTION	04/07/2014	05/30/2025	105,432	0	0	0	0	0	4,569	110,001	105,432	(4,569)	0	(4,569)	0
000000-00-0	MIDDLEGROUND PARTNERS II L.P.	LEXINGTON	KY	CAPITAL DISTRIBUTION	11/15/2021	06/26/2025	1,004	0	0	0	0	0	0	1,004	0	0	0	0	1,004
000000-00-0	NAUTIC PARTNERS IX LP	PROVIDENCE	RI	CAPITAL DISTRIBUTION	02/21/2020	04/10/2025	327,277	0	0	0	0	0	0	327,277	0	0	0	0	327,277
000000-00-0	NB CROSSROADS PRV MRKT ACCESS	NEW YORK	NY	CAPITAL DISTRIBUTION	01/12/2021	06/27/2025	667,441	0	0	0	0	0	0	667,441	0	0	0	0	667,441
000000-00-0	NB LIGHT AGGREGATOR LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/29/2021	06/27/2025	217,422	0	0	0	0	0	0	217,422	0	0	0	0	217,422
000000-00-0	NB SELECT OPPS FUND III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	02/03/2020	06/27/2025	1,125,000	0	0	0	0	0	0	1,125,000	0	0	0	0	1,125,000
000000-00-0	NB SELECT OPPS FUND IV LP	NEW YORK	NY	CAPITAL DISTRIBUTION	05/04/2021	05/02/2025	1,500,000	0	0	0	0	0	0	1,500,000	0	0	0	0	1,500,000
000000-00-0	NEW ENTERPRISE ASSOC 13 LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	12/19/2008	04/22/2025	63,444	0	0	0	0	0	0	63,444	63,444	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	NEW ENTERPRISE ASSOC 16 LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	04/05/2017	05/02/2025	353,030	0	0	0	0	0	0	353,030	0	0	0	0	353,030
000000-00-0	NORTH HAVEN CREDIT PTNRS III	NEW YORK	NY	CAPITAL DISTRIBUTION	08/19/2021	04/28/2025	915,573	0	0	0	0	0	0	915,573	405,676	0	0	0	509,897
000000-00-0	OAKTREE OPPORTUNITIES FD XI LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	08/21/2020	04/10/2025	2,045,991	0	0	0	0	0	0	2,045,991	1,896,714	0	0	0	149,276
000000-00-0	OAKTREE OPPORTUNITIES XB LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	06/18/2018	05/16/2025	844,731	0	0	0	0	0	0	844,731	0	0	0	0	844,731
000000-00-0	TRIDENT V LP	GREENWICH	CT	CAPITAL DISTRIBUTION	02/26/2010	06/06/2025	22,901	0	0	0	0	0	0	22,901	0	0	0	0	22,901
000000-00-0	OAKTREE OPPS FD VIII-B LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	12/24/2009	06/30/2025	85,335	0	0	0	0	0	0	85,335	85,335	0	0	0	0
000000-00-0	ODYSSEY INVESTMENT V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	06/24/2014	04/03/2025	3,456,472	0	0	0	0	0	0	3,456,472	2,991,425	0	0	0	465,047
000000-00-0	OLYMPUS GROWTH FUND VII L.P.	STAMFORD	CT	CAPITAL DISTRIBUTION	01/15/2019	06/13/2025	56,571	0	0	0	0	0	0	56,571	0	0	0	0	56,571
000000-00-0	PA DIRECT CREDIT OPPORT II LP	DARIEN	CT	CAPITAL DISTRIBUTION	10/04/2016	05/06/2025	368,678	0	0	0	0	0	0	368,678	0	0	0	0	368,678
000000-00-0	PAI EUROPE VII-1 S.L.P.	PARIS	FRA	CAPITAL DISTRIBUTION	09/23/2019	06/17/2025	1,963,492	0	0	0	0	0	(71,031)	1,892,460	23,294	71,031	0	71,031	1,940,197
000000-00-0	PERMIRA V LP	LONDON	GBR	CAPITAL DISTRIBUTION	04/24/2013	04/04/2025	888,356	0	0	0	0	0	5,067	893,424	888,356	(5,067)	0	(5,067)	0
000000-00-0	PERMIRA VII L.P.	LONDON	GBR	CAPITAL DISTRIBUTION	02/05/2020	06/04/2025	1,182,301	0	0	0	0	0	(29,347)	1,152,954	19,872	29,347	0	29,347	1,162,429
000000-00-0	PPC III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/24/2021	04/25/2025	432,577	0	0	0	0	0	0	432,577	0	0	0	0	432,577
000000-00-0	PRIMAVERA CAPITAL GROUP II LP	HONG KONG	CHN	CAPITAL DISTRIBUTION	10/14/2014	06/26/2025	1,945,394	0	0	0	0	0	0	1,945,394	422,071	0	0	0	1,523,323
000000-00-0	PRIMAVERA CAPITAL FUND III LP	HONG KONG	CHN	CAPITAL DISTRIBUTION	06/01/2018	06/26/2025	1,687,296	0	0	0	0	0	0	1,687,296	0	0	0	0	1,687,296
000000-00-0	PUBLIC PENSION CAPITAL LLC	NEW YORK	NY	CAPITAL DISTRIBUTION	07/10/2014	05/23/2025	151,388	0	0	0	0	0	0	151,388	0	0	0	0	151,388
000000-00-0	QUANTUM ENERGY PARTNERS V LP	HOUSTON	TX	CAPITAL DISTRIBUTION	09/30/2008	05/02/2025	20,685	0	0	0	0	0	0	20,685	20,685	0	0	0	0
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	CAPITAL DISTRIBUTION	09/01/2017	05/12/2025	265,193	0	0	0	0	0	0	265,193	265,193	0	0	0	0
000000-00-0	QUANTUM ENERGY VII CO INVT LP	HOUSTON	TX	CAPITAL DISTRIBUTION	09/01/2017	05/12/2025	32,819	0	0	0	0	0	0	32,819	15,586	0	0	0	17,233
000000-00-0	RECOGNIZE PARTNERS I L.P	NEW YORK	NY	CAPITAL DISTRIBUTION	10/01/2021	04/08/2025	3,056,500	0	0	0	0	0	0	3,056,500	673,114	0	0	0	2,383,386
000000-00-0	SILVER LAKE PARTNERS III LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	02/28/2007	05/28/2025	125,488	0	0	0	0	0	0	125,488	(1)	0	0	0	125,488
000000-00-0	SILVER LAKE PARTNERS IV LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	09/07/2012	04/21/2025	550,332	0	0	0	0	0	0	550,332	550,332	0	0	0	0
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	06/12/2018	06/24/2025	202,524	0	0	0	0	0	0	202,524	0	0	0	0	202,524
000000-00-0	SILVER LAKE PARTNERS VI LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	01/06/2021	06/26/2025	26,182	0	0	0	0	0	0	26,182	0	0	0	0	26,182
000000-00-0	SJF VENTURES III LP	DURHAM	NC	CAPITAL DISTRIBUTION	04/25/2013	06/10/2025	55,261	0	0	0	0	0	0	55,261	55,261	0	0	0	0
000000-00-0	SOUTHERN CROSS LATIN AMERICA	MIAMI	FL	CAPITAL DISTRIBUTION	06/14/2021	06/24/2025	434,635	0	0	0	0	0	0	434,635	0	0	0	0	434,635
000000-00-0	THE RESOLUTE FUND IV L.P.	NEW YORK	NY	CAPITAL DISTRIBUTION	12/07/2018	04/07/2025	318,033	0	0	0	0	0	0	318,033	0	0	0	0	318,033
000000-00-0	THE RESOLUTE FUND V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/07/2021	04/22/2025	9,564	0	0	0	0	0	0	9,564	0	0	0	0	9,564
000000-00-0	THE RESOLUTE II CONTIN. FUND	NEW YORK	NY	CAPITAL DISTRIBUTION	06/28/2022	04/14/2025	79,380	0	0	0	0	0	0	79,380	0	0	0	0	79,380
000000-00-0	THOMA BRAVO FUND XIV L.P.	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	04/15/2021	05/30/2025	1,488,505	0	0	0	0	0	0	1,488,505	418,846	0	0	0	1,069,659
000000-00-0	THOMA BRAVO FUND XV LP	CHICAGO	IL	CAPITAL DISTRIBUTION	06/10/2022	04/09/2025	502,674	0	0	0	0	0	0	502,674	0	0	0	0	502,674
000000-00-0	TOWER THREE PTNR FUND II LP	GREENWICH	CT	NEGATIVE BOOK VALUE ADJUSTMENT	05/27/2014	06/10/2025	0	0	0	0	0	0	0	0	(16,976)	0	0	0	0
000000-00-0	TOWERBROOK INVESTORS IV LP	GEORGE TOWN	CYM	CAPITAL DISTRIBUTION	02/05/2013	04/03/2025	434,134	0	0	0	0	0	0	434,134	434,134	0	0	0	0
000000-00-0	TPG ASIA VI LP	FORT WORTH	TX	CAPITAL DISTRIBUTION	02/01/2013	05/27/2025	169,063	0	0	0	0	0	0	169,063	169,063	0	0	0	0
000000-00-0	TRACE ENERGY RESOURCES FUND LP	BOSTON	MA	CAPITAL DISTRIBUTION	04/28/2017	05/22/2025	476,450	0	0	0	0	0	0	476,450	0	0	0	0	476,450
000000-00-0	TRIDENT VII LP	GREENWICH	CT	CAPITAL DISTRIBUTION	09/12/2016	05/16/2025	111,068	0	0	0	0	0	0	111,068	0	0	0	0	111,068
000000-00-0	TRIDENT VIII LP	GREENWICH	CT	CAPITAL DISTRIBUTION	04/08/2020	05/05/2025	707,373	0	0	0	0	0	0	707,373	0	0	0	0	707,373
000000-00-0	TRIVEST FUND V LP	CORAL GABLES	FL	CAPITAL DISTRIBUTION	09/17/2012	04/18/2025	337,187	0	0	0	0	0	0	337,187	28,577	0	0	0	308,610
000000-00-0	TRIVEST FUND VI L.P.	CORAL GABLES	FL	CAPITAL DISTRIBUTION	02/08/2019	05/15/2025	66,150	0	0	0	0	0	0	66,150	0	0	0	0	66,150
000000-00-0	VERITAS CAPITAL FUND IV LP	NEW YORK	NY	NEGATIVE BOOK VALUE ADJUSTMENT	05/24/2010	05/28/2025	0	0	0	0	0	0	0	0	7,934	0	0	0	0
000000-00-0	VERITAS CAPITAL FUND V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	06/23/2014	06/17/2025	62,902	0	0	0	0	0	0	62,902	62,902	0	0	0	0
000000-00-0	VIP III LP	LONDON	GBR	CAPITAL DISTRIBUTION	06/20/2017	06/20/2025	163,407	0	0	0	0	0	(3,662)	159,746	6,071	3,662	0	3,662	157,337
000000-00-0	VISTRIA FUND IV LP	CHICAGO	IL	CAPITAL DISTRIBUTION	10/14/2021	04/18/2025	185,418	0	0	0	0	0	0	185,418	0	0	0	0	185,418
000000-00-0	WAYZATA OPPORTUNITIES III LP	WAYZATA	MN	CAPITAL DISTRIBUTION	09/11/2012	05/28/2025	28,950	0	0	0	0	0	0	28,950	28,950	0	0	0	0
000000-00-0	WCAS XIII L.P.	NEW YORK	NY	CAPITAL DISTRIBUTION	03/12/2019	05/16/2025	1,988,143	0	0	0	0	0	0	1,988,143	0	0	0	0	1,988,143
000000-00-0	SLA			SLA	03/01/2025	03/31/2025	0	(392,790)	0	0	0	(392,790)	8,125	0	(67,286)	0	56,732	56,732	(259)
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							130,290,040	(2,562,569)	0	0	0	(2,562,569)	(826,907)	129,455,009	54,548,536	835,032	56,732	891,764	75,727,792
000000-00-0	BRIGHTHOUSE RENEW HOLDING LLC	NEW YORK	NY	CAPITAL DISTRIBUTION	02/05/2010	04/04/2025	1,976,686	0	0	0	0	0	0	1,976,686	0	0	0	0	1,976,686
000000-00-0	EURO TL INVESTMENTS LLC	HARTFORD	CT	NEGATIVE BOOK VALUE ADJUSTMENT	12/01/2004	06/01/2025	0	0	0	0	0	0	0	0	52	0	0	0	0
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated							1,976,686	0	0	0	0	0	0	1,976,686	52	0	0	0	1,976,686
000000-00-0	BLACKSTONE RE PARTNERS VI LP	NEW YORK	NY	CAPITAL DISTRIBUTION	06/27/2007	05/21/2025	4,751	0	0	0	0	0	0	4,751	4,751	0	0	0	0
000000-00-0	BLACKSTONE REPRT VI GLIC RORR	NEW YORK	NY	CAPITAL DISTRIBUTION	06/30/2010	05/21/2025	5,640	0	0	0	0	0	0	5,640	(359)	0	0	0	0
000000-00-0	BLUE VISTA ACCELERATOR FUND LP	CHICAGO	IL	CAPITAL DISTRIBUTION	01/26/2024	05/15/2025	23,902	0	0	0	0	0	0	23,902	23,902	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BROOKFIELDBRAZIL AGRILND 1 LLC	RIO DE JANEIRO	BRA	LIQUIDATION	04/10/2010	06/26/2025	0	3,587	0	0	0	3,587	20	0	3,767	0	0	0	(3,767)
000000-00-0	BROOKFIELDBRAZIL AGRILND 2 LLC	RIO DE JANEIRO	BRA	LIQUIDATION	04/10/2010	06/26/2025	0	3,246	0	0	0	3,246	20	0	3,426	0	0	0	(3,426)
000000-00-0	BROOKFIELDBRAZIL AGRILND 3 LLC	RIO DE JANEIRO	BRA	LIQUIDATION	04/10/2010	06/26/2025	0	3,246	0	0	0	3,246	20	0	3,426	0	0	0	(3,426)
000000-00-0	BROOKFIELDBRAZIL AGRILND 4 LLC	RIO DE JANEIRO	BRA	LIQUIDATION	04/10/2010	06/26/2025	0	3,245	0	0	0	3,245	20	0	3,425	0	0	0	(3,425)
000000-00-0	METLIFE CORE PROP FUND LP	MORRISTOWN	NJ	CAPITAL DISTRIBUTION	11/01/2013	04/30/2025	50,119,686	0	0	0	0	0	0	50,119,686	45,653,163	0	0	0	4,466,523
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated							50,153,979	13,324	0	0	0	13,324	80	50,153,979	45,695,501	0	0	0	4,452,479
000000-00-0	ML COMMERCIAL MORTGE INC FD	MORRISTOWN	NJ	CAPITAL DISTRIBUTION	10/02/2015	04/23/2025	3,092,640	0	0	0	0	0	0	3,092,640	1,083,151	0	0	0	2,009,489
000000-00-0	PCCP CREDIT X LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	03/30/2022	04/28/2025	3,871,633	0	0	0	0	0	0	3,871,633	3,013,903	0	0	0	857,729
000000-00-0	US REAL ESTATE MEZZ DEBT FD LP	NEW YORK	NY	CAPITAL DISTRIBUTION	02/23/2022	05/01/2025	1,745,257	0	0	0	0	0	0	1,745,257	0	0	0	0	1,745,257
2399999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Unaffiliated							8,709,530	0	0	0	0	0	0	8,709,530	4,097,054	0	0	0	4,612,475
638671-AE-7	NATIONWIDE MUTUAL INSURANCE COMPANY	COLUMBUS	OH	TRANSFER	03/20/2003	06/27/2025	788,384	0	515	0	0	515	0	788,384	788,384	0	0	0	46,550
2799999. Surplus Notes - Unaffiliated							788,384	0	515	0	0	515	0	788,384	788,384	0	0	0	46,550
064159-VJ-2	BANKOFNOVASCOTIA SUB CORP_BND		CAN	REDEMPTION	05/11/2022	06/04/2025	5,820,000	0	0	0	0	0	0	5,820,000	6,000,000	0	180,000	180,000	147,000
2999999. Capital Notes - Unaffiliated							5,820,000	0	0	0	0	0	0	5,820,000	6,000,000	0	180,000	180,000	147,000
000000-00-0	COLONIAL ESTATES HOMEOWNERS AS	TAUNTON	MA	REDEMPTION	09/27/2016	06/15/2025	22,835	0	0	0	0	0	0	22,835	22,835	0	0	0	31,373
000000-00-0	HILLCREST COMMUNITY COOPERATIVE	FREEBORN	MN	REDEMPTION	01/29/2016	06/15/2025	3,545	0	0	0	0	0	0	3,545	3,545	0	0	0	5,771
000000-00-0	PARK PLACE COOPERATIVE INC.RE	ROCHESTER	MN	REDEMPTION	11/20/2017	06/15/2025	4,460	0	0	0	0	0	0	4,460	4,460	0	0	0	8,795
000000-00-0	PARK PLACE COOPERATIVE INC.	PEABODY	MA	REDEMPTION	05/25/2017	06/15/2025	4,942	0	0	0	0	0	0	4,942	4,942	0	0	0	10,328
000000-00-0	RESIDENT OWNERSHIP CAPITAL LLC	TAUNTON	MA	REDEMPTION	04/13/2016	06/15/2025	22,420	0	0	0	0	0	0	22,420	22,420	0	0	0	34,204
000000-00-0	TOWN & COUNTRY KINGSTON ESTATE	PLYMOUTH	MA	REDEMPTION	04/28/2017	06/15/2025	13,035	0	0	0	0	0	0	13,035	13,035	0	0	0	27,787
3199999. Collateral Loans - Unaffiliated							71,237	0	0	0	0	0	0	71,237	71,237	0	0	0	118,258
000000-00-0	GLOBAL INFRASTRUCTURE DEBT FD	NEW YORK	NY	CAPITAL DISTRIBUTION	06/30/2021	06/13/2025	1,600,273	0	0	0	0	0	0	1,600,273	1,600,273	0	0	0	0
000000-00-0	GLOBAL INFRASTRUCTURE DEBT II	NEW YORK	NY	CAPITAL DISTRIBUTION	09/03/2024	06/13/2025	504,469	0	0	0	0	0	0	504,469	504,469	0	0	0	0
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated							2,104,742	0	0	0	0	0	0	2,104,742	2,104,742	0	0	0	0
000000-00-0	TLA HOLDINGS LLC	HARTFORD	CT	CAPITAL DISTRIBUTION	03/15/2002	05/22/2025	6,800,000	0	0	0	0	0	0	6,800,000	0	0	0	0	6,800,000
5799999. Any Other Class of Assets - Affiliated							6,800,000	0	0	0	0	0	0	6,800,000	0	0	0	0	6,800,000
6899999. Total - Unaffiliated							201,727,976	(2,549,245)	(93,483)	0	0	(2,642,728)	(826,827)	200,892,945	117,095,518	835,032	236,732	1,071,764	85,736,604
6999999. Total - Affiliated							8,776,686	0	0	0	0	0	0	8,776,686	52	0	0	0	8,776,686
7099999 - Totals							210,504,662	(2,549,245)	(93,483)	0	0	(2,642,728)	(826,827)	209,669,631	117,095,570	835,032	236,732	1,071,764	94,513,290

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-RN-0	UNITED STATES TREASURY SENIOR GOVT_BND	05/13/2025	BS38_PB		16,459,268	22,500,000	155,464	1.A
91282C-BW-0	UNITED STATES TREASURY SENIOR GOVT_BND	04/02/2025	WELLS FARGO SECURITIES		1,488,491	1,541,100	4,917	1.A
91282C-CJ-8	UNITED STATES TREASURY SENIOR GOVT_BND	05/29/2025	R. SEELAUS SECURITIES		53,080	55,000	199	1.A
91282C-KY-6	UNITED STATES TREASURY SENIOR GOVT BND	06/26/2025	VARIOUS		1,170,131	1,163,800	23,519	1.A
91282C-LT-6	UNITED STATES TREASURY SENIOR GOVT BND	04/01/2025	J.P. MORGAN SECURITIES INC		5,007,805	5,000,000	37,770	1.A
91282C-MH-1	UNITED STATES TREASURY SENIOR GOVT BND	04/01/2025	BANC OF AMERICA SECURITIES LLC		5,019,353	5,000,000	34,755	1.A
91282C-MX-6	UNITED STATES TREASURY SENIOR GOVT BND	05/21/2025	NOMURA SECURITIES INTL. INC.		50,040,982	50,000,000	136,068	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					79,239,110	85,259,900	392,692	XXX
3130B6-NP-7	FEDERAL HOME LOAN BANKS SENIOR AGENCY BN	06/04/2025	MORGAN STANLEY & CO. INC		12,500,000	12,500,000	0	1.A
3134HB-VX-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	06/11/2025	RBC DOMINION SECURITIES INC.		12,500,000	12,500,000	0	1.A
0029999999. Subtotal - Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)					25,000,000	25,000,000	0	XXX
05914F-MN-7	BALTIMORE CNTY MD BALTIMORECNTYMD 3.73	04/01/2025	B48R_PB		2,942,932	3,385,000	51,329	1.A FE
157432-MQ-5	CHAFFEY CMNTY COLLEGE DIST CAL CHAFFEYCM	04/01/2025	B48R_PB		2,435,000	2,435,000	64,026	1.C FE
157432-MR-3	CHAFFEY CMNTY COLLEGE DIST CAL CHAFFEYCM	04/01/2025	B48R_PB		2,500,000	2,500,000	66,263	1.C FE
419792-R2-4	HAWAII STATE OF HAWAIIST 5.059% 10/01	04/01/2025	B48R_PB		5,891,692	5,945,000	71,848	1.C FE
442331-3K-8	HOUSTON CITY OF HOUSTONTEX 3.961% 03/0	04/01/2025	B48R_PB		3,450,070	4,000,000	51,053	1.D FE
64966S-NH-5	NEW YORK CITY OF MUNITAX BND 6.291% 0	05/01/2025	RBC DOMINION SECURITIES INC.		1,037,480	1,000,000	524	1.C FE
68609U-NM-3	OREGON STATE OF MUNITAX BND 5.124% 0	04/15/2025	J.P. MORGAN SECURITIES INC		1,440,000	1,440,000	0	1.B FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					19,697,174	20,705,000	305,043	XXX
047870-SP-6	ATLANTA GA CITY OF ATLANTAGAWTR&WASTEWTR	04/01/2025	B48R_PB		1,573,934	2,125,000	9,629	1.D FE
13077D-BY-7	CALIFORNIA STATE UNIVERSITY CALIFORNIAST	04/01/2025	B48R_PB		3,821,730	4,500,000	27,293	1.D FE
23503C-CG-0	DALLAS FORT WORTH TEX INTL ARP DALLASFOR	04/01/2025	B48R_PB		982,658	1,000,000	7,770	1.E FE
25477G-XR-1	DISTRICT OF COLUMBIA WASHINGT MUNITAX	05/01/2025	WELLS FARGO SECURITIES		310,000	310,000	0	1.B FE
25484J-DK-3	DISTRICT OF COLUMBIA WASHINGT MUNITAX	04/11/2025	BARCLAYS CAPITAL		1,940,000	1,940,000	0	1.G FE
485106-P3-6	KANSAS CITY MO MUNITAX BND 5.444% 04/	05/01/2025	MORGAN STANLEY & CO. INC		1,007,030	1,000,000	2,420	1.D FE
54628C-MV-1	LOUISIANA LOCAL GOVERNMENT ENV LOUISIANA	04/01/2025	B48R_PB		3,888,890	5,000,000	56,514	1.E FE
67910H-SB-7	OKLAHOMA ST MUN PWR AUTH OKLAHOMASTMUNPW	04/01/2025	B48R_PB		1,806,386	2,345,000	32,135	1.F FE
709235-4Y-8	PENNSYLVANIA STATE UNIVERSITY MUNITAX B	06/12/2025	MERRILL LYNCH PIERCE FNNR & SM		2,445,000	2,445,000	0	1.C FE
73358W-CX-0	PORT AUTHORITY OF NEW YORK AND SENIOR MU	04/01/2025	B48R_PB		5,304,499	5,000,000	43,921	1.D FE
783186-UJ-6	RUTGERS UNIVERSITY NEW JERSEY RUTGERSSTU	04/01/2025	B48R_PB		825,415	1,000,000	5,087	1.E FE
882830-BH-4	TEXAS TRANSPORTATION COMMISSIO TEXASTRAN	04/01/2025	B48R_PB		1,046,011	1,500,000	8,858	1.A FE
911157-MC-6	UNITED NATIONS DEV CORP N Y MUNITAX BND	05/01/2025	J.P. MORGAN SECURITIES INC		1,034,780	1,000,000	326	1.D FE
914716-U6-0	UNIVERSITY OF NORTH CAROLINA-C UNIVERSIT	04/01/2025	B48R_PB		2,420,321	3,085,000	22,257	1.D FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					28,406,654	32,250,000	216,210	XXX
60041@-AA-1	MILLENNIUM PIPELINE INTERMEDIA MILLENNIU	04/01/2025	B48R_PP3		8,000,000	8,000,000	201,600	2.C PL
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					8,000,000	8,000,000	201,600	XXX
002819-AC-4	ABBOTT LABORATORIES ABBOTTLABORATORIES	04/01/2025	B48R_PB		5,610,941	5,000,000	23,063	1.D FE
002824-BH-2	ABBOTT LABORATORIES ABBOTTLABORATORIES	05/13/2025	B7SD_PB		4,540,160	5,000,000	110,931	1.D FE
007903-BG-1	ADVANCED MICRO DEVICES INC ADVANCEDMICRO	05/13/2025	BS38_PB		892,321	1,100,000	21,745	1.F FE
009158-AZ-9	AIR PRODUCTS AND CHEMICALS INC SENIOR CO	04/01/2025	B48R_PB		4,689,015	6,300,000	19,845	1.F FE
013092-AG-6	ALBERTSONS COMPANIES INC ALBERTSONSCOMPA	04/10/2025	J.P. LLC		776,998	853,000	2,156	3.B FE
023608-AL-6	AMEREN CORPORATION SENIOR CORP BND 1.9	04/25/2025	GOLDMAN SACHS & CO.		4,779,050	5,000,000	11,646	2.A FE
023608-AQ-5	AMEREN CORPORATION SENIOR CORP BND 5.0	05/15/2025	BARCLAYS CAPITAL		2,519,425	2,500,000	42,014	2.B FE
025816-ED-7	AMERICAN EXPRESS COMPANY SENIOR CORP BND	04/21/2025	MORGAN STANLEY & CO. INC		3,430,000	3,430,000	0	1.F FE
026874-DW-4	AMERICAN INTERNATIONAL GROUP I SENIOR CO	05/19/2025	MARKETAXESS CORPORATI		998,800	1,000,000	1,751	2.A FE
031162-CD-0	AMGEN INC AMGENINC 4.563% 06/15/48	05/13/2025	BS38_PB		4,049,135	5,000,000	93,795	2.A FE
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE ANHEUSER-	05/13/2025	BS38_PB		1,712,240	2,000,000	7,156	1.G FE
037833-BH-2	APPLE INC SENIOR CORP_BND 4.375% 05/13	05/13/2025	BS38_PB		1,459,363	1,700,000	37,188	1.B FE
037833-DD-9	APPLE INC SENIOR CORP_BND 3.750% 09/12	05/13/2025	BS38_PB		985,966	1,300,000	8,260	1.B FE
038222-AM-7	APPLIED MATERIALS INC APPLIEDMATERIALSIN	05/13/2025	B7SD_PB		4,109,735	5,000,000	25,375	1.F FE
05723K-AF-7	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN	05/13/2025	B7SD_PB		2,221,554	3,000,000	50,320	1.G FE
058498-AW-6	BALL CORPORATION BALLCORPORATION 2.875	04/10/2025	J.P. LLC		729,605	853,000	3,815	3.A FE
06051G-MK-2	BANK OF AMERICA CORP SENIOR CORP BND MT	04/30/2025	BANK OF AMERICA		5,062,750	5,000,000	67,078	1.E FE
075887-BX-6	BECTON DICKINSON AND COMPANY SENIOR CORP	05/02/2025	JANE STREET CAPITAL		502,812	600,000	11,595	2.B FE
09555*-AA-8	BLUE HERON INTERMEDIATE HOLDCO BLUEHERON	04/01/2025	VARIOUS		6,985,744	6,985,744	93,865	2.B PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
110122-DK-1	BRISTOL-MYERS SQUIBB CO BRISTOL-MYERSSQU	05/13/2025	BS38_PB		838,691	1,050,000	22,584	1.F FE
11135F-CC-3	BROADCOM INC BROADCOMINC 4.550% 02/15/	04/01/2025	B48R_PB		4,259,401	4,270,000	71,238	2.A FE
11135F-CD-1	BROADCOM INC BROADCOMINC 4.800% 10/15/	04/01/2025	B48R_PB		4,990,012	5,000,000	48,000	2.A FE
12008R-AP-2	BUILDERS FIRSTSOURCE INC BUILDERSFIRSTSO	04/10/2025	J.P. LLC		739,227	853,000	7,049	3.C FE
12008R-AT-4	BUILDERS FIRSTSOURCE INC SENIOR CORP BND	05/05/2025	MERRILL LYNCH PIERCE FNNR & SM		167,000	167,000	0	3.C FE
120568-BF-6	BUNGE LIMITED FINANCE CORPORAT BUNGELIMI	04/01/2025	B48R_PB		4,128,480	4,140,000	53,475	2.A FE
12527G-AF-0	CF INDUSTRIES INC SENIOR CORP BND 5.15	04/08/2025	SUSQUEHANNA INTERNATIONAL SER		946,380	1,000,000	3,433	2.B FE
127190-AE-6	CACI INTERNATIONAL INC SENIOR CORP BND 1	05/21/2025	J.P. LLC		411,000	411,000	0	3.C FE
134429-BN-8	CAMPBELLS CO SENIOR CORP BND 5.200% 03	04/11/2025	MORGAN STANLEY & CO. INC		1,472,212	1,475,000	4,900	2.B FE
14149Y-BP-2	CARDINAL HEALTH INC CARDINALHEALTHINC	04/01/2025	B48R_PB		10,323,010	10,000,000	199,833	2.B FE
14149Y-BS-6	CARDINAL HEALTH INC CARDINALHEALTHINC	04/01/2025	B48R_PB		3,988,975	4,000,000	24,967	2.B FE
143658-BR-2	CARNIVAL CORP CARNIVALCORP 6.000% 05/0	04/10/2025	J.P. LLC		749,806	768,000	20,480	3.A FE
143658-BX-9	CARNIVAL CORP CARNIVALCORP 6.125% 02/1	04/07/2025	VARIOUS		1,942,500	2,000,000	20,587	3.A FE
143658-BZ-4	CARNIVAL CORP SENIOR CORP BND 144A 5.8	05/12/2025	MERRILL LYNCH PIERCE FNNR & SM		745,000	745,000	0	3.A FE
14448C-BC-7	CARRIER GLOBAL CORP CARRIERGLOBALCORP	04/01/2025	B48R_PB		2,916,931	2,700,000	45,135	2.A FE
15639#-AA-1	CENTRIO ENERGY FINANCE LLC CENTRIOENERGY	04/01/2025	B48R_PP		14,000,000	14,000,000	123,912	2.B PL
166756-BF-2	CHEVRON USA INC SENIOR CORP BND 4.980%	04/01/2025	B48R_PB		9,998,306	10,000,000	167,383	1.D FE
16876A-AA-2	CINCINNATI CHILDRENS HOSPITAL CINCINNATI	05/13/2025	B7SD_PB		2,567,147	3,090,000	65,208	1.C FE
19240W-AB-5	COGENT COMMUNICATIONS GROUP IN SECURED C	06/04/2025	J.P. LLC		484,620	492,000	0	3.B FE
20268J-AC-7	COMMONSPIRIT HEALTH COMMONSPIRITHEALTH	05/13/2025	B7SD_PB		3,056,266	4,130,000	20,174	1.G FE
20826F-BL-9	CONOCOPHILLIPS CO CONOCOPHILLIPSCO 5.0	04/01/2025	B48R_PB		9,983,818	10,000,000	280,556	1.F FE
20826F-BZ-8	CONOCOPHILLIPS CO SENIOR CORP BND 6.60	06/18/2025	TAX FREE EXCHANGE		351,700	330,000	4,659	1.G FE
209111-GM-9	CONSOLIDATED EDISON COMPANY OF CONSOLIDA	04/01/2025	B48R_PB		9,987,816	10,000,000	145,208	1.G FE
210518-DE-3	CONSUMERS ENERGY COMPANY CONSUMERSENERGY	05/13/2025	B7SD_PB		1,830,461	2,490,000	22,825	1.E FE
21871X-AM-1	COREBRIDGE FINANCIAL INC COREBRIDGEFINAN	05/22/2025	BANK OF AMERICA		7,601,600	10,000,000	58,667	2.A FE
22102*-AA-9	CORVIAS CAMPUS LIVING WSU LLC CORVIASCAM	04/01/2025	DIRECT		524,852	524,852	0	6. PL
22102*-AB-7	CORVIAS CAMPUS LIVING WSU LLC CORVIASCAM	04/01/2025	DIRECT		73,612	73,612	0	6. PL
22819K-AB-6	CROWN AMERICAS LLC SENIOR CORP BND 144A	04/10/2025	J.P. LLC		743,816	768,000	997	3.B FE
23918K-AY-4	DAVITA INC SENIOR CORP BND 144A 6.750%	05/20/2025	BANC OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0	3.C FE
24703D-BQ-3	DELL INTERNATIONAL LLC DELLINTERNATIONAL	04/01/2025	B48R_PB		14,813,938	15,000,000	295,042	2.B FE
24703T-AP-1	DELL INTERNATIONAL LLC SENIOR CORP BND	04/01/2025	B48R_PB		14,453,221	14,500,000	190,514	2.B FE
25161@-AA-8	DEVELOPMENT FUNDING BOND BACKE ROYALTYPH	04/01/2025	B48R_PP3		11,203,733	13,901,457	0	1.D FE
25245B-AE-7	DIAGEO INVESTMENT CORPORATION SENIOR COR	04/10/2025	MERRILL LYNCH PIERCE FNNR & SM		1,809,699	1,820,000	0	1.G FE
25470D-BU-2	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	06/30/2025	TAX FREE EXCHANGE		6,852,510	10,500,000	69,563	3.B FE
25470D-BW-8	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	06/30/2025	TAX FREE EXCHANGE		4,184,891	6,295,000	38,950	3.A FE
26443C-AA-1	DUKE UNIVERSITY HLTH SYS DUKEUNIVERSITYH	04/01/2025	B48R_PB		1,655,671	2,000,000	5,662	1.D FE
26873C-AB-8	EMRLD BORROWER LP EMRLDBORROWERLP 6.75	04/02/2025	GOLDMAN SACHS & CO.		2,022,500	2,000,000	29,250	3.C FE
26884L-AW-9	EQT CORP SENIOR CORP BND 144A 4.500% 0	04/02/2025	VARIOUS		3,981,555	4,117,000	39,626	2.C FE
291011-BT-0	EMERSON ELECTRIC CO SENIOR CORP BND 5.	04/01/2025	B48R_PB		4,670,279	4,675,000	73,372	1.F FE
292554-AR-3	ENCORE CAPITAL GROUP INC. SECURED CORP B	04/10/2025	J.P. LLC		751,649	768,000	26,475	3.C FE
29273R-AR-0	ENERGY TRANSFER LP SENIOR CORP BND 6.5	06/02/2025	SUSQUEHANNA INTERNATIONAL SER		5,868,985	5,847,000	128,796	2.B FE
29273V-AW-0	ENERGY TRANSFER LP SENIOR CORP BND 5.9	06/13/2025	VARIOUS		8,778,320	9,500,000	37,931	2.B FE
35671D-BC-8	FREEPORT-MCMORAN INC SENIOR CORP BND 5	05/22/2025	VARIOUS		9,028,780	10,000,000	102,944	2.B FE
36268N-AA-8	BOOST NEWCO BORROWER LLC BOOSTNEWCOBORRO	04/10/2025	J.P. LLC		871,928	853,000	15,283	3.B FE
372546-AU-5	GEORGE WASHINGTON UNIVERSITY GEORGEWASHI	04/01/2025	B48R_PB		1,938,694	2,035,000	28,068	1.E FE
37310P-AE-1	GEORGETOWN UNIVERSITY SENIOR CORP BND	04/16/2025	WELLS FARGO SECURITIES		571,014	640,000	639	1.G FE
375558-CC-5	GILEAD SCIENCES INC GILEADSCIENCESINC	04/01/2025	B48R_PB		8,502,509	8,535,000	14,510	1.G FE
377372-AB-3	GLAXOSMITHKLINE CAPITAL INC GLAXOSMITHKL	04/01/2025	B48R_PB		5,334,840	5,000,000	53,750	1.F FE
404119-BV-0	HCA INC HCAINC 5.500% 06/15/47	04/01/2025	B48R_PB		9,656,346	10,000,000	18,333	2.C FE
406216-BE-0	HALLIBURTON COMPANY SENIOR CORP BND 4.	05/20/2025	VARIOUS		5,152,953	6,153,000	89,304	2.A FE
406216-BJ-9	HALLIBURTON COMPANY SENIOR CORP BND 4.	04/01/2025	B48R_PB		17,837,724	18,700,000	105,811	2.A FE
413875-AW-5	L3HARRIS TECHNOLOGIES INC L3HARRISTECHNO	05/13/2025	BARCLAYS CAPITAL		4,957,600	5,000,000	91,056	2.B FE
42307T-AG-3	KRAFT HEINZ FOODS CO KRAFTHEINZFOODSCO	04/01/2025	B48R_PB		4,453,568	4,000,000	76,500	2.B FE
42703N-AA-9	HERC HOLDINGS ESCROW INC SENIOR CORP BND	05/15/2025	J.P. LLC		761,000	761,000	0	3.C FE
42703N-AB-7	HERC HOLDINGS ESCROW INC SENIOR CORP BND	05/15/2025	J.P. LLC		845,000	845,000	0	3.C FE
42704L-AF-1	HERC HOLDINGS INC SENIOR CORP BND 144A	06/17/2025	TAX FREE EXCHANGE		780,025	761,000	2,220	3.C FE
42704L-AG-9	HERC HOLDINGS ESCROW INC SENIOR CORP BND	06/17/2025	TAX FREE EXCHANGE		869,294	845,000	2,553	3.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
436440-AP-6	HOLOGIC INC HOLOGICINC 3.250% 02/15/29	04/10/2025	J.P. LLC		779,420	853,000	4,312	3.B FE
438516-CA-2	HONEYWELL INTERNATIONAL INC HONEYWELLINT	05/13/2025	BS38_PB		759,861	1,250,000	15,750	1.F FE
45258L-AA-5	IMOLA MERGER CORP IMOLAMERGERCORP 4.75	04/10/2025	J.P. LLC		791,865	853,000	16,432	3.B FE
45344L-AG-8	CRESCENT ENERGY FINANCE LLC SENIOR CORP	06/23/2025	BANC OF AMERICA SECURITIES LLC		1,275,000	1,275,000	0	3.C FE
459200-KC-4	INTERNATIONAL BUSINESS MACHINE INTERNATI	05/02/2025	J.P. MORGAN SECURITIES INC		473,364	600,000	12,042	1.G FE
46124H-AF-3	INTUIT INC SENIOR CORP BND 5.125% 09/1	04/24/2025	JANE STREET CAPITAL		1,569,454	1,525,000	8,684	1.G FE
46266T-AG-3	IQVIA INC SENIOR CORP BND 144A 6.250%	06/02/2025	GOLDMAN SACHS & CO.		4,275,000	4,275,000	0	3.B FE
47077W-AD-0	JANE STREET GROUP LLC JANESTREETGROUPLLC	04/10/2025	J.P. LLC		746,020	768,000	22,213	3.A FE
47077W-AE-8	JANE STREET GROUP LLC SECURED CORP BND 1	04/23/2025	VARIOUS		2,297,428	2,297,000	0	3.A FE
478165-AG-8	SC JOHNSON & SON INC SENIOR CORP BND 144	04/01/2025	B48R_PB		5,581,452	6,018,000	93,078	2.A FE
482480-AH-3	KLA CORP KLACORP 5.000% 03/15/49	05/13/2025	B7SD_PB		2,224,330	2,500,000	20,139	1.F FE
482480-AJ-9	KLA CORP KLACORP 3.300% 03/01/50	05/13/2025	B7SD_PB		1,799,586	2,693,000	17,774	1.F FE
491393-AA-2	KENTUCKY POWER COST RECOVERY L SECURED C	06/05/2025	JEFFRIES & CO. INC.		3,229,315	3,230,000	0	1.A FE
49271V-AR-1	KEURIG DR PEPPER INC KEURIGDRPEPPERINC	05/21/2025	DIRECT		11,806,650	15,000,000	69,375	2.B FE
49338L-AG-8	KEYSIGHT TECHNOLOGIES INC KEYSIGHTTECHNO	04/01/2025	B48R_PB		14,886,625	15,000,000	148,500	2.A FE
49338L-AH-6	KEYSIGHT TECHNOLOGIES INC SENIOR CORP BN	04/10/2025	VARIOUS		1,496,805	1,500,000	0	2.A FE
49456B-AT-8	KINDER MORGAN INC KINDERMORGANINC 3.60	06/10/2025	MORGAN STANLEY & CO. INC		6,796,700	10,000,000	116,000	2.B FE
502431-AP-4	L3HARRIS TECHNOLOGIES INC L3HARRISTECHNO	04/28/2025	VARIOUS		5,073,311	5,000,000	78,000	2.B FE
50540R-BB-7	LABORATORY CORPORATION OF AMER LABORATOR	04/01/2025	B48R_PB		4,988,193	5,000,000	57,333	2.B FE
512807-AT-5	LAM RESEARCH CORPORATION LAMRESEARCHCORP	05/13/2025	BS38_PB		2,627,646	3,000,000	23,563	1.G FE
532457-BR-8	ELI LILLY AND COMPANY ELILILLYANDCOMPANY	05/13/2025	BS38_PB		3,944,280	5,000,000	97,653	1.E FE
571676-AX-3	MARS INC SENIOR CORP BND 144A 4.600% 0	04/24/2025	JANE STREET CAPITAL		1,586,372	1,575,000	8,654	1.F FE
573284-AX-4	MARTIN MARIETTA MATERIALS INC SENIOR COR	06/13/2025	VARIOUS		9,750,100	15,000,000	196,889	2.B FE
57636Q-BB-9	MASTERCARD INC MASTERCARDINC 4.350% 01	04/01/2025	B48R_PB		4,994,255	5,000,000	97,875	1.E FE
57636Q-BC-7	MASTERCARD INC MASTERCARDINC 4.550% 01	04/01/2025	B48R_PB		4,365,502	4,375,000	89,578	1.E FE
579780-AU-1	MCCORMICK & COMPANY INCORPORAT MCCORMICK	04/01/2025	B48R_PB		3,768,238	3,800,000	35,720	2.B FE
58013M-FH-2	MCDONALDS CORPORATION MCDONALDSCORPORATI	05/13/2025	BS38_PB		810,664	1,000,000	8,900	2.A FE
581557-BU-8	MCKESSON CORP MCKESSONCORP 5.100% 07/1	04/01/2025	B48R_PB		10,273,655	10,000,000	229,500	1.G FE
615369-AQ-8	MOODYS CORPORATION MOODYSCORPORATION 4	05/02/2025	JANE STREET CAPITAL		344,804	400,000	7,475	2.A FE
62482B-AA-0	MEDLINE BORROWER LP MEDLINEBORROWERLP	04/10/2025	J.P. LLC		776,486	853,000	918	3.C FE
629377-CX-8	NRG ENERGY INC SENIOR CORP BND 144A 6.	04/10/2025	J.P. LLC		741,788	768,000	21,467	3.B FE
651229-BG-0	NEWELL BRANDS INC SENIOR CORP BND 144A	05/08/2025	J.P. MORGAN SECURITIES INC		1,800,000	1,800,000	0	4.A FE
65473Q-BF-9	NISOURCE INC SENIOR CORP BND 4.375% 05	05/02/2025	JANE STREET CAPITAL		380,931	475,000	9,813	2.B FE
666807-BJ-0	NORTHROP GRUMMAN CORP NORTHROPGRUMMANCOR	05/13/2025	BS38_PB		3,570,965	4,695,000	14,059	2.A FE
668444-AT-9	NORTHWESTERN UNIVERSITY SENIOR CORP BND	04/01/2025	B48R_PB		10,000,000	10,000,000	141,339	1.B FE
66989H-AV-0	NOVARTIS CAPITAL CORP NOVARTISCAPITALCOR	04/01/2025	B48R_PB		6,952,533	7,000,000	80,850	1.D FE
682680-CL-5	ONEOK INC SENIOR CORP BND 4.850% 07/15	06/16/2025	TAX FREE EXCHANGE		899,009	900,000	18,309	2.B FE
68389X-BP-9	ORACLE CORPORATION ORACLECORPORATION 3	04/01/2025	B48R_PB		8,389,609	10,000,000	44,333	2.B FE
68389X-CD-5	ORACLE CORPORATION SENIOR CORP BND 2.3	04/24/2025	MORGAN STANLEY & CO. INC		1,575,807	1,675,000	3,210	2.B FE
69370C-AC-4	PTC INC SENIOR CORP_BND 144A 4.000% 02	04/10/2025	J.P. LLC		735,429	768,000	4,779	3.B FE
704326-AA-5	PAYCHEX INC SENIOR CORP BND 5.100% 04/	04/11/2025	JANE STREET CAPITAL		1,460,162	1,475,000	836	2.A FE
70450Y-AQ-6	PAYPAL HOLDINGS INC SENIOR CORP BND 5.	06/13/2025	VARIOUS		9,646,550	10,000,000	14,514	1.G FE
70932M-AG-2	PENNYMAC FINANCIAL SERVICES IN SENIOR CO	05/01/2025	BARCLAYS CAPITAL		2,120,354	2,135,000	0	3.C FE
713448-GC-6	PEPSICO INC PEPSICOINC 5.000% 02/07/35	04/01/2025	B48R_PB		4,993,671	5,000,000	97,222	1.E FE
72014T-AE-9	PIEDMONT HEALTHCARE INC PIEDMONTHEALTHCA	05/13/2025	B7SD_PB		1,824,104	3,090,000	32,449	1.D FE
740816-AS-2	PRESIDENT AND FELLOWS OF HARVA SENIOR CO	04/17/2025	GOLDMAN SACHS & CO.		569,716	560,000	380	1.A FE
742718-GL-7	PROCTER & GAMBLE CO PROCTER&GAMBLECO 4	04/01/2025	B48R_PB		6,000,000	6,000,000	47,775	1.D FE
743315-AL-7	PROGRESSIVE CORPORATION THE PROGRESSIVE	04/01/2025	B48R_PB		4,435,876	4,000,000	18,056	1.F FE
747525-BJ-1	QUALCOMM INCORPORATED QUALCOMMINCORPORAT	05/13/2025	B7SD_PB		1,516,265	2,284,000	35,672	1.F FE
74825N-AA-5	QXO BUILDING PRODUCTS INC SECURED CORP B	04/23/2025	MORGAN STANLEY & CO. INC		1,698,000	1,698,000	0	3.C FE
74843P-AA-8	QUIKRETE HOLDINGS INC QUIKRETEHOLDINGSIN	04/10/2025	J.P. LLC		759,076	768,000	8,296	3.C FE
760759-BC-3	REPUBLIC SERVICES INC REPUBLICSERVICESIN	04/01/2025	B48R_PB		5,116,396	5,000,000	59,722	1.G FE
760759-BM-1	REPUBLIC SERVICES INC SENIOR CORP BND	04/01/2025	B48R_PB		4,728,117	4,760,000	63,328	1.G FE
77311W-AA-9	ROCKET COMPANIES INC SENIOR CORP BND 144	06/05/2025	J.P. MORGAN SECURITIES INC		1,750,000	1,750,000	0	3.A FE
78115@-AA-4	RUBRIC PORTFOLIO HOLDINGS LLC RUBRICPORT	04/01/2025	B48R_PP3		1,705,997	1,705,997	23,665	2.C PL
78442P-GF-7	SLM CORP SENIOR CORP BND 6.500% 01/31/	04/10/2025	J.P. LLC		771,579	768,000	9,845	3.A FE
81728X-AA-6	SENTARA HEALTHCARE SENTARAHEALTHCARE 2	05/13/2025	B7SD_PB		2,556,502	4,171,000	4,070	1.C FE

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

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817565-CF-9	SERVICE CORPORATION INTERNATIO SERVICECO	04/10/2025	J.P. LLC		747,509	853,000	4,478	3.C FE
82453A-AB-3	SHIFT4 PAYMENTS LLC SENIOR CORP BND 144A	04/10/2025	J.P. LLC		761,802	768,000	8,064	3.C FE
832696-AS-7	J M SMUCKER CO JMSMUCKERCO 2.375% 03/1	04/11/2025	SUSQUEHANNA INTERNATIONAL SER		1,455,036	1,650,000	3,157	2.B FE
842400-GG-2	SOUTHERN CALIFORNIA EDISON COM SOUTHERNC	05/13/2025	BS38_PB		3,473,650	5,000,000	23,333	1.G FE
84859D-AA-5	SPIRE MISSOURI INC SPIREMISSOURIINC 3.	05/13/2025	B7SD_PB		844,217	1,300,000	19,305	1.F FE
84859D-AD-9	SPIRE MISSOURI INC SPIREMISSOURIINC 5.	04/01/2025	B48R_PB		3,064,768	3,000,000	56,650	1.F FE
852234-AP-8	BLOCK INC BLOCKINC 3.500% 06/01/31	04/10/2025	J.P. LLC		734,817	853,000	10,781	3.A FE
855244-AU-3	STARBUCKS CORPORATION STARBUCKSCORPORATI	05/13/2025	BS38_PB		3,908,310	5,000,000	54,389	2.A FE
86189A-AA-7	STONEXESCROWISSUERLLC SECURED CORP BND 1	06/23/2025	MERRILL LYNCH PIERCE FNNR & SM		166,000	166,000	0	3.C FE
86765B-AU-3	ENERGY TRANSFER LP SENIOR CORP BND 4.0	05/15/2025	MORGAN STANLEY & CO. INC		2,465,675	2,500,000	12,500	2.B FE
86944B-AE-3	SUTTER HEALTH SECURED CORP_BND 4.091%	05/13/2025	B7SD_PB		5,308,217	6,915,000	69,152	1.E FE
86944B-AP-8	SUTTER HEALTH SECURED CORP BND 5.213%	05/21/2025	JEFFRIES & CO. INC.		225,000	225,000	0	1.E FE
86944B-AQ-6	SUTTER HEALTH SECURED CORP BND 5.537%	05/21/2025	JEFFRIES & CO. INC.		460,000	460,000	0	1.E FE
871607-AC-1	SYNOPSYS INC SENIOR CORP BND 4.850% 04	04/11/2025	WELLS FARGO SECURITIES		1,475,790	1,500,000	5,456	2.B FE
871607-AE-7	SYNOPSYS INC SENIOR CORP BND 5.150% 04	04/01/2025	B48R_PB		25,235,976	25,000,000	357,639	2.B FE
87612E-BT-2	TARGET CORPORATION SENIOR CORP BND 5.0	04/01/2025	B48R_PB		9,970,488	10,000,000	127,778	1.F FE
88033G-DR-8	TENET HEALTHCARE CORP TENETHEALTHCARECOR	04/10/2025	J.P. LLC		790,936	853,000	8,915	3.B FE
88579Y-BD-2	3M CO 3MCO 4.000% 09/14/48	05/13/2025	BS38_PB		3,818,430	5,000,000	32,778	1.G FE
88642R-AE-9	TIDEWATER INC SENIOR CORP BND 144A 9.1	06/24/2025	J.P. LLC		231,000	231,000	0	3.C FE
89055F-AC-7	TOPBUILD CORP TOPBUILDCORP 4.125% 02/1	04/10/2025	J.P. LLC		147,070	170,000	1,091	3.B FE
896516-AA-9	TRINITY HEALTH CORP TRINITYHEALTHCORP	05/13/2025	BS38_PB		3,978,500	5,000,000	92,813	1.D FE
89837L-AJ-4	TRUSTEES OF PRINCETON UNIVERSI SENIOR CO	04/17/2025	MERRILL LYNCH PIERCE FNNR & SM		462,418	460,000	0	1.A FE
90138F-AD-4	TWILIO INC TWILIOINC 3.875% 03/15/31	04/10/2025	J.P. LLC		749,258	853,000	2,387	3.B FE
90353T-AK-6	UBER TECHNOLOGIES INC UBERTECHNOLOGIESIN	04/09/2025	CITADEL SECURITIES		2,907,640	3,000,000	20,375	2.A FE
90353T-AK-6	UBER TECHNOLOGIES INC UBERTECHNOLOGIESIN	04/09/2025	B48R_PB		23,985,938	24,662,000	406,923	2.A FE
90353T-AP-5	UBER TECHNOLOGIES INC UBERTECHNOLOGIESIN	04/01/2025	B48R_PB		9,867,822	10,000,000	136,000	2.A FE
904764-AH-0	UNILEVER CAPITAL CORP UNILEVERCAPITALCOR	04/01/2025	B48R_PB		4,388,761	4,000,000	27,533	1.E FE
911312-BQ-8	UNITED PARCEL SERVICE INC UNITEDPARCELSE	05/02/2025	J.P. MORGAN SECURITIES INC		238,104	300,000	1,771	1.F FE
911312-BQ-8	UNITED PARCEL SERVICE INC UNITEDPARCELSE	05/13/2025	BS38_PB		2,733,525	3,500,000	23,965	1.F FE
911312-CH-7	UNITED PARCEL SERVICE INC SENIOR CORP BN	05/19/2025	CITADEL SECURITIES		1,500,465	1,500,000	1,163	1.F FE
911365-BN-3	UNITED RENTALS NORTH AMERICA UNITEDRENT	04/10/2025	J.P. LLC		775,556	853,000	8,151	3.B FE
91159H-JV-3	US BANCORP SENIOR CORP BND MTN 5.083%	05/19/2025	MILLENNIUM ADVISORS, LLC		1,506,480	1,500,000	1,059	1.F FE
91879Q-AQ-2	VAIL RESORTS INC SENIOR CORP BND 144A	06/30/2025	MERRILL LYNCH PIERCE FNNR & SM		156,000	156,000	0	3.C FE
922966-AC-0	VENTURE GLOBAL PLAQUEMINES LNG SECURED C	06/30/2025	RBC DOMINION SECURITIES INC.		2,000,000	2,000,000	0	3.B FE
92535U-AB-0	VERTIV GROUP CORP VERTIVGROUPCORP 4.12	04/10/2025	J.P. LLC		718,134	768,000	12,848	3.A FE
94106B-AA-9	WASTE CONNECTIONS INC WASTECONNECTIONSIN	04/24/2025	DEUTSCHE BANK AG		1,596,718	1,750,000	10,617	1.G FE
94106L-BK-4	WASTE MANAGEMENT INC WASTEMANAGEMENTINC	05/13/2025	B7SD_PB		2,101,356	2,662,000	36,211	1.G FE
956708-AB-7	WEST VIRGINIA UNITED HEALTH SY WESTVIRGI	05/13/2025	B7SD_PB		4,844,032	8,000,000	112,644	1.F FE
95709T-AM-2	EVERGY KANSAS CENTRAL INC WESTARENERGYIN	05/13/2025	B7SD_PB		1,754,462	2,220,000	42,458	1.F FE
96949L-AD-7	WILLIAMS COMPANIES INC SENIOR CORP_BND	04/30/2025	MORGAN STANLEY & CO. INC		4,923,650	5,000,000	70,833	2.B FE
98459L-AD-5	YALE UNIVERSITY CORP BND 4.701% 04/15	05/06/2025	BARCLAYS CAPITAL		2,880,000	2,880,000	0	1.A FE
98459L-AD-5	YALE UNIVERSITY CORP BND 4.701% 04/15	05/06/2025	B48R_PB		1,325,000	1,325,000	8,305	1.A FE
55903V-BQ-5	SHELL REQUIRES SEC MASTER REVI CORP BND	06/25/2025	BARCLAYS CAPITAL		25,653	31,000	391	2.B Z
20602R-AD-2	AXON ENTERPRISE INC SENIOR CORP BND 144A	04/10/2025	J.P. LLC		768,084	768,000	3,920	3.C FE
06368M-JG-0	BANK OF MONTREAL SENIOR CORP BND MTN	04/28/2025	BARCLAYS CAPITAL		5,064,550	5,000,000	63,940	1.F FE
21037X-AC-4	CONSTELLATION SOFTWARE INC CONSTELLATION	04/24/2025	JANE STREET CAPITAL		1,595,696	1,575,000	15,571	2.B FE
63307A-2X-2	NATIONAL BANK OF CANADA SENIOR CORP BND	05/15/2025	NATIONAL BANK OF CANADA INTL.		2,574,550	2,500,000	57,556	1.F FE
68245X-AR-0	1011778 BC UNLIMITED LIABILITY SECURED C	04/10/2025	J.P. LLC		755,804	768,000	15,157	3.B FE
683715-AD-8	OPEN TEXT CORP OPENTEXTCORP 3.875% 12/	04/10/2025	J.P. LLC		756,730	853,000	11,936	3.B FE
00188L-AA-5	APA INFRASTRUCTURE LTD APAINFRASTRUCTURE	04/01/2025	B48R_PB		4,648,882	4,705,000	67,651	2.B FE
01330A-AA-4	ALBION FINANCING 1 SARL SECURED CORP BND	05/14/2025	J.P. MORGAN SECURITIES INC		5,000,000	5,000,000	0	3.C FE
05455J-AA-5	AXALTA COATING SYSTEMS DUTCH H SENIOR CO	04/10/2025	J.P. LLC		776,371	768,000	22,581	3.C FE
080782-AA-3	BELRON UK FINANCE PLC BELRONUKFINANCEPLC	04/10/2025	J.P. LLC		752,033	768,000	21,467	3.C FE
456837-AM-5	ING GROEP NV INGGROEPNV 4.550% 10/02/2	05/15/2025	BARCLAYS CAPITAL		2,486,050	2,500,000	13,903	1.G FE
456837-BQ-5	ING GROEP NV SENIOR CORP BND 4.858% 03	04/28/2025	JANE STREET CAPITAL		5,020,850	5,000,000	22,941	1.G FE
460599-AE-3	BRIGHTSTAR LOTTERY PLC INTERNATIONALGAME	04/10/2025	J.P. LLC		740,652	768,000	9,632	3.A FE
47216F-AA-5	JAZZ SECURITIES DAC JAZZSECURITIESDAC	04/04/2025	BANC OF AMERICA SECURITIES LLC		1,885,000	2,000,000	19,931	3.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
47837R-AE-0	JOHNSON CONTROLS INTERNATIONAL JOHNSONCO	04/01/2025	B48R_PB		8,541,185	8,570,000	30,328	2.A FE
62954H-BB-3	NXP BV NXPBV 5.000% 01/15/33	04/01/2025	B48R_PB		10,021,749	10,000,000	225,000	2.A FE
716973-AF-9	PFIZER INVESTMENT ENTERPRISES SENIOR COR	05/22/2025	GOLDMAN SACHS & CO.		4,547,650	5,000,000	2,839	1.F FE
81180L-AA-3	SEAGATE DATA STORAGE TECHNOLOG SENIOR CO	05/12/2025	MORGAN STANLEY & CO. INC		83,000	83,000	0	3.B FE
81180L-AL-9	SEAGATE DATA STORAGE TECHNOLOG SENIOR CO	06/30/2025	TAX FREE EXCHANGE		1,351,460	1,490,000	21,341	3.B FE
81180L-AP-0	SEAGATE DATA STORAGE TECHNOLOG SENIOR CO	06/30/2025	TAX FREE EXCHANGE		1,255,301	1,479,000	22,878	3.B FE
81180L-AQ-8	SEAGATE DATA STORAGE TECHNOLOG SENIOR CO	06/30/2025	TAX FREE EXCHANGE		821,760	768,000	29,920	3.B FE
81180W-BP-5	SEAGATE HDD CAYMAN SENIOR CORP BND 144A	04/10/2025	J.P. LLC		799,956	768,000	15,595	3.B FE
89157X-AD-3	TOTALENERGIES CAPITAL SA TOTALENERGIESCA	04/01/2025	B48R_PB		5,000,000	5,000,000	70,204	1.D FE
03837A-AB-6	APTIV SWISS HOLDINGS LTD APTIVSWISSHOLDI	04/01/2025	B48R_PB		4,275,327	4,285,000	63,751	2.B FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					721,504,099	780,316,662	8,449,321	XXX
G2964#-AA-7	INTEL CORPORATION APGRANGEHOLDINGSLLC	06/20/2025	INTEREST CAPITALIZATION		680,921	680,921	0	2.A PL
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					680,921	680,921	0	XXX
03770D-AB-9	REYNOLDS CONSUMER PRODUCTS LLC REYNOLDSG	04/01/2025	TAX FREE EXCHANGE		(13,798,068)	(13,836,377)	0	2.C FE
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC SECURED TERM_	06/25/2025	BANC OF AMERICA SECURITIES LLC		4,919,567	4,986,842	0	3.B FE
05400K-AJ-9	AVOLON TLB BORROWER 1 US LLC AVOLON(AVOL	05/08/2025	MORGAN STANLEY & CO. INC		199,500	200,000	0	2.A FE
08579J-BH-4	BERRY GLOBAL INC BERRYGLOBALINC 6.156%	04/15/2025	TORONTO DOMINION BANK		222,314	225,693	0	2.C FE
11823L-AP-0	BUCKEYE PARTNERS LP BUCKEYE(BUCKEYEPARTN	06/17/2025	TORONTO DOMINION BANK		2,292,316	2,297,651	0	2.C FE
13134N-AH-4	CALPINE CONSTRUCTION FINANCE C CALPINECO	04/23/2025	UBS WARBURG LLC		648,886	650,000	0	3.A FE
16384Y-AJ-6	CHEMOURS COMPANY SECURED TERM_LOAN 7.3	06/16/2025	J.P. MORGAN SECURITIES INC		122,783	125,000	0	3.A FE
29362L-AM-6	ENTEGRIS INC ENTEGRISINC 6.049% 07/06/	04/15/2025	JEFFRIES & CO. INC.		1,982,500	2,000,000	0	2.C FE
41587C-AR-9	ENVIRI CORP HARSCOCORPORATION 6.577% 0	06/23/2025	BANC OF AMERICA SECURITIES LLC		519,302	523,640	0	3.C FE
431319-AH-5	HILCORP ENERGY I LP HILCORP(HILCORPENERG	06/06/2025	J.P. MORGAN SECURITIES INC		13,449,910	13,500,000	0	2.C FE
62675K-AB-5	MURPHY OIL USA INC SECURED TERM_LOAN 6	05/14/2025	RBC DOMINION SECURITIES INC.		21,958,864	22,000,000	0	2.C FE
74142K-AK-5	PRETIUM PKG HOLDINGS INC SECURED TERM_LO	05/05/2025	PIK BOND ADJUSTMENT		681	681	0	5.C FE
75041E-AJ-1	RADIOLOGY PARTNERS INC RADIOLOGYPARTNERS	06/30/2025	PIK BOND ADJUSTMENT		745	1,021	0	4.C FE
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC SECURED TE	04/15/2025	VARIOUS		198,569	199,747	0	2.C FE
BGS39R-X3-7	LEHIGH VALLEY RAIL MANAGEMENT SECURED TE	04/15/2025	DIRECT		8,043,750	8,125,000	0	2.C Z
BGS3EE-TK-7	INFRAPARK PARENT LLC SECURED TERM LOAN	06/05/2025	DIRECT		14,850,000	15,000,000	0	2.B Z
000000-00-0	VENTURE GLOBAL CALCASIEU PASS VENTUREGLO	04/30/2025	BANC OF AMERICA SECURITIES LLC		849,865	850,000	0	3.B
88103N-AL-4	TERRAFORM POWER OPERATING LLC SECURED TE	04/01/2025	TAX FREE EXCHANGE		5,672,562	5,661,918	0	3.A FE
37156Q-AZ-9	GENESEE & WYOMING INC PROJECTGIONA(GENES	06/02/2025	RBC DOMINION SECURITIES INC.		645,543	650,000	0	3.C FE
79546K-AK-6	SALLY HOLDINGS LLC SALLYHOLDINGSLLC 6.	06/18/2025	BANC OF AMERICA SECURITIES LLC		3,791,031	3,786,763	0	2.C FE
16115E-AT-4	CHART INDUSTRIES INC SECURED TERM LOAN	06/20/2025	J.P. MORGAN SECURITIES INC		1,003,289	1,000,000	0	3.C FE
53229L-AB-3	LIGHTNING POWER LLC LIGHTNINGPOWER(LIGHT	04/16/2025	MORGAN STANLEY & CO. INC		747,183	748,120	0	3.C FE
55909U-AG-4	MAGENTA BUYER LLC MAGENTASECURITYHOLDING	04/30/2025	PIK BOND ADJUSTMENT		73	73	0	6. FE
89705D-AP-7	TRONOX FINANCE LLC TRONOXFINANCELLC 6.	06/10/2025	VARIOUS		2,687,386	2,748,125	0	3.B FE
47783Y-AP-4	JBTMAREL CORP JOHNBEANTECH(JOHNBEANTECH	06/05/2025	WELLS FARGO SECURITIES		322,986	325,000	0	3.B FE
90932R-AP-9	UNITED AIRLINES INC UNITEDAIRLINES(UNITE	04/22/2025	VARIOUS		11,351,560	11,364,282	0	2.C FE
19239L-AB-2	COGENTRIX FINANCE HOLDCO I LLC SECURED T	04/23/2025	VARIOUS		3,147,313	3,150,000	0	3.C FE
02376C-BT-1	AMERICAN AIRLINES INC SECURED TERM LOAN	06/06/2025	CITIGROUP GLOBAL MKT INC		5,445,000	5,500,000	0	3.A FE
000000-00-0	HERC HOLDINGS INC SECURED TERM LOAN 6.	06/23/2025	WELLS FARGO SECURITIES		1,993,927	2,000,000	0	2.C FE
172442-AV-7	CINEMARK USA INC SECURED TERM LOAN 6.5	06/30/2025	TAX FREE EXCHANGE		8,161,182	8,168,818	0	3.A FE
88025B-AP-6	SOMNIGROUP INTERNATIONAL INC SECURED TER	06/24/2025	TAX FREE EXCHANGE		13,972,563	14,025,023	0	3.A FE
000000-00-0	ARM MONUMENT INTERMEDIATE HOLD SECURED T	06/02/2025	TAX FREE EXCHANGE		20,798,876	20,832,462	217,033	2.C Z
01608U-AE-7	ALI GROUP NORTH AMERICA CORP SECURED TER	06/17/2025	VARIOUS		10,497,906	10,520,298	0	2.C FE
12768E-AH-9	CAESARS ENTERTAINMENT INC SECURED TERM L	04/17/2025	J.P. MORGAN SECURITIES INC		969,937	1,000,000	0	3.C FE
92855L-AR-7	VIZIENT INC VIZIENT(VIZIENTINC) 6.077%	06/05/2025	BANC OF AMERICA SECURITIES LLC		734,191	730,590	0	3.B FE
121575-AL-8	BURLINGTON COAT FACTORY WAREHO SECURED T	06/20/2025	J.P. MORGAN SECURITIES INC		1,980,000	2,000,000	0	3.A FE
88025B-AN-1	SOMNIGROUP INTERNATIONAL INC TEMPURSEALY	05/06/2025	VARIOUS		7,496,465	7,531,150	0	2.C FE
BYD91W-BY-4	AS MILEAGE PLAN IP LTD ALASKAAIR(ASMILEA	05/30/2025	BANC OF AMERICA SECURITIES LLC		3,965,804	3,989,975	0	2.C FE
88078F-BM-9	TEREX CORPORATION TEREX(TEREXCORPORATION	04/28/2025	VARIOUS		5,413,012	5,400,000	0	2.C FE
44413E-AJ-7	HUDSON RIVER TRADING LLC HUDSONRIVER(HUD	04/17/2025	CITIGROUP GLOBAL MKT INC		494,920	500,000	0	3.B FE
BYDAU9-CC-7	VERITAS US INC ARCTERAGLOBALTL 16.799%	04/01/2025	PIK BOND ADJUSTMENT		498	498	0	5.B Z
172442-AU-9	CINEMARK USA INC CINEMARKUSAINC 7.061%	05/02/2025	BARCLAYS CAPITAL		1,866,940	1,882,310	0	3.A FE
11823L-AQ-8	BUCKEYE PARTNERS LP BUCKEYE(BUCKEYEPARTN	06/17/2025	VARIOUS		5,503,939	5,500,001	0	2.C FE

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

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17178H-AR-3	CIENA CORPORATION CIENA(CIENACORPORATION	04/11/2025	CITIBANK		800,395	800,000	0	3.A FE
55314N-AZ-7	MKS INSTRUMENTS INC MKSINSTRUMENTS(MKSIN	06/26/2025	J.P. MORGAN SECURITIES INC		950,515	950,000	0	3.A FE
86184X-AB-0	STONEPEAK NILE PARENT LLC SECURED TERM L	06/02/2025	VARIOUS		3,491,164	3,500,000	0	3.A FE
76171J-AE-1	REYNOLDS CONSUMER PRODUCTS LLC REYNOLDSC	04/01/2025	TAX FREE EXCHANGE		13,798,068	13,836,377	0	3.A FE
44969C-BP-4	IQVIA INC IQVIA(IQVIAINC) 6.072% 01/02	06/18/2025	VARIOUS		3,002,351	3,000,000	0	2.C FE
23326S-AB-3	DRAFTKINGS INC DRAFTKINGS(DRAFTKINGSINC)	06/24/2025	VARIOUS		1,377,686	1,393,293	0	2.C FE
BYDFSP-36-6	CROWN EQUIPMENT CORP SECURED TERM LOAN	04/10/2025	TAX FREE EXCHANGE		1,737,512	1,745,625	0	3.B FE
BYDG42-1J-5	CELSIUS HOLDINGS INC SECURED TERM LOAN	06/13/2025	VARIOUS		3,776,718	3,800,000	0	3.C FE
07368R-AJ-0	QUEEN MERGERCO INC SECURED TERM LOAN 7	05/08/2025	VARIOUS		2,483,561	2,508,647	0	3.C FE
46123U-AP-3	INVENERGY THERMAL OPERATING I INVENERGY(	05/29/2025	MUFG SECURITIES AMERICAS INC		3,016,406	3,046,875	0	3.B FE
BYDJP2-08-1	INVENERGY THERMAL OPERATING I INVENERGYT	05/29/2025	MUFG SECURITIES AMERICAS INC		201,094	203,125	0	3.B FE
BYDJXV-S9-6	MRP BUYER LLC SECURED TERM LOAN 7.575%	06/09/2025	SANTANDER INVESTMENT		2,608,760	2,662,000	0	3.C FE
46583D-AH-2	IVANTI SOFTWARE INC SECURED TERM LOAN	05/02/2025	TAX FREE EXCHANGE		163,951	164,357	0	5.A FE
04649V-BE-9	ASURION LLC SECURED TERM LOAN 8.577% 0	06/20/2025	BANC OF AMERICA SECURITIES LLC		2,813,000	2,900,000	0	3.C FE
04649V-BE-9	ASURION LLC SECURED TERM LOAN 8.577% 0	06/12/2025	TAX FREE EXCHANGE		258,362	258,401	0	3.C FE
45258F-AE-0	INGRAM MICRO INC SECURED TERM LOAN 6.5	06/17/2025	TAX FREE EXCHANGE		2,351,297	2,352,921	0	3.B FE
03965E-AH-9	ARCOSA INC SECURED TERM LOAN 6.327% 08	06/17/2025	TAX FREE EXCHANGE		1,251,774	1,246,875	0	3.A FE
L5000D-AF-4	PRA HEALTH SCIENCES INC PRAHEALTHSCIENCE	04/17/2025	CITIGROUP GLOBAL MKT INC		798,821	797,824	0	2.C FE
P2121Y-AY-4	CARNIVAL CORP CARNIVAL(CARNIVALCORP)3YR	05/08/2025	J.P. MORGAN SECURITIES INC		5,065,563	5,100,000	0	2.C FE
C2348C-AJ-6	CELESTICA INC. CELESTICA(CELESTICAINC.)	05/02/2025	BANC OF AMERICA SECURITIES LLC		648,137	650,000	0	3.A FE
55404T-AF-9	MINIMAX GMBH MINIMAXVIKING(MINIMAXGMB)	04/22/2025	DEUTSCHE BANK AG		500,000	500,000	0	3.C FE
89969K-AJ-6	SAMSONITE GROUP SA SAMSONITEINTERNATIONA	04/28/2025	J.P. MORGAN SECURITIES INC		3,491,982	3,492,469	0	2.C FE
N3313E-AJ-9	FLUTTER FINANCING BV SECURED TERM LOAN	06/20/2025	J.P. MORGAN SECURITIES INC		2,600,184	2,612,421	0	2.C FE
00847N-AE-6	ALBION FINANCING 3 SARL AGGREKO(ALBIONFI	05/02/2025	BANC OF AMERICA SECURITIES LLC		989,884	1,000,000	0	3.C FE
L5000D-AE-7	ICON LUXEMBOURG SARL ICONLUXEMBOURGSARL	04/17/2025	CITIGROUP GLOBAL MKT INC		3,206,179	3,202,176	0	2.C FE
N6872N-AM-8	PEER HOLDING III BV SECURED TERM LOAN	04/29/2025	RABOBANK NEDERLAND		498,741	498,741	0	3.B FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					237,007,675	238,086,431	217,033	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					1,119,535,633	1,190,298,914	9,781,899	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					1,119,535,633	1,190,298,914	9,781,899	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					1,119,535,633	1,190,298,914	9,781,899	XXX
38379E-2J-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_14-1	06/01/2025	INTEREST CAPITALIZATION		50,463	50,463	0	1.A
38379J-NL-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_15-2	06/01/2025	INTEREST CAPITALIZATION		35,063	35,063	0	1.A
38379W-D9-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	06/01/2025	INTEREST CAPITALIZATION		14,842	14,842	0	1.A
38380B-EV-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-1	06/01/2025	INTEREST CAPITALIZATION		57,607	57,607	0	1.A
38380W-F8-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	06/01/2025	INTEREST CAPITALIZATION		55,832	55,832	0	1.A
38380X-5T-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-1	06/01/2025	INTEREST CAPITALIZATION		76,561	76,561	0	1.A
38380Y-5T-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	06/01/2025	INTEREST CAPITALIZATION		220,274	220,274	0	1.A
38380Y-R8-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-1	06/01/2025	INTEREST CAPITALIZATION		110,137	110,137	0	1.A
38380Y-W9-2	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-1	06/01/2025	INTEREST CAPITALIZATION		151,541	151,541	0	1.A
38380Y-YL-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	06/01/2025	INTEREST CAPITALIZATION		34,616	34,616	0	1.A
38381A-AF-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-1	06/01/2025	INTEREST CAPITALIZATION		126,720	126,720	0	1.A
38381A-QP-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	06/01/2025	INTEREST CAPITALIZATION		91,059	91,059	0	1.A
38381A-X5-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	06/01/2025	INTEREST CAPITALIZATION		65,698	65,698	0	1.A
38381T-PA-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	06/01/2025	INTEREST CAPITALIZATION		148,165	148,165	0	1.A
38385B-EW-6	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM	04/28/2025	MORGAN STANLEY & CO. INC		2,473,924	2,478,571	4,052	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					3,712,502	3,717,149	4,052	XXX
20753G-AB-7	FANNIE MAE CAS_24-R04 4-1M1 144A 5.40	05/27/2025	BNP PARIBAS		131,684	131,684	20	1.A
20754X-AB-9	FANNIE MAE CAS_24-R05 WHOLE CMO 5-2M1 14	05/29/2025	MORGAN STANLEY & CO. INC		1,274,704	1,275,103	566	1.A
20755A-AB-8	FANNIE MAE CONNECTICUT AVENUE CAS_23-R02	05/21/2025	BNP PARIBAS		10,228,378	10,003,303	49,919	1.A
20755R-AB-1	CONNECTICUT AVENUE SECURITIES WHOLE CMO	05/27/2025	BNP PARIBAS		956,559	956,559	143	1.A
20755T-AB-7	CONNECTICUT AVENUE SECURITIES 4-1M1 144	06/04/2025	MORGAN STANLEY & CO. INC		2,500,000	2,500,000	0	1.A
3132CX-A4-4	FEDERAL HOME LOAN MORTGAGE COR POOL#SB09	06/24/2025	BARCLAYS CAPITAL		7,559,084	7,820,584	18,248	1.A
3132CX-EZ-1	FEDERAL HOME LOAN MORTGAGE COR POOL#SB10	04/17/2025	BARCLAYS CAPITAL		11,501,825	11,823,197	23,849	1.A

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3132CX-T7-7	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR	04/07/2025	WELLS FARGO SECURITIES		25,849,704	25,918,550	22,679	1.A
3132CX-T8-5	FEDERAL HOME LOAN MORTGAGE COR POOL#SB14	04/15/2025	WELLS FARGO SECURITIES		27,086,146	27,437,691	51,446	1.A
3132CX-UC-4	FEDERAL HOME LOAN MORTGAGE COR POOL#SB14	04/07/2025	WELLS FARGO SECURITIES		23,968,346	23,628,684	22,972	1.A
3132DU-SD-0	FEDERAL HOME LOAN MORTGAGE COR POOL#SD68	05/27/2025	BARCLAYS CAPITAL		4,676,611	4,622,620	20,802	1.A
3132DW-G8-0	FEDERAL HOME LOAN MORTGAGE COR POOL#SD83	05/02/2025	MERRILL LYNCH PIERCE FNNR & SM		6,041,685	6,199,581	3,444	1.A
3132DW-HR-7	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	04/01/2025	B48R_PB		1,607,509	1,633,833	5,310	1.A
3132E0-TC-6	FEDERAL HOME LOAN MORTGAGE COR POOL#SD41	04/30/2025	BARCLAYS CAPITAL		5,203,804	5,498,488	0	1.A
3133US-KU-4	FEDERAL HOME LOAN MORTGAGE COR POOL#SI21	06/25/2025	MORGAN STANLEY & CO. INC		4,994,404	6,012,827	10,439	1.A
3136AB-YU-1	FANNIE MAE FNMA_13-1 FNMA_13-1 3.000%	06/01/2025	INTEREST CAPITALIZATION		14,736	14,736	0	1.A
3136AD-S3-4	FANNIE MAE FNMA_13-41 FNMA_13-41 3.500	04/01/2025	INTEREST CAPITALIZATION		67,647	67,647	0	1.A
3136AN-HP-5	FANNIE MAE FNMA_15-21 SENIOR AGENCY_CMO	06/01/2025	INTEREST CAPITALIZATION		32,096	32,096	0	1.A
3136AQ-KE-9	FANNIE MAE FNMA_15-83 FNMA_15-83 3.500	06/01/2025	INTEREST CAPITALIZATION		229,362	229,362	0	1.A
3136AS-XB-7	FANNIE MAE FNMA_16-43 SENIOR AGENCY_CMO	06/01/2025	INTEREST CAPITALIZATION		47,045	47,045	0	1.A
3136AT-PS-7	FANNIE MAE FNMA_16-59A FNMA_16-59 3.25	06/01/2025	INTEREST CAPITALIZATION		118,407	118,407	0	1.A
3136B1-K6-0	FANNIE MAE FNMA_18-30 FNMA_18-30 4.000	06/01/2025	INTEREST CAPITALIZATION		61,408	61,408	0	1.A
3136B2-6H-0	FANNIE MAE FNMA_18-66 SENIOR AGENCY_CMO	06/01/2025	INTEREST CAPITALIZATION		158,883	158,883	0	1.A
3136B2-T3-6	FANNIE MAE FNMA_18-67 SENIOR AGENCY_CMO	06/01/2025	INTEREST CAPITALIZATION		145,292	145,292	0	1.A
3136B3-DN-7	FANNIE MAE FNMA_18-73 FNMA_18-73 3.500	06/01/2025	INTEREST CAPITALIZATION		57,165	57,165	0	1.A
3136B3-DW-7	FANNIE MAE FNMA_18-73 FNMA_18-73 3.500	06/01/2025	INTEREST CAPITALIZATION		135,530	135,530	0	1.A
3136B3-FD-7	FANNIE MAE FNMA_18-76 SENIOR AGENCY_CMO	06/01/2025	INTEREST CAPITALIZATION		159,372	159,372	0	1.A
3136B3-FZ-8	FANNIE MAE FNMA_18-76 SENIOR AGENCY_CMO	06/01/2025	INTEREST CAPITALIZATION		275,342	275,342	0	1.A
3136B3-RV-4	FANNIE MAE FNMA_18-89 SENIOR AGENCY_CMO	06/01/2025	INTEREST CAPITALIZATION		175,061	175,061	0	1.A
3136B5-TV-7	FANNIE MAE FNMA_19-41 FNMA_19-41G 4.00	06/01/2025	INTEREST CAPITALIZATION		30,195	30,195	0	1.A
3136BT-3D-3	FEDERALNATIONALMORTGAGEASSO SENIORAGENCY	06/16/2025	J.P. MORGAN SECURITIES INC		7,498,400	7,484,367	28,700	1.A
3137BG-GR-4	FREDDIE MAC FHLMC_4443 FHLMC_4443B 3.5	04/01/2025	INTEREST CAPITALIZATION		43,605	43,605	0	1.A
3137BM-T7-1	FREDDIE MAC FHLMC_4548 FHLMC_4548 3.50	06/01/2025	INTEREST CAPITALIZATION		214,033	214,033	0	1.A
3137BP-6P-9	FREDDIE MAC FHLMC_4573 FHLMC_4573 3.00	06/01/2025	INTEREST CAPITALIZATION		108,798	108,798	0	1.A
3137BQ-6W-2	FREDDIE MAC FHLMC_4590 FHLMC_4590A 3.5	06/01/2025	INTEREST CAPITALIZATION		126,633	126,633	0	1.A
3137BQ-PF-8	FREDDIE MAC FHLMC_4596 FHLMC_4596 3.00	06/01/2025	INTEREST CAPITALIZATION		31,064	31,064	0	1.A
3137FH-7M-9	FREDDIE MAC FHLMC_4825 SENIOR AGENCY_CMO	06/01/2025	INTEREST CAPITALIZATION		67,412	67,412	0	1.A
3137FH-G3-1	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO	06/01/2025	INTEREST CAPITALIZATION		279,731	279,731	0	1.A
3137FH-GA-5	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO	06/01/2025	INTEREST CAPITALIZATION		175,626	175,626	0	1.A
3137FH-RM-7	FHLMC MULTIFAMILY STRUCTURED P FHLMC_483	06/01/2025	INTEREST CAPITALIZATION		56,630	56,630	0	1.A
3137FH-T6-0	FREDDIE MAC FHLMC_4830 FHLMC_4830 4.00	06/01/2025	INTEREST CAPITALIZATION		37,838	37,838	0	1.A
3137FJ-W8-8	FHLMC MULTIFAMILY STRUCTURED P SENIOR AG	06/01/2025	INTEREST CAPITALIZATION		182,692	182,692	0	1.A
3137FK-AE-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	06/01/2025	INTEREST CAPITALIZATION		162,539	162,539	0	1.A
3137HC-Y5-5	FREDDIE MAC FHLMC_5426 AGENCY CMO 426A-F	05/21/2025	TD SECURITIES (USA)		10,316,552	10,306,890	3,209	1.A
3137HL-SP-8	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM	05/15/2025	BANK OF MONTREAL		12,507,813	12,500,000	9,948	1.A
3137HL-SX-1	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM	05/15/2025	BANK OF MONTREAL		12,515,625	12,500,000	9,601	1.A
3140W1-KB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL#FA11	04/29/2025	CITIGROUP GLOBAL MKT INC		7,555,419	7,419,776	35,862	1.A
3140Y6-NX-4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CC04	06/11/2025	BARCLAYS CAPITAL		8,126,949	7,950,546	14,576	1.A
31418E-4M-9	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA53	05/02/2025	MERRILL LYNCH PIERCE FNNR & SM		6,036,581	6,209,277	3,450	1.A
31418E-J5-0	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA47	05/21/2025	MORGAN STANLEY & CO. INC		16,205,395	17,869,492	41,695	1.A
31418E-U8-1	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA51	05/02/2025	MORGAN STANLEY & CO. INC		6,035,299	6,197,996	3,443	1.A
31418E-W2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA51	05/02/2025	J.P. MORGAN SECURITIES INC		6,049,776	6,213,611	3,452	1.A
35563P-DX-4	SEASONED CREDIT RISK TRANSFER SCRT_18-1	06/01/2025	INTEREST CAPITALIZATION		41,316	41,316	0	1.A
35563P-EC-9	SEASONED CREDIT RISK TRANSFER SENIOR AGE	06/01/2025	INTEREST CAPITALIZATION		66,237	66,237	0	1.A
35563P-GK-9	SEASONED CREDIT RISK TRANSFER SENIOR AGE	06/01/2025	INTEREST CAPITALIZATION		166,170	166,170	0	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					229,896,117	233,582,524	383,773	XXX
10569R-AC-6	BRAVO RESIDENTIAL FUNDING TRUS SENIORWHO	05/16/2025	BARCLAYS CAPITAL		4,734,991	4,735,000	15,180	1.A FE
10570M-AC-4	BRAVORESIDENTIALFUNDINGTRUS WHOLE CMO NQ	06/26/2025	MORGAN STANLEY & CO. INC		7,859,986	7,860,000	36,096	1.A FE
161935-AD-3	CHASE HOME LENDING MORTGAGE TR WHOLE CMO	05/08/2025	J.P. MORGAN SECURITIES INC		5,115,496	5,086,667	23,738	1.A FE
161935-AG-6	CHASE HOME LENDING MORTGAGE TR WHOLE CMO	05/08/2025	J.P. MORGAN SECURITIES INC		1,655,370	1,693,333	7,902	1.A FE
33852B-AJ-4	FLAGSTAR MORTGAGE TRUST FSMT_1 FSMT_19-2	04/01/2025	B48R_PB		2,144,037	2,385,569	6,030	1.A
36272D-AA-4	GS MORTGAGE-BACKED SECURITIES SENIORWHOL	05/15/2025	GOLDMAN SACHS & CO.		15,009,375	15,000,000	72,500	1.A FE
46657T-AL-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE CMO	05/01/2025	J.P. MORGAN SECURITIES INC		1,440,022	1,442,276	240	1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46657W-AL-2	JP MORGAN MORTGAGE TRUST JPMMT WHOLE CMO	05/01/2025	J.P. MORGAN SECURITIES INC		8,174,616	8,172,062	1,362	1.A
46658P-AD-4	JP MORGAN MORTGAGE TRUST JPMMT WHOLE CMO	05/20/2025	BANC OF AMERICA SECURITIES LLC		1,553,329	1,543,741	5,146	1.A FM
67119X-AC-8	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE CMO	04/01/2025	B48R_PB		1,235,318	1,235,319	4,411	1.A
67449A-AA-3	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE CMO	05/15/2025	CITIGROUP GLOBAL MARKE		2,249,986	2,250,000	6,840	1.A FE
67647B-AU-7	OCEANVIEW MORTGAGE TRUST OCMT_ WHOLE CMO	05/15/2025	BANC OF AMERICA SECURITIES LLC		9,995,704	10,000,000	0	1.A FE
69392P-AA-3	PRESTONRIDGEPARTNERSMORTGAG WHOLE CMO CF	06/27/2025	NOMURA SECURITIES INTL. INC.		1,998,439	2,000,000	9,042	1.A Z
81749C-AA-7	SEQUOIA MORTGAGE TRUST SEMT_22 WHOLE CMO	04/23/2025	B48R_PB		2,950,895	3,727,558	6,730	1.A
924928-AA-2	VERUS SECURITIZATION TRUST VER WHOLE CMO	04/15/2025	J.P. MORGAN SECURITIES INC		6,600,198	6,600,300	22,680	1.A FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					72,717,762	73,731,825	217,897	XXX
009920-AA-7	ALA TRUST ALA_25-OANA SENIOR CMBS OANA-A	05/14/2025	MORGAN STANLEY & CO. INC		8,847,825	8,870,000	0	1.A FE
009920-AC-3	ALA TRUST ALA_25-OANA OANA-B 144A 6.1	05/14/2025	MORGAN STANLEY & CO. INC		997,500	1,000,000	0	1.D FE
009920-AE-9	ALA TRUST ALA_25-OANA OANA-C 144A 6.3	05/14/2025	MORGAN STANLEY & CO. INC		1,496,250	1,500,000	0	1.G FE
05494F-BT-4	BANK BANK_25-BNK49 K49-A5 5.623% 03/1	04/25/2025	CITIGROUP GLOBAL MKT INC		3,094,688	3,000,000	12,652	1.A FE
05593Q-AC-8	BMO MORTGAGE TRUST BMO_24-5C6 SENIOR CMB	04/29/2025	J.P. MORGAN SECURITIES INC		510,859	500,000	2,141	1.A
05593Q-AC-8	BMO MORTGAGE TRUST BMO_24-5C6 SENIOR CMB	04/29/2025	B48R_PB		6,635,975	6,500,000	24,956	1.A
05594C-AA-2	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM	05/30/2025	GOLDMAN SACHS & CO.		2,000,000	2,000,000	0	1.A FE
05608R-AA-3	BX TRUST BX_21-ARIA BX_21-ARIA 5.325%	05/08/2025	J.P. MORGAN SECURITIES INC		1,491,094	1,500,000	5,187	1.A
05612T-AC-9	BX COMMERCIAL MORTGAGE TRUST B BX_24-VLT	05/29/2025	BNP PARIBAS		224,438	225,000	588	1.A
07336W-BA-6	BARCLAYS COMMERCIAL MORTGAGE S SENIOR CM	04/14/2025	BARCLAYS CAPITAL		6,138,125	6,100,000	12,817	1.A
12433G-AA-4	BXTRUSTBX_25-GW BX TRUST BX_25-GW 0.00	06/18/2025	J.P. MORGAN SECURITIES INC		4,000,000	4,000,000	0	1.A FE
12433G-AC-0	BX_25-GW BX TRUST BX_25-GW 0.000% 07/1	06/18/2025	J.P. MORGAN SECURITIES INC		2,000,000	2,000,000	0	1.D FE
12433G-AE-6	BXTRUSTBX_25-GW BX TRUST BX_25-GW 0.00	06/18/2025	J.P. MORGAN SECURITIES INC		2,000,000	2,000,000	0	1.E FE
38406J-AA-6	GRACECHURCH MORTGAGE FINANCE P LCF SENIO	04/15/2025	WELLS FARGO SECURITIES		1,066,211	1,250,000	1,222	1.A
67120U-AA-5	NYC COMMERCIAL MORTGAGE TRUST NYC_25-3BP	04/01/2025	B48R_PB		2,910,705	2,918,000	5,390	1.A FE
682939-AA-1	ONNI COMMERCIAL MORTGAGE TRUST ONNI_24-A	04/23/2025	J.P. MORGAN SECURITIES INC		270,421	267,000	950	1.A
74334G-AA-4	PROGRESS RESIDENTIAL TRUST PRO SFR2-A 1	04/01/2025	B48R_PB		4,589,148	5,000,000	11,935	1.A FE
87256G-AC-6	THE 2023-MIC TRUST THE_23-MIC SUB CMBS M	04/14/2025	NAT CITY		2,009,571	1,871,000	7,176	1.D FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					50,282,810	50,501,000	85,014	XXX
00901A-AU-1	AIMCO CLO LTD AIMCO_19-10 AIMCO_10-RR	04/10/2025	STONEX FINANCIAL INC		994,200	1,000,000	13,255	1.C FE
03329F-BA-1	ANCHORAGE CAPITAL CLO LTD ANCH ABS -15-B	06/10/2025	DEUTSCHE BANK AG		2,875,000	2,875,000	0	1.C FE
03769U-AS-7	APIDOS CLO APID_23-43 ABS MEZZANIN_ 5.	05/28/2025	DEUTSCHE BANK AG		11,160,000	11,160,000	0	1.B FE
04017W-AY-8	ARESCLOLTDARES_54 ABS RR-BR2 144A 0.00	06/18/2025	MORGAN STANLEY & CO. INC		5,000,000	5,000,000	0	1.C FE
38179N-AB-0	GOLUB CAPITAL PARTNERS CLO LTD ABS 4-71A	04/10/2025	SCOTIA CAPITAL		1,501,800	1,500,000	15,618	1.A FE
67098W-BC-4	OHA CREDIT PARTNERS LTD OAKC_7 -R-B1R 1	06/18/2025	NOMURA SECURITIES INTL. INC.		4,000,000	4,000,000	0	1.C FE
67098W-BG-5	OHA CREDIT PARTNERS LTD OAKC_7 -R-CR2 1	06/18/2025	NOMURA SECURITIES INTL. INC.		3,125,000	3,125,000	0	2.B Z
001210-AQ-6	AGL CLO LTD AGL_22-19 ABS 9-A1R 144A 0	06/27/2025	NOMURA SECURITIES INTL. INC.		1,400,000	1,400,000	0	1.A FE
03328C-AA-0	ANCHC_25-33 ABS 5-33-A1 144A 0.000% 10	06/27/2025	J.P. MORGAN SECURITIES INC		1,250,000	1,250,000	0	1.A FE
03328C-AE-2	ANCHC_25-33 25-33-B 144A 0.000% 10/20	06/27/2025	J.P. MORGAN SECURITIES INC		2,350,000	2,350,000	0	1.C FE
03328C-AG-7	ANCHORAGECAPITALCLOLTDANCH 5-33A-C 144A	06/27/2025	J.P. MORGAN SECURITIES INC		2,400,000	2,400,000	0	1.F FE
03762Y-BH-9	APIDOS CLO XXV APID_16-25ARRR ABS ARRR-B	04/10/2025	MIZUHO INTERNATIONAL PLC		4,951,500	5,000,000	86,491	1.B FE
03767M-AS-7	APIDOS CLO XXIX APID_18-29AR ABS AR-A2R	05/21/2025	BANK OF AMERICA		8,000,000	8,000,000	0	1.A FE
05682G-AW-8	BAINCAPITALCREDITCLOBCC_22 ABS 2A-CR 144	06/13/2025	BNP PARIBAS		2,000,000	2,000,000	0	2.B Z
05765D-AL-9	BALBOA BAY LOAN FUNDING LTD BO ABS -1R-A	04/09/2025	BARCLAYS CAPITAL		994,500	1,000,000	12,537	1.A FE
05765D-AR-6	BALBOA BAY LOAN FUNDING LTD BO BALBOA BA	06/12/2025	BANC OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0	1.A FE
05877G-AA-1	BALLYROCK CLO 22 LTD BALLY_24- ABS 22A-A	04/09/2025	CITIGROUP GLOBAL MKT INC		1,999,000	2,000,000	27,587	1.A FE
08183D-AQ-6	BENEFIT STREET PARTNERS CLO LT ABS A-A2R	04/15/2025	BANK OF AMERICA		6,500,000	6,500,000	0	1.A FE
08183D-AS-2	BENEFIT STREET PARTNERS CLO LT ABS BR_ 1	04/15/2025	BANK OF AMERICA		3,181,000	3,181,000	0	1.C FE
12555Q-AN-6	CIFC_20-1A ABS 1A-A1R 144A 5.668% 07/1	04/11/2025	BANC OF AMERICA SECURITIES LLC		3,487,750	3,500,000	49,438	1.A FE
143111-AL-6	CARLYLE GLOBAL MARKET STRATEGI ABS -3A-A	04/08/2025	J.P. MORGAN SECURITIES INC		3,000,000	3,000,000	37,981	1.A FE
14317K-AC-8	CARLYLE US CLO LTD CGMS_21-9 CGMS_21-9A	06/27/2025	DEUTSCHE BANK AG		495,594	495,000	5,949	1.C FE
14320C-AE-7	CARLYLE GLOBAL MARKET STRATEGI ABS 5-2A	05/01/2025	CITIGROUP GLOBAL MKT INC		1,000,000	1,000,000	0	1.F FE
26252V-AS-0	DRYDEN SENIOR LOAN FUND DRSLF_ ABS 77AR-	04/24/2025	J.P. MORGAN SECURITIES INC		998,500	1,000,000	10,140	1.A FE
29001V-AU-3	ELMWOOD CLO VI LTD ELMWI6_20-3A ELMWI6_20-	04/24/2025	WELLS FARGO SECURITIES		1,246,500	1,250,000	785	1.A FE
29003Y-AL-5	ELMWOOD CLO 23 LTD ELM23_23-2 3-2A-BR 1	05/14/2025	RBC DOMINION SECURITIES INC.		3,195,000	3,195,000	24,268	1.C FE
413717-BC-2	HARRIMAN PARK CLO HRPK_20-1 ABS -R-ARR 1	06/18/2025	CITIGROUP GLOBAL MARKE		4,650,000	4,650,000	0	2.B Z
449278-AJ-9	ICGUSCLO2023-1(I)LTDICG_2 ABS -1-AR 144A	06/18/2025	CIBC WORLD MARKETS CORP.		5,000,000	5,000,000	0	1.A FE

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
449278-AK-6	ICGUSCLOLTDICG_23-1A ABS 1A-BR 144A 0.	06/18/2025	CIBC WORLD MARKETS CORP.		4,000,000	4,000,000	0	1.C FE
47048U-AN-8	JAMESTOWNCLOLTDJTWN_21-17A ABS 7A-B1R 14	06/26/2025	CIBC WORLD MARKETS CORP.		6,750,000	6,750,000	0	1.C Z
47048U-AQ-1	JAMESTOWNCLOLTDJTWN_21-17A ABS 17A-CR 14	06/26/2025	CIBC WORLD MARKETS CORP.		5,500,000	5,500,000	0	1.F Z
50203C-AN-3	LCMLTDPARTNERSHIPLCM_34A ABS R-A2R 144A	06/30/2025	BANK OF MONTREAL CHICAGOBRANCH		7,250,000	7,250,000	0	1.A Z
55287K-AA-1	MF1 MULTIFAMILY HOUSING MORTGA SENIOR CM	05/12/2025	GOLDMAN SACHS & CO.		997,500	1,000,000	0	1.A FE
55821L-AL-8	MADISON PARK FUNDING MDPK_21-3 39A-BR 1	05/21/2025	DEUTSCHE BANK AG		5,945,386	5,935,000	29,786	1.C FE
55956A-AA-3	MAGNETITE CLO LTD MAGNE_24-41 ABS E_41A-	04/04/2025	MITSUBISHI SECURITIES USA		992,600	1,000,000	15,253	1.A FE
559924-AL-9	MAGNE_39-R ABS 39-R-BR 144A 5.832% 01/	06/24/2025	SMBC NIKKO CAP MARKETS LTD		500,750	500,000	4,941	1.C FE
57068U-AA-0	MARKET STREET CLO LTD MKTST_25 ABS 25-1-	05/08/2025	JEFFRIES & CO. INC.		2,000,000	2,000,000	0	1.A FE
640989-AE-9	NEUB_25-61 ABS -61A-B 144A 0.000% 07/1	06/11/2025	BANC OF AMERICA SECURITIES LLC		3,500,000	3,500,000	0	1.C FE
64133W-AQ-8	NEUBERGER BERMAN CLO LTD NEUB_ ABS 42A-B	05/14/2025	BANK OF AMERICA		8,991,000	9,000,000	41,039	1.C FE
64135X-AA-9	NEUBERGER BERMAN CLO LTD NEUB ABS 32RA-A	06/27/2025	WELLS FARGO SECURITIES		5,500,000	5,500,000	0	1.A FE
67112K-AH-2	OCP CLO LTD OCP_18-15AR ABS AR-BR 144A	06/24/2025	BARCLAYS CAPITAL		2,005,600	2,000,000	50,748	1.C FE
67577F-AA-6	OCTAGON INVESTMENT PARTNERS 54 ABS 1-1A	04/14/2025	J.P. MORGAN SECURITIES INC		3,480,050	3,500,000	0	1.A FE
69690E-AC-3	PALMER SQUARE LOAN FUNDING LTD 24-3-A2	04/09/2025	MIZUHO INTERNATIONAL PLC		8,579,790	8,600,000	83,825	1.B FE
74936G-AC-2	RAD CLO LTD RAD_20-7R RAD_20-7R 6.180%	05/14/2025	MIZUHO INTERNATIONAL PLC		5,008,500	5,000,000	24,033	1.C FE
749979-AN-0	RADCLOLTDRAD_23-20 ABS A-A2R 144A 0.00	06/17/2025	SCOTIABANK EUROPE PLC		4,335,000	4,335,000	0	2.B Z
750103-AJ-2	RADCLOLTDRAD_15 ABS -A1AR 144A 0.000%	06/12/2025	MERRILL LYNCH PIERCE FNNR & SM		1,000,000	1,000,000	0	2.B Z
750103-AN-3	RADCLOLTDRAD_15 ABS R-A2R 144A 0.000%	06/12/2025	BANK OF AMERICA		2,500,000	2,500,000	0	1.C Z
758465-BL-1	REESE PARK CLO LTD RESPK_20-1A ABS 1ARR-	04/24/2025	DEUTSCHE BANK AG		747,375	750,000	1,162	1.A FE
872373-AS-4	TCWCLO2023-1LTDTWC_23-1 ABS 1-A1R 144A	06/18/2025	JEFFRIES & CO. INC.		975,000	975,000	0	1.A FE
92920L-AN-7	VOYA CLO LTD VOYA_22-4 ABS 4R-A1R 144A	04/10/2025	CITIGROUP GLOBAL MKT INC		1,993,500	2,000,000	25,792	1.A FE
97317A-AA-9	WIND RIVER CLO LTD WINDR_24-1 WINDR_24-1	04/09/2025	MITSUBISHI SECURITIES USA		997,000	1,000,000	12,932	1.A FE
98886C-AS-5	NAVESINK CLO LIMITED NAVS_23-1 1A-A1R 1	05/01/2025	JEFFRIES & CO. INC.		3,000,000	3,000,000	0	1.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					175,304,395	175,426,000	573,560	XXX
04941*-AA-2	ATLAS SECURITIZED PRODUCT FUND ATLASSECU	05/30/2025	DIRECT		7,500,000	7,500,000	0	1.C PL
04941*-AC-8	ATLAS SECURITIZED PRODUCT FUND ATLASSECU	06/30/2025	DIRECT		7,767,857	7,767,857	0	1.F PL
096924-AD-7	BMW VEHICLE OWNER TRUST BMWOT BMWOT_25-A	04/01/2025	B48R_PB		4,560,551	4,561,000	1,155	1.A FE
34535C-AA-4	FORD CREDIT AUTO OWNER TRUST F FORDR_23-	04/01/2025	B48R_PB		1,641,694	1,600,000	2,816	1.A FE
34535Q-AA-3	FORD CREDIT AUTO OWNER TRUST F FORDR_23-	04/01/2025	B48R_PB		1,278,281	1,267,000	2,048	1.A FE
35040V-AA-7	FOUNDATION FINANCE TRUST FFIN_ FFIN_24-2	04/01/2025	B48R_PB		1,687,774	1,688,059	2,588	1.A FE
35042N-AA-3	FOUNDATION FINANCE TRUST FFIN ABS 25-2-A	06/27/2025	GOLDMAN SACHS & CO.		3,877,209	3,878,000	0	1.A FE
362549-AC-1	GM FINANCIAL CONSUMER AUTOMOBI ABS 5-2-A	05/06/2025	TD SECURITIES (USA)		1,000,000	1,000,000	0	1.A FE
36269K-AA-3	GM FINANCIAL REVOLVING RECEIVA GMREV_24-	04/01/2025	VARIOUS		4,063,084	4,000,000	8,853	1.A FE
38238F-AA-8	GOODLEAP HOME IMPROVEMENT SOLU ABS 25-2-	06/06/2025	GOLDMAN SACHS & CO.		6,007,711	6,008,000	0	1.G FE
437921-AC-3	HONDA AUTO RECEIVABLES OWNER T ABS 5-2-A	04/29/2025	J.P. MORGAN SECURITIES INC		2,000,000	2,000,000	0	1.A FE
43816D-AC-9	HONDA AUTO RECEIVABLES OWNER T HAROT_24-	04/01/2025	B48R_PB		3,417,580	3,418,000	4,933	1.A FE
44918M-AE-0	HYUNDAI AUTO RECEIVABLES TRUST ABS 2-B-A	04/10/2025	WELLS FARGO SECURITIES		4,227,234	4,257,000	11,683	1.A FE
52590A-AA-2	LENDMARK FUNDING TRUST LFT_24 LFT_24-2	04/01/2025	VARIOUS		2,047,899	2,057,000	1,788	1.A FE
63943E-AB-3	NAVIENT EDUCATION LOAN TRUST N _25-A-B	06/17/2025	BARCLAYS CAPITAL		2,622,578	2,623,000	0	1.C FE
64033X-AA-2	NELNET STUDENT LOAN TRUST NSLT ABS _25-A	04/22/2025	MERRILL LYNCH PIERCE FNNR & SM		1,496,953	1,500,000	5,929	1.C FE
64033X-AD-6	NELNET STUDENT LOAN TRUST NSLT ABS 5-A-A	04/01/2025	B48R_PB		965,060	965,406	1,632	1.A FE
65479W-AD-6	NISSAN AUTO RECEIVABLES OWNER NAROT_24-B	04/01/2025	B48R_PB		2,349,807	2,350,000	3,400	1.A FE
65481G-AE-5	NISSAN AUTO RECEIVABLES OWNER ABS 25-A-A	05/20/2025	BNP PARIBAS		4,499,378	4,500,000	0	1.A FE
69335P-FW-0	PFS FINANCING CORP PFSFC_25-C ABS _25-C-	05/01/2025	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000	0	1.A FE
75908A-AA-0	REGIONAL MANAGEMENT ISSUANCE T ABS 25-1-	04/01/2025	B48R_PB		3,500,000	3,500,000	5,822	1.A FE
78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRU SMB_23-B	04/01/2025	B48R_PB		483,027	473,828	884	1.A FE
86324X-AA-3	STREAM INNOVATIONS ISSUER TRUS 25-1-A 1	05/23/2025	GOLDMAN SACHS & CO.		6,108,464	6,110,000	0	1.D FE
92340G-AC-4	VERDANT RECEIVABLES LLC VERD_2 ABS 25-1-	05/21/2025	BANK OF AMERICA		4,449,672	4,450,000	0	1.A FE
92348K-DJ-9	VERIZON MASTER TRUST VZMT_24-7 4.350%	04/01/2025	B48R_PB		3,535,000	3,535,000	2,990	1.A FE
96043R-AD-9	WESTLAKE AUTOMOBILE RECEIVABLE WLAKE_24-	04/08/2025	MUFG SECURITIES AMERICAS INC		6,901,318	6,875,000	24,933	1.A FE
98164T-AC-6	WORLD OMNI AUTO RECEIVABLES TR 5-B-A2B	05/06/2025	BANC OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0	1.A FE
29249D-AA-9	EMPOWER CLO LTD EMPWR_25-1 ABS R_25-1A	04/03/2025	MIZUHO INTERNATIONAL PLC		10,500,000	10,500,000	0	1.A FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					100,488,131	100,384,150	81,454	XXX
73052A-AC-5	POINTB_25-1 ABS _25-1-A2 144A 5.336% 0	06/26/2025	MORGAN STANLEY & CO. INC		3,160,951	3,161,000	0	1.G FE
85236K-AP-7	STACK INFRASTRUCTURE ISSUER LL ABS25-1A1	05/15/2025	SUMITOMO BANK		7,352,756	7,500,000	0	1.G FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1339999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)					10,513,707	10,661,000	0	XXX
00193G-AC-5	ARI FLEET LEASE TRUST ARIFL_25 25-B-A3	05/20/2025	BANK OF AMERICA		1,949,787	1,950,000	0	1.A FE
00218K-AC-7	ARI FLEET LEASE TRUST ARIFL_24 ABS 24-A-	04/01/2025	B48R_PB		1,689,004	1,675,000	2,792	1.A FE
03237F-AB-1	AMUR EQUIPMENT FINANCE RECEIVA 5-1-A2 1	05/20/2025	BANK OF MONTREAL		4,349,946	4,350,000	0	1.A FE
05377R-KL-7	AVIS BUDGET RENTAL CAR FUNDING _25-1-A	05/20/2025	BANK OF AMERICA		1,749,967	1,750,000	0	1.A FE
06764M-AC-8	MMAF EQUIPMENT FINANCE LLC MMA MMAF_25-A	04/10/2025	B48R_PB		4,943,249	4,944,000	9,267	1.A FE
50117F-AB-7	KUBOTA CREDIT OWNER TRUST KCOT ABS 5-1-A	04/09/2025	B48R_PB		1,532,627	1,532,000	2,354	1.A FE
50117F-AC-5	KUBOTA CREDIT OWNER TRUST KCOT ABS 5-1-A	04/21/2025	B48R_PB		1,114,530	1,109,000	1,726	1.A FE
55318C-AD-6	MMAF EQUIPMENT FINANCE LLC MMA MMAF_24-A	04/01/2025	B48R_PB		2,030,812	2,000,000	3,967	1.A FE
73329K-AC-0	PORSCHE INNOVATIVE LEASE OWNER ABS 5-1-A	05/14/2025	BARCLAYS CAPITAL		4,000,000	4,000,000	0	1.A FE
73329K-AE-6	PORSCHE INNOVATIVE LEASE OWNER ABS 25-1-	05/14/2025	BARCLAYS CAPITAL		1,334,969	1,335,000	0	1.A FE
000000-00-0	SUMMARY LINE ADJ	06/30/2025	VARIOUS		(4)	0	0	2.B Z
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					24,694,887	24,645,000	20,106	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					667,610,311	672,648,648	1,365,856	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					667,610,311	672,648,648	1,365,856	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					667,610,311	672,648,648	1,365,856	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					1,787,145,944	1,862,947,562	11,147,755	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
09251M-10-8	BLACKROCK EQUITY DIVIDEND FUND OPEN_ENDF	04/10/2025	WELLS FARGO SECURITIES	40.330	750		0	
49845K-10-1	KLAVIYO INC	06/04/2025	DIRECT	3,412.000	118,533		0	
629ESC-AA-2	NGPL PIPECO LLC	04/10/2025	DIRECT	1,200,000.000	0		0	
629ESC-AB-0	NGPL PIPECO LLC	04/10/2025	DIRECT	3,745,000.000	0		0	
79589L-10-6	SAMSARA INC	06/09/2025	DIRECT	17,577.000	785,516		0	
88023B-10-3	TEMPUS AI INC TEMPUSAIINCCLASSA	05/02/2025	DIRECT	6,187.000	353,030		0	
SBL9YR-75-0	WISE PLC WISEPLCCLASSA	06/05/2025	DIRECT	33,757.000	473,613		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,731,442	XXX	0	XXX
191912-40-1	COHEN & STEERS REALTY INCOME F OPEN_ENDF	04/08/2025	WELLS FARGO SECURITIES	12.240	210		0	
922031-73-7	VANGUARD INFLATION - PROTECTED OPEN_ENDF	04/08/2025	WELLS FARGO SECURITIES	18.610	433		0	
922031-85-1	VANGUARD SHORT-TERM TREASURY F OPEN_ENDF	06/02/2025	WELLS FARGO SECURITIES	2,224.350	22,026		0	
922042-84-1	VANGUARDEMERGINGMARKETSSTOC OPEN_END FUN	06/23/2025	WELLS FARGO SECURITIES	15.000	592		0	
957663-67-7	WESTERNASSETCOREBONDFUND OPEN END FUND	06/02/2025	WELLS FARGO SECURITIES	14,074.870	147,810		0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					171,071	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					1,902,513	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					1,902,513	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks					1,902,513	XXX	0	XXX
6009999999 - Totals					1,789,048,457	XXX	11,147,755	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
912797-LB-1	UNITED STATES TREASURY TREASURYBILL 4.	05/15/2025	MATURITY		936,400	936,400	890,054	919,007	0	17,393	0	17,393	0	936,400	0	0	0	0	05/15/2025	1.A
912828-Z7-8	UNITED STATES TREASURY SENIOR GOVT_BND	04/01/2025	SOCIETE GENERALE		10,537,190	11,000,000	10,795,469	10,912,018	0	10,397	0	10,397	0	10,922,415	0	(385,225)	(385,225)	110,304	01/31/2027	1.A
912828-ZL-7	UNITED STATES TREASURY SENIOR GOVT_BND	04/30/2025	MATURITY		51,000,000	51,000,000	50,603,555	50,966,530	0	33,470	0	33,470	0	51,000,000	0	0	0	95,625	04/30/2025	1.A
912828-ZW-3	UNITED STATES TREASURY SENIOR GOVT_BND	06/30/2025	MATURITY		65,000,000	65,000,000	64,238,281	64,902,429	0	97,571	0	97,571	0	65,000,000	0	0	0	81,250	06/30/2025	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					127,473,590	127,936,400	126,527,359	127,699,984	0	158,831	0	158,831	0	127,858,815	0	(385,225)	(385,225)	287,179	XXX	XXX
3133ER-GW-5	FEDERAL FARM CREDIT BANKS FUND SENIOR AG	06/12/2025	MATURITY		506,000	506,000	506,000	506,000	0	0	0	0	0	506,000	0	0	0	11,107	06/12/2025	1.A
0029999999. Subtotal - Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)					506,000	506,000	506,000	506,000	0	0	0	0	0	506,000	0	0	0	11,107	XXX	XXX
218493-AB-0	CORDELIO AMALCO GP I SECURED CORP_BND	06/30/2025	REDEMPTION 100.0000		807,154	807,154	829,213	765,791	0	0	0	0	63,422	807,154	(22,060)	0	(22,060)	16,359	06/30/2034	2.A FE
66509C-AC-4	NORTHERN COURIER PIPELINE LP NORTHERNCOU	06/30/2025	REDEMPTION 100.0000		96,800	96,800	100,704	91,840	0	0	0	0	8,865	96,800	(3,904)	0	(3,904)	1,611	06/30/2042	1.G FE
21987B-AL-2	CORPORACION NACIONAL DEL COBRE CODELCOIN	06/27/2025	B48R_PB		3,983,263	4,000,000	3,971,840	3,982,773	0	490	0	490	0	3,983,263	0	0	0	166,050	10/24/2036	2.A FE
29135L-AG-5	ABU DHABI EMIRATE OF ABUDHABI(EMIRATEOF	04/16/2025	MATURITY		3,000,000	3,000,000	2,976,150	2,999,444	0	556	0	556	0	3,000,000	0	0	0	37,500	04/16/2025	1.C FE
500769-CH-5	KFW KFWBANKENGRUPPE 0.000% 06/29/37	06/27/2025	B48R_PB		39,997,965	77,500,000	15,015,770	38,936,326	0	1,061,639	0	1,061,639	0	39,997,965	0	0	0	0	06/29/2037	1.A FE
543064-AA-7	LONGITUDINAL 2 PAMPI FUNDING B LONGITUDI	04/30/2025	REDEMPTION 100.0000		657,802	657,802	657,802	657,802	0	0	0	0	0	657,802	0	0	0	17,202	10/31/2033	3.A PL
69369E-AB-5	PERTAMINA PERSERO PT PERTAMINAPT 6.500	06/27/2025	B48R_PB		3,252,081	3,500,000	3,181,648	3,248,103	0	3,979	0	3,979	0	3,252,081	0	0	0	132,708	05/27/2041	2.B FE
69369E-AD-1	PERTAMINA PERSERO PT PERTAMINA(PERSERO)P	06/27/2025	B48R_PB		4,520,720	5,000,000	4,389,800	4,513,493	0	7,228	0	7,228	0	4,520,720	0	0	0	195,000	05/03/2042	2.B FE
69369E-AF-6	PERTAMINA PERSERO PT PERTAMINA(PERSERO)P	06/27/2025	B48R_PB		899,618	1,000,000	880,000	898,193	0	1,425	0	1,425	0	899,618	0	0	0	33,906	05/20/2043	2.B FE
69370N-AB-2	PELABUHAN INDONESIA PERSERO PT PELABUHAN	05/05/2025	VARIOUS		2,905,000	2,905,000	3,073,554	2,920,423	0	(15,423)	0	(15,423)	0	2,905,000	0	0	0	61,731	05/05/2025	2.B FE
69370P-AC-5	PERTAMINA PERSERO PT SENIOR CORP_BND 144	06/27/2025	B48R_PB		1,473,502	1,500,000	1,470,915	1,473,272	0	230	0	230	0	1,473,502	0	0	0	62,292	11/07/2048	2.B FE
715638-AP-7	PERU REPUBLIC OF PERU(REPUBLICOF) 8.7	06/27/2025	B48R_PB		435,585	400,000	468,100	437,076	0	(1,490)	0	(1,490)	0	435,585	0	0	0	21,000	11/21/2033	2.B FE
715638-AS-1	PERU REPUBLIC OF PERU(REPUBLICOF) 7.3	04/04/2025	JEFFRIES & CO. INC.		1,512,750	1,500,000	1,557,405	1,503,204	0	(1,522)	0	(1,522)	0	1,501,682	0	11,068	11,068	78,400	07/21/2025	2.B FE
71568P-AE-9	PERUSAHAAN LISTRIK NEGARA PERS PERUSAHAA	04/04/2025	NOMURA SECURITIES INTL. INC.		4,038,000	4,000,000	3,984,760	3,993,893	0	439	0	439	0	3,994,332	0	43,668	43,668	82,356	05/21/2028	2.B FE
71568P-AH-2	PERUSAHAAN LISTRIK NEGARA PERS PERUSAHAA	06/27/2025	B48R_PB		2,981,711	3,000,000	2,978,790	2,981,547	0	164	0	164	0	2,981,711	0	0	0	172,917	01/25/2049	2.B FE
74727P-AR-2	QATAR STATE OF QATAR(STATEOF) 5.750%	06/27/2025	B48R_PB		10,913,069	11,000,000	10,882,080	10,911,556	0	1,513	0	1,513	0	10,913,069	0	0	0	592,090	01/20/2042	1.C FE
87164K-AG-9	SYNGENTA FINANCE NV SENIOR CORP_BND 144A	04/24/2025	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	122,300	04/24/2025	2.B FE
M8489S-AD-9	QATAR STATE OF QATAR(STATEOF) 3.250%	04/04/2025	J.P. MORGAN SECURITIES INC		6,362,720	6,440,000	6,915,425	6,591,421	0	(27,939)	0	(27,939)	0	6,563,482	0	(200,762)	(200,762)	72,674	06/02/2026	1.C FE
Y7133M-AC-3	PELABUHAN INDONESIA PERSERO PT PELABUHAN	05/05/2025	MATURITY		2,000,000	2,000,000	2,132,500	2,009,987	0	(9,987)	0	(9,987)	0	2,000,000	0	0	0	42,500	05/05/2025	2.B FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					94,837,740	133,306,756	70,466,456	93,916,144	0	1,021,302	0	1,021,302	72,287	94,983,766	(25,964)	(146,026)	(171,990)	1,908,596	XXX	XXX
157432-MQ-5	CHAFFEY CMNTY COLLEGE DIST CAL CHAFFEYCM	06/30/2025	HEDGE INCREASE ADJUST.		(57,785)	0	(57,785)	0	0	0	0	0	0	(57,785)	0	0	0	0	06/01/2036	1.C FE
157432-MR-3	CHAFFEY CMNTY COLLEGE DIST CAL CHAFFEYCM	06/30/2025	HEDGE INCREASE ADJUST.		(59,327)	0	(59,327)	0	0	0	0	0	0	(59,327)	0	0	0	0	06/01/2037	1.C FE
419792-R2-4	HAWAII STATE OF HAWAIIST 5.059% 10/01	06/30/2025	HEDGE INCREASE ADJUST.		(83,058)	0	(83,058)	0	0	0	0	0	0	(83,058)	0	0	0	0	10/01/2040	1.C FE
442331-3K-8	HOUSTON CITY OF HOUSTONTEX 3.961% 03/0	06/30/2025	HEDGE INCREASE ADJUST.		(81,837)	0	(94,664)	0	0	237	0	237	0	(81,837)	0	0	0	0	03/01/2047	1.D FE
452151-LF-8	ILLINOIS STATE OF ILLINOISST 5.100% 0	06/01/2025	VARIOUS		510,931	510,931	489,771	499,990	0	10,941	0	10,941	0	510,931	0	0	0	13,029	06/01/2033	1.G FE
882722-KF-7	TEXAS STATE OF TEXASST 5.517% 04/01/3	06/27/2025	B48R_PB		3,002,834	3,000,000	3,004,960	3,002,920	0	(86)	0	(86)	0	3,002,834	0	0	0	122,294	04/01/2039	1.A FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					3,231,758	3,510,931	3,199,897	3,502,910	0	11,092	0	11,092	0	3,231,758	0	0	0	135,323	XXX	XXX
047870-SP-6	ATLANTA GA CITY OF ATLANTAGAWTR&WASTEWTR	06/30/2025	HEDGE INCREASE ADJUST.		(37,300)	0	(49,405)	0	0	216	0	216	0	(37,300)	0	0	0	0	11/01/2043	1.D FE
072024-ND-0	BAY AREA TOLL AUTHORITY BAYAREATOLLAUTHC	06/27/2025	B48R_PB		5,667,765	5,500,000	5,708,545	5,669,746	0	(1,981)	0	(1,981)	0	5,667,765	0	0	0	254,521	04/01/2049	1.C FE
13077D-BY-7	CALIFORNIA STATE UNIVERSITY CALIFORNIAST	06/30/2025	HEDGE INCREASE ADJUST.		(90,653)	0	(106,142)	0	0	264	0	264	0	(90,653)	0	0	0	0	11/01/2047	1.D FE
196632-MN-0	COLORADO SPRINGS COLO COLORADOSPRINGSCOL	06/27/2025	B48R_PB		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	183,566	11/15/2040	1.C FE
20281P-CT-7	COMMONWEALTH FINANCING AUTHORI COMMONWEA	06/01/2025	CALL 100.0000		75,000	75,000	76,584	76,510	0	(150)	0	(150)	0	76,360	0	(1,360)	(1,360)	2,332	06/01/2039	1.D FE
231266-GC-5	UNIVERSITY OF MISSOURI CURATORSUNIVMOSYS	06/27/2025	B48R_PB		3,051,956	3,000,000	3,074,070	3,052,999	0	(1,044)	0	(1,044)	0	3,051,956	0	0	0	113,909	11/01/2041	1.B FE
23503C-CG-0	DALLAS FORT WORTH TEX INTL ARP DALLASFOR	06/30/2025	HEDGE INCREASE ADJUST.		(23,319)	0	(23,722)	0	0	75	0	75	0	(23,319)	0	0	0	0	11/01/2042	1.E FE
271014-TU-6	EAST BAY MUNICIPAL UTILITY DIS EASTBAYCA	06/27/2025	B48R_PB		1,060,461	1,000,000	1,093,600	1,062,023	0	(1,562)	0	(1,562)	0	1,060,461	0	0	0	33,612	06/01/2040	1.A FE
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH KANSASCITYM	06/10/2025	REDEMPTION 100.0000		204,233	204,233	204,233	204,233	0	0	0	0	0	204,233	0	0	0	4,463	12/10/2032	1.A
544652-6E-5	LOSANGELESCALIFWASTEWTRSYS LOSANGELESCAL	06/10/2025	VARIOUS		6,239,742	6,200,000	7,400,376	7,038,369	0	(22,282)	0	(22,282)	0	7,016,087	0	(816,087)	(816,087)	225,700	06/01/2039	1.C FE
54628C-MV-1	LOUISIANA LOCAL GOVERNMENT ENV LOUISIANA	06/30/2025	HEDGE INCREASE ADJUST.		(92,179)	0	(131,923)	0	0	704	0	704	0	(92,179)	0	0	0	0	02/01/2040	1.E FE
57604T-AD-8	MASSACHUSETTS ST TRANSPORTATIO MASSACHUS	06/27/2025	B48R_PB		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	65,588	06/01/2040	1.A FE
592098-G6-8	MET GOVT NASHVILLE & DAVIDSON METGOVTNAS	06/27/2025	B48R_PB		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	247,269	07/01/2041	1.C FE
592643-AA-8	METROPOLITAN WASHINGTON AIRPOR METROPOLI	06/27/2025	B48R_PB		4,060,012	4,000,000	4,072,100	4,060,634	0	(623)	0	(623)	0	4,060,012	0	0	0	220,544	10/01/2046	2.A FE
626207-YS-7	MUNICIPAL ELEC AUTH GA MUNICIPALELECAUTH	04/01/2025	CALL 100.0000		92,000	92,000	110,330	108,380	0	(120)	0	(120)	0	108,260	0	(16,260)	(16,260)	3,245	04/01/2057	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
678908-4F-8	OKLAHOMA DEVELOPMENT FINANCE A OKLAHOMAD	06/01/2025	REDEMPTION 100.0000		46,142	46,142	46,142	46,142	0	0	0	0	0	46,142	0	0	0	954	12/01/2033	1.A FE
73358W-CW-2	PORT AUTHORITY OF NEW YORK AND PORTAUTHN	05/13/2025	BBR4_PB		10,279,100	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	279,100	279,100	301,173	11/01/2040	1.D FE
73358W-CX-0	PORT AUTHORITY OF NEW YORK AND SENIOR MU	06/30/2025	HEDGE INCREASE ADJUST.		(125,913)	0	(116,210)	0	0	(201)	0	(201)	0	(125,913)	0	0	0	0	11/01/2040	1.D FE
759911-S6-8	REGIONAL TRANSPORTATION AUTHOR REGIONALT	06/27/2025	B48R_PB		999,296	1,000,000	998,660	999,273	0	24	0	24	0	999,296	0	0	0	44,333	07/01/2035	1.C FE
769125-DW-2	RIVERSIDE COUNTY TRANSPORTATIO RIVERSIDE	06/27/2025	VARIOUS		10,078,824	10,000,000	10,129,622	10,081,306	0	(2,482)	0	(2,482)	0	10,078,824	0	0	0	389,512	06/01/2039	1.B FE
783186-UJ-6	RUTGERS UNIVERSITY NEW JERSEY RUTGERSSTU	06/30/2025	HEDGE INCREASE ADJUST.		(19,574)	0	(24,471)	0	0	92	0	92	0	(19,574)	0	0	0	0	05/01/2043	1.E FE
79741T-AR-5	SAN DIEGO CNTY CALIF WTR AUTH SANDIEGOCN	05/01/2025	CALL 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	921	05/01/2049	1.B FE
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNT SANFRANCI	06/12/2025	VARIOUS		12,441,360	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	883,360	11/01/2040	1.D FE
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT SANFRANCI	06/12/2025	CALL 103.9860		103,986	100,000	122,574	115,931	0	(570)	0	(570)	0	115,362	0	(15,362)	(15,362)	7,669	11/01/2040	1.D FE
88213A-KF-1	TEXAS A & M UNIVERSITY TEXASA&MUNIVREV	04/03/2025	STIFEL NICOLAUS & CO INC		5,803,200	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(196,800)	(196,800)	69,176	05/15/2028	1.A FE
88258M-AA-3	TEXAS NAT GAS SECURITIZATION F TEXASNATG	04/01/2025	VARIOUS		160,352	160,352	160,352	160,352	0	0	0	0	0	160,352	0	0	0	4,091	04/01/2035	1.A FE
915217-RY-1	UNIVERSITY OF VIRGINIA UNIVERSITYOFVIRGI	06/27/2025	B48R_PB		997,948	1,000,000	997,110	997,905	0	43	0	43	0	997,948	0	0	0	50,978	09/01/2039	1.A FE
958697-HP-2	WESTERN MINN MUN PWR AGY MINN WESTERNMIN	06/27/2025	B48R_PB		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	250,114	01/01/2046	1.D FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					77,502,439	76,907,727	78,272,425	78,203,803	0	(29,597)	0	(29,597)	0	77,784,120	0	(766,769)	(766,769)	3,357,030	XXX	XXX
00176@-AA-4	AMF FLORENCE LLC SECURED CORP_BND 3.21	06/30/2025	VARIOUS		333,063	333,063	333,063	333,063	0	0	0	0	0	333,063	0	0	0	5,346	12/31/2035	2.B PL
037735-BZ-9	APPALACHIAN POWER CO APPALACHIANPOWERCOM	06/27/2025	B48R_PB		5,687,364	5,703,000	5,669,580	5,686,617	0	748	0	748	0	5,687,364	0	0	0	209,253	05/15/2033	2.A FE
12739@-AA-9	CED NEVADA VIRGINIA FINANCING SECURED CO	06/30/2025	REDEMPTION 100.0000		6,632	6,632	6,890	6,858	0	(226)	0	(226)	0	6,632	0	0	0	125	12/31/2046	2.C
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LI ENBRIDGEP	06/30/2025	VARIOUS		1,459,140	1,459,140	1,493,948	1,491,714	0	(32,574)	0	(32,574)	0	1,459,140	0	0	0	29,037	06/30/2040	1.G PL
30306V-A@-8	FLNG LIQUEFACTION 3 LLC FLNGLIQUEFACTION	06/30/2025	VARIOUS		917,850	917,850	917,850	917,850	0	0	0	0	0	917,850	0	0	0	20,009	06/30/2039	2.C FE
48255@-AA-7	KKR PINE BROOKE ISSUER LLC CORP_BND 3.	06/15/2025	REDEMPTION 100.0000		230,187	230,187	230,187	230,187	0	0	0	0	0	230,187	0	0	0	3,453	03/15/2051	2.A PL
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SECURED CO	06/30/2025	VARIOUS		702,927	702,927	702,927	702,927	0	0	0	0	0	702,927	0	0	0	11,809	06/30/2045	2.A PL
60041@-AA-1	MILLENNIUM PIPELINE INTERMEDIA MILLENNIU	06/30/2025	HEDGE INCREASE ADJUST.		(189,847)	0	(189,847)	0	0	0	0	0	0	(189,847)	0	0	0	0	09/30/2029	2.C PL
62952E-AB-3	NYU LANGONE HOSPITALS NYUHOSPITALSCENTER	06/27/2025	B48R_PB		5,128,633	5,000,000	5,165,709	5,130,661	0	(2,028)	0	(2,028)	0	5,128,633	0	0	0	212,431	07/01/2043	1.E FE
82340*-AB-3	SHEPHERDS FLAT WIND LLC CAITHNESSSHEPHER	04/30/2025	REDEMPTION 100.0000		207,820	207,820	207,820	207,820	0	0	0	0	0	207,820	0	0	0	4,655	04/30/2032	1.B FE
06849V-AA-1	BARRICK GOLD FINANCE CO BARRICKGOLDFINAN	06/27/2025	B48R_PB		1,908,741	2,000,000	1,830,540	1,905,330	0	3,411	0	3,411	0	1,908,741	0	0	0	71,533	11/15/2034	2.A FE
P3753#-AA-0	ERGON PERU SAC ERGONPERUSAC 4.870% 06/	06/30/2025	REDEMPTION 100.0000		127,634	127,634	127,634	127,634	0	0	0	0	0	127,634	0	0	0	3,108	06/30/2034	2.C PL
Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD GIPTITANIUMFI	06/30/2025	VARIOUS		628,433	628,433	628,433	628,433	0	0	0	0	0	628,433	0	0	0	8,798	03/31/2036	2.B PL
Q6489*-AA-7	NHK PTY LTD SECURED CORP_BND 7.130% 11	05/15/2025	REDEMPTION 100.0000		176,653	176,653	176,653	176,653	0	0	0	0	0	176,653	0	0	0	6,298	11/15/2032	3.A FE
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					17,325,230	17,493,339	17,301,387	17,545,747	0	(30,669)	0	(30,669)	0	17,325,230	0	0	0	585,855	XXX	XXX
00191#-AA-3	AMAZON.COM INC AMAZONTUCSON 4.095% 08/	06/30/2025	REDEMPTION 100.0000		31,142	31,142	31,142	31,142	0	0	0	0	0	31,142	0	0	0	532	08/31/2039	1.D
00191@-AA-5	AMAZON.COM INC AMAZONOKLAHOMACITYOK 4.	06/30/2025	REDEMPTION 100.0000		49,395	49,395	49,395	49,395	0	0	0	0	0	49,395	0	0	0	872	09/30/2039	1.D
00193*-AA-5	AMAZON.COM INC AMAZONTULSAOKCTLPASSTHROU	06/30/2025	REDEMPTION 100.0000		51,646	51,646	51,646	51,646	0	0	0	0	0	51,646	0	0	0	911	09/30/2039	1.D
00206R-AS-1	AT&T INC AT&TINC 6.550% 02/15/39	06/27/2025	B48R_PB		996,171	1,000,000	994,370	996,087	0	84	0	84	0	996,171	0	0	0	56,767	02/15/2039	2.B FE
002819-AC-4	ABBOTT LABORATORIES ABBOTTLABORATORIES	06/30/2025	HEDGE INCREASE ADJUST.		(133,220)	0	(113,282)	0	0	(229)	0	(229)	0	(133,220)	0	0	0	0	11/30/2037	1.D FE
00836#-AA-4	AFFILIATED LOAN PROGRAM FOR ST AFFILIATE	05/27/2025	REDEMPTION 100.0000		2,154	2,154	2,154	2,154	0	0	0	0	0	2,154	0	0	0	48	08/27/2035	1.C
02209S-BE-2	ALTRIA GROUP INC SENIOR CORP_BND 5.800	05/13/2025	BBR4_PB		5,838,294	6,000,000	5,985,900	5,988,532	0	193	0	193	0	5,988,726	0	(150,432)	(150,432)	260,033	02/14/2039	2.B FE
025816-CS-6	AMERICAN EXPRESS COMPANY AMERICANEXPRESS	04/04/2025	JANE STREET CAPITAL		14,539,950	15,000,000	14,986,050	14,993,725	0	743	0	743	0	14,994,468	0	(454,518)	(454,518)	226,313	03/04/2027	1.F FE
03028P-F*-2	AMERICAN TRANSMISSION COMPANY AMERICANTR	04/14/2025	MATURITY		4,000,000	4,000,000	3,921,320	3,991,067	0	8,933	0	8,933	0	4,000,000	0	0	0	69,000	04/14/2025	1.F
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO	05/30/2025	CALL 100.0000		4,000,000	4,000,000	3,968,640	3,988,327	0	1,371	0	1,371	0	3,989,698	0	10,302	10,302	100,889	04/13/2028	1.G FE
040555-CS-1	ARIZONA PUBLIC SERVICE COMPANY ARIZONAPU	05/15/2025	MATURITY		10,000,000	10,000,000	9,947,400	9,997,741	0	2,259	0	2,259	0	10,000,000	0	0	0	157,500	05/15/2025	2.A FE
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU ARMYHAWAI	06/15/2025	VARIOUS		170,559	170,559	165,883	167,319	0	3,240	0	3,240	0	170,559	0	0	0	4,711	06/15/2050	1.D FE
042735-BE-9	ARROW ELECTRONICS INC ARROWELECTRONICSIN	04/01/2025	VARIOUS		24,000,000	24,000,000	23,754,790	23,992,751	0	7,249	0	7,249	0	24,000,000	0	0	0	480,000	04/01/2025	2.C FE
04560*-AG-9	ASSOCIATED ELECTRIC COOPERATIV ASSOCIATE	06/20/2025	VARIOUS		108,228	108,228	108,228	108,228	0	0	0	0	0	108,228	0	0	0	3,458	03/20/2039	1.D
048677-AB-4	ATLANTIC MARINE CORPS COMMUNIT ATLANTICM	06/01/2025	REDEMPTION 100.0000		178,031	178,031	160,233	164,378	0	13,653	0	13,653	0	178,031	0	0	0	4,756	12/01/2050	1.G FE
048677-AE-8	ATLANTIC MARINE CORPS COMMUNIT ATLANTICM	06/01/2025	REDEMPTION 100.0000		70,290	70,290	70,290	70,287	0	2	0	2	0	70,290	0	0	0	1,966	12/01/2051	1.G FE
048677-AG-3	ATLANTIC MARINE CORPS COMMUNIT ATLANTICM	06/01/2025	VARIOUS		43,264	43,264	43,264	43,264	0	0	0	0	0	43,264	0	0	0	1,332	12/01/2051	1.G FE
05178Q-AA-5	AURORA MILITARY HOUSING LLC AURORAMILITA	06/15/2025	CALL 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,006	12/15/2025	1.D FE
053015-AE-3	AUTOMATIC DATA PROCESSING INC AUTOMATICD	06/15/2025	VARIOUS		13,237,000	13,237,000	13,222,572	13,235,824	0	755	0	755	0	13,236,579	0	421	421	335,062	09/15/2025	1.D FE
053332-AY-8	AUTOZONE INC AUTOZONEINC 3.625% 04/15/	04/15/2025	MATURITY		1,000,000	1,000,000	984,180	996,298	0	3,702	0	3,702	0	1,000,000	0	0	0	18,125	04/15/2025	2.B FE
053332-BJ-0	AUTOZONE INC AUTOZONEINC 5.100% 07/15/	04/04/2025	SUSQUEHANNA INTERNATIONAL SER		5,102,650	5,000,000	4,994,550	4,995,172	0	268	0	268	0	4,995,440	0	107,210	107,210	197,625	07/15/2029	2.B FE
07177M-AB-9	BAXALTA INC BAXALTAINC 4.000% 06/23/25	06/23/2025	MATURITY		447,000	447,000	466,234	447,638	0	(638)	0	(638)	0	447,000	0	0	0	8,940	06/23/2025	2.A FE
073685-AF-6	QXO BUILDING PRODUCTS INC BEACONROOFINGS	04/29/2025	CALL 100.0000		904,000	904,000	878,688	883,029	0	3,489	0	3,489	0	886,518	0	17,482	17,482	18,532	11/15/2026	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
073685-AH-2	QXO BUILDING PRODUCTS INC BEACONROOFINGS	05/15/2025	CALL 101.0310		2,727,837	2,700,000	2,710,125	2,704,573	0	(684)	0	(684)	0	2,703,889	0	(3,889)	(3,889)	83,525	05/15/2029	4.B FE
075887-CQ-0	BECTON DICKINSON AND COMPANY BECTONDICKI	04/04/2025	MORGAN STANLEY & CO. INC		2,013,360	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	13,360	13,360	61,009	02/13/2028	2.B FE
08576P-AA-9	BERRY GLOBAL INC BERRYGLOBALINC 4.500%	05/16/2025	CALL 100.0000		1,435,000	1,435,000	1,409,888	1,416,348	0	6,049	0	6,049	0	1,422,397	0	12,603	12,603	48,611	02/15/2026	3.B FE
085770-AB-1	BERRY GLOBAL INC BERRYGLOBALINC 5.625%	05/16/2025	VARIOUS		6,885,000	6,885,000	6,910,913	6,885,000	0	0	0	0	0	6,885,000	0	0	0	323,810	07/15/2027	3.B FE
08887*-AA-9	WALGREEN CO LEASE PASS THROUGH WALGREENC	06/15/2025	REDEMPTION 100.0000		5,005	5,005	5,005	5,005	0	0	0	0	0	5,005	0	0	0	64	10/15/2036	3.A
09143#-AA-3	BISHOP HILL ENERGY LLC BISHOPHILLENERGYL	06/30/2025	REDEMPTION 100.0000		214,596	214,596	214,596	214,596	0	0	0	0	0	214,596	0	0	0	3,539	06/30/2037	2.B PL
09555*-AA-8	BLUE HERON INTERMEDIATE HOLDCO BLUEHERON	06/30/2025	VARIOUS		151,313	151,313	151,313	75,657	0	0	0	0	0	151,313	0	0	0	3,155	09/30/2037	2.B PL
09555*-AA-8	BLUE HERON INTERMEDIATE HOLDCO BLUEHERON	06/30/2025	HEDGE INCREASE ADJUST.		(165,778)	0	(165,778)	0	0	0	0	0	0	(165,778)	0	0	0	0	09/30/2037	2.B PL
10240*-AA-7	BOWIE ACQUISITIONS LLC BOWIEACQUISITIONS	06/30/2025	REDEMPTION 100.0000		416,917	416,917	416,917	416,917	0	0	0	0	0	416,917	0	0	0	8,172	09/30/2038	2.C PL
110122-AP-3	BRISTOL-MYERS SQUIBB CO BRISTOL-MYERSSQU	06/27/2025	B48R_PB		949,430	1,000,000	917,090	947,983	0	1,447	0	1,447	0	949,430	0	0	0	36,229	11/15/2036	1.F FE
11135F-CC-3	BROADCOM INC BROADCOMINC 4.550% 02/15/	06/30/2025	HEDGE INCREASE ADJUST.		(101,076)	0	(101,851)	0	0	230	0	230	0	(101,076)	0	0	0	0	02/15/2032	2.A FE
11135F-CD-1	BROADCOM INC BROADCOMINC 4.800% 10/15/	06/30/2025	HEDGE INCREASE ADJUST.		(118,418)	0	(119,132)	0	0	353	0	353	0	(118,418)	0	0	0	0	10/15/2034	2.A FE
113804-AD-0	BROOKLYN NAVY YARD COGENERATIO SECURED C	06/30/2025	REDEMPTION 100.0000		48,403	48,403	48,403	48,403	0	0	0	0	0	48,403	0	0	0	1,194	12/31/2040	2.C PL
11750*-AA-7	KPGRC PROPERTY GROUP LLC KPGRCPROPERTYGR	06/15/2025	REDEMPTION 100.0000		50,343	50,343	50,343	50,343	0	0	0	0	0	50,343	0	0	0	800	12/15/2046	1.E
120568-BF-6	BUNGE LIMITED FINANCE CORPORAT BUNGELIMI	06/30/2025	HEDGE INCREASE ADJUST.		(97,969)	0	(99,837)	0	0	306	0	306	0	(97,969)	0	0	0	0	09/17/2029	2.A FE
12519@-AA-5	CED ALAMO 7 LLC CEDALAMO7LLC 4.210% 06	06/30/2025	REDEMPTION 100.0000		50,209	50,209	50,209	50,209	0	0	0	0	0	50,209	0	0	0	1,057	06/30/2041	2.B
12610@-AA-3	CED CALIFORNIA HOLDINGS 4 LLC CEDCALIFOR	06/30/2025	REDEMPTION 100.0000		130,177	130,177	130,177	130,177	0	0	0	0	0	130,177	0	0	0	2,486	12/31/2038	2.C
126650-BP-4	CVS HEALTH CORP SECURED CORP_BND 6.036	06/10/2025	VARIOUS		148,812	148,812	148,812	148,804	0	8	0	8	0	148,812	0	0	0	3,745	12/10/2028	2.B FE
12672#-AA-6	CVS PASSTHROUGH TRUST CVSPASSTHROUGHTRUS	06/10/2025	REDEMPTION 100.0000		82,828	82,828	82,828	82,828	0	0	0	0	0	82,828	0	0	0	1,624	09/10/2034	2.B
12674@-AA-6	CVS PASSTHROUGH TRUST CVSPASSTHROUGHTRUS	06/10/2025	VARIOUS		110,941	110,941	110,941	110,941	0	0	0	0	0	110,941	0	0	0	1,857	08/10/2035	2.B
12695*-AA-3	CVS HEALTH CORP CVSHEALTHCORP 3.416% 1	06/10/2025	REDEMPTION 100.0000		46,959	46,959	46,959	46,959	0	0	0	0	0	46,959	0	0	0	401	10/10/2038	2.B
12708#-AA-4	CHARTER COMMUNICATIONS CTL CHARTERCOMMUN	06/15/2025	REDEMPTION 100.0000		92,598	92,598	92,598	92,598	0	0	0	0	0	92,598	0	0	0	2,143	07/15/2035	2.B PL
13052@-AB-4	CALIFORNIA PACIFIC ELECTRIC CO CALIFORNI	05/19/2025	CALL 100.6076		5,030,380	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	138,298	12/29/2025	2.A PL
134011-AA-3	CAMP PENDLETON & QUANTICO HOUS CAMPPENDL	04/01/2025	CALL 100.0000		100,000	100,000	82,410	87,966	0	210	0	210	0	88,177	0	11,823	11,823	2,969	10/01/2043	2.B
134011-AG-0	CAMP PENDLETON & QUANTICO HOUS CAMPPENDL	04/01/2025	CALL 100.0000		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	5,220	10/01/2048	2.C FE
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUS CAMPPENDL	04/01/2025	VARIOUS		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	8,358	10/01/2050	2.C FE
14149Y-BP-2	CARDINAL HEALTH INC CARDINALHEALTHINC	06/30/2025	HEDGE INCREASE ADJUST.		(245,024)	0	(223,473)	0	0	339	0	339	0	(245,024)	0	0	0	0	02/15/2034	2.B FE
14149Y-BS-6	CARDINAL HEALTH INC CARDINALHEALTHINC	06/30/2025	HEDGE INCREASE ADJUST.		(94,664)	0	(95,143)	0	0	265	0	265	0	(94,664)	0	0	0	0	11/15/2034	2.B FE
144141-CY-2	DUKE ENERGY PROGRESS LLC CAROLINAPOWER&L	06/27/2025	B48R_PB		998,875	1,000,000	998,210	998,847	0	28	0	28	0	998,875	0	0	0	46,550	04/01/2038	1.F FE
14448C-BC-7	CARRIER GLOBAL CORP CARRIERGLOBALCORP	06/30/2025	HEDGE INCREASE ADJUST.		(69,257)	0	(52,112)	0	0	(13)	0	(13)	0	(69,257)	0	0	0	0	03/15/2034	2.A FE
147528-E#-6	CASEYS GENERAL STORES INC CASEYSGENERALS	06/17/2025	REDEMPTION 100.0000		432,000	432,000	405,985	412,467	0	19,533	0	19,533	0	432,000	0	0	0	7,927	06/17/2028	2.B PL
147528-F@-7	CASEYS GENERAL STORES INC CASEYSGENERALS	05/02/2025	REDEMPTION 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,460	05/02/2031	2.B PL
148888-AA-4	CATALYST OLD RIVER HYDROELECTR CATALYSTO	06/30/2025	REDEMPTION 100.0000		237,391	237,391	237,391	237,391	0	0	0	0	0	237,391	0	0	0	4,748	11/30/2029	2.C PL
15004#-AA-8	CED CALIFORNIA HOLDINGS 2 LLC CEDCALIFOR	06/30/2025	REDEMPTION 100.0000		103,293	103,293	100,461	101,607	0	1,686	0	1,686	0	103,293	0	0	0	2,035	12/31/2036	3.A
15005#-AA-7	CED UPTON COUNTY SOLAR LLC CEDUPTONCOUNT	06/30/2025	REDEMPTION 100.0000		96,079	96,079	96,079	96,079	0	0	0	0	0	96,079	0	0	0	2,138	06/30/2042	2.C
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C CENTERPOI	06/27/2025	B48R_PB		5,398,599	5,000,000	5,580,799	5,407,152	0	(8,553)	0	(8,553)	0	5,398,599	0	0	0	277,875	01/15/2041	2.A FE
15639#-AA-1	CENTRIO ENERGY FINANCE LLC CENTRIOENERGY	06/30/2025	HEDGE INCREASE ADJUST.		(332,233)	0	(332,233)	0	0	0	0	0	0	(332,233)	0	0	0	0	10/30/2034	2.B PL
171265-C@-8	CHUGACH ELECTRIC ASSOCIATION I SECURED C	04/30/2025	REDEMPTION 100.0000		290,909	290,909	290,909	290,909	0	0	0	0	0	290,909	0	0	0	3,462	10/30/2039	1.G
185899-AR-2	CLEVELAND-CLIFFS INC CLEVELAND-CLIFFSINC	06/02/2025	BTIG LLC		661,563	725,000	725,225	725,218	0	(11)	0	(11)	0	725,207	0	(63,644)	(63,644)	32,824	05/01/2033	3.C FE
18685@-AD-4	CLIFFWATER CORPORATE LENDING F CORP_BND	06/20/2025	REDEMPTION 100.0000		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	750,267	07/19/2025	1.C PL
207597-DV-4	CONNECTICUT LIGHT AND POWER CO CONNECTIC	05/13/2025	BBR4_PB		6,441,072	6,000,000	5,996,880	5,998,063	0	43	0	43	0	5,998,106	0	442,966	442,966	171,450	06/01/2036	1.E FE
20825C-AP-9	CONOCOPHILLIPS CONOCOPHILLIPS 5.900% 0	05/13/2025	BBR4_PB		4,064,740	4,000,000	3,984,880	3,990,133	0	179	0	179	0	3,990,312	0	74,428	74,428	116,689	05/15/2038	1.F FE
20825C-AQ-7	CONOCOPHILLIPS CONOCOPHILLIPS 6.500% 0	06/27/2025	B48R_PB		1,980,286	2,000,000	1,971,200	1,979,853	0	433	0	433	0	1,980,286	0	0	0	117,722	02/01/2039	1.F FE
20825C-AQ-7	CONOCOPHILLIPS CONOCOPHILLIPS 6.500% 0	05/13/2025	BBR4_PB		2,162,678	2,000,000	1,971,200	1,979,853	0	322	0	322	0	1,980,175	0	182,503	182,503	101,833	02/01/2039	1.F FE
20826F-BL-9	CONOCOPHILLIPS CO CONOCOPHILLIPSCO 5.0	06/30/2025	HEDGE INCREASE ADJUST.		(236,911)	0	(238,388)	0	0	358	0	358	0	(236,911)	0	0	0	0	01/15/2035	1.F FE
20826F-BT-2	CONOCOPHILLIPS CO CONOCOPHILLIPSCO 6.6	06/18/2025	TAX FREE EXCHANGE		351,700	330,000	357,760	357,753	0	(663)	0	(663)	0	357,090	0	(5,390)	(5,390)	15,549	10/01/2037	1.F FE
209111-GM-9	CONSOLIDATED EDISON COMPANY OF CONSOLIDA	06/30/2025	HEDGE INCREASE ADJUST.		(237,018)	0	(237,026)	0	0	991	0	991	0	(237,018)	0	0	0	0	03/15/2035	1.G FE
21036P-AY-4	CONSTELLATION BRANDS INC CONSTELLATIONBR	04/04/2025	JANE STREET CAPITAL		1,946,180	2,000,000	1,944,540	1,980,324	0	1,569	0	1,569	0	1,981,892	0	(35,712)	(35,712)	46,400	02/15/2028	2.B FE
21688*-AA-3	COOPERATIVE ENERGY A MISSISSIP COOPERATI	05/06/2025	REDEMPTION 100.0000		113,333	113,333	113,333	113,333	0	0	0	0	0	113,333	0	0	0	1,785	11/06/2049	1.F
21688A-AE-2	COOPERATIEVE RABOBANK UA NEW COOPERATIE	05/21/2025	VARIOUS		13,235,000	13,235,000	13,270,231	13,236,484	0	(1,484)	0	(1,484)	0	13,235,000	0	0	0	223,341	05/21/2025	1.D FE
21871X-AM-1	COREBRIDGE FINANCIAL INC COREBRIDGEFINAN	06/30/2025	HEDGE INCREASE ADJUST.		(2,144,554)	0	(2,148,484)	0	0	3,930	0	3,930	0	(2,144,554)	0	0	0	0	04/05/2052	2.A FE
22357@-AA-9	COX COMMUNICATIONS INC COXCOMMUNICATIONS	06/01/2025	VARIOUS		84,845	84,845	84,845	84,845	0	0	0	0	0	84,845	0	0	0	1,657	01/02/2040	2.B
224044-BR-7	COX COMMUNICATIONS INC COXCOMMUNICATIONS	06/27/2025	B48R_PB		4,017,598	4,000,000	4,028,970	4,017,919	0	(322)	0	(322)	0	4,017,598	0	0	0	147,633	12/01/2036	2.B FE
224044-BT-3	COX COMMUNICATIONS INC COXCOMMUNICATIONS	06/27/2025	B48R_PB		6,774,768	7,000,000	6,684,890	6,771,786	0	2,982	0	2,982	0	6,774,768	0	0	0	278,386	06/01/2038	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
228187-AB-6	CROWN AMERICAS LLC SENIOR CORP_BND 4.7	06/15/2025	VARIOUS		1,250,000	1,250,000	1,218,750	1,244,418	0	2,305	0	2,305	0	1,246,724	0	3,276	3,276	51,788	02/01/2026	3.B FE
23317*-AC-4	DD SOUTH 4 LC DDSOUTH4LC 3.550% 09/05/	06/05/2025	REDEMPTION 100.0000		60,428	60,428	60,428	60,428	0	0	0	0	0	60,428	0	0	0	894	09/05/2033	1.A
233853-AL-4	DAIMLER TRUCK FINANCE NORTH AM DAIMLERTR	04/07/2025	MATURITY		7,200,000	7,200,000	6,839,064	7,160,065	0	39,935	0	39,935	0	7,200,000	0	0	0	126,000	04/07/2025	1.G FE
24617#-AA-9	DELAWARE NORTH COMPANIES INC B DELAWAREN	05/14/2025	REDEMPTION 100.0000		130,128	130,128	130,128	130,128	0	0	0	0	0	130,128	0	0	0	2,485	11/14/2034	2.B PL
24703D-BQ-3	DELL INTERNATIONAL LLC DELLINTERNATIONAL	06/30/2025	HEDGE INCREASE ADJUST.		(351,515)	0	(361,291)	0	0	838	0	838	0	(351,515)	0	0	0	0	02/01/2035	2.B FE
25240*-AA-5	DH CANAL LLC WALGREEN DHCANALLLCWALGREEN	06/15/2025	REDEMPTION 100.0000		52,616	52,616	51,002	52,147	0	469	0	469	0	52,616	0	0	0	1,174	08/15/2030	4.A
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC DISCOVERYCO	06/30/2025	TAX FREE EXCHANGE		4,184,891	6,295,000	6,383,319	6,370,239	0	(1,391)	0	(1,391)	0	6,368,848	0	(2,183,957)	(2,183,957)	194,752	05/15/2042	3.A FE
25470D-BG-3	DISCOVERY COMMUNICATIONS LLC DISCOVERYCO	06/30/2025	VARIOUS		6,852,510	10,500,000	12,185,285	12,025,396	0	(19,110)	0	(19,110)	0	12,006,286	0	(5,153,776)	(5,153,776)	458,387	05/15/2049	3.A FE
25470X-BE-4	DISH DBS CORP DISHDBSCORP 5.250% 12/01	06/30/2025	VARIOUS		681,750	750,000	749,063	680,625	68,991	96	0	69,087	0	749,712	0	(67,962)	(67,962)	23,043	12/01/2026	5.A FE
26179*-AA-8	DREXEL UNIVERSITY DREXELUNIVERSITY 2.7	06/16/2025	REDEMPTION 100.0000		453,259	453,259	457,792	455,258	0	(1,999)	0	(1,999)	0	453,259	0	0	0	5,252	07/15/2027	2.A
26443C-AA-1	DUKE UNIVERSITY HLTH SYS DUKEUNIVERSITYH	06/30/2025	HEDGE INCREASE ADJUST.		(39,278)	0	(44,701)	0	0	152	0	152	0	(39,278)	0	0	0	0	06/01/2047	1.D FE
26837@-AA-0	ECP UPTOWN CAMPUS HOLDINGS LLC ECPUPTOWN	05/01/2025	REDEMPTION 100.0000		12,412	12,412	12,412	12,412	0	0	0	0	0	12,412	0	0	0	287	05/01/2059	3.A
26860#-AA-8	PIO PICO LLC PIOPICOLLC 4.170% 12/31/4	06/30/2025	REDEMPTION 100.0000		14,530	14,530	14,530	14,530	0	0	0	0	0	14,530	0	0	0	303	12/31/2041	1.G PL
26884L-AN-9	EQT CORP EQTCORP 3.625% 05/15/31	04/04/2025	UBS WARBURG LLC		2,406,968	2,625,000	2,558,325	2,577,366	0	578	0	578	0	2,577,944	0	(170,977)	(170,977)	37,534	05/15/2031	2.C FE
26885B-AK-6	EQM MIDSTREAM PARTNERS LP EQMMIDSTREAMPA	04/02/2025	VARIOUS		3,981,555	4,117,000	4,079,209	4,083,305	0	1,875	0	1,875	0	4,085,180	0	(103,625)	(103,625)	136,376	01/15/2029	3.A FE
280145-AA-1	EDGEMOOR STAR-AMERICA JUDICIAL EDGEMOORS	04/30/2025	REDEMPTION 100.0000		25,517	25,517	25,517	25,517	0	0	0	0	0	25,517	0	0	0	430	06/30/2051	1.D Z
280145-AA-1	EDGEMOOR STAR-AMERICA JUDICIAL EDGEMOORS	06/30/2025	REDEMPTION 100.0000		51,356	51,356	51,356	51,356	0	0	0	0	0	51,356	0	0	0	1,191	06/30/2051	1.D
291011-BG-8	EMERSON ELECTRIC CO EMERSONELECTRICCO	06/01/2025	MATURITY		8,920,000	8,920,000	8,891,813	8,918,653	0	1,347	0	1,347	0	8,920,000	0	0	0	140,490	06/01/2025	1.F FE
29248H-AA-1	EMPOWER FINANCE 2020 LP EMPOWERFINANCE20	04/04/2025	WELLS FARGO SECURITIES		4,601,223	4,950,000	4,950,000	4,950,000	0	0	0	0	0	4,950,000	0	(348,777)	(348,777)	37,318	09/17/2027	1.F FE
292505-AE-4	OVINTIV INC OVINTIVINC 6.625% 08/15/37	06/27/2025	B48R_PB		479,861	482,000	478,645	479,805	0	55	0	55	0	479,861	0	0	0	27,675	08/15/2037	2.C FE
29273R-AR-0	ENERGY TRANSFER LP SENIOR CORP BND 6.5	06/30/2025	HEDGE INCREASE ADJUST.		(933,975)	0	(933,975)	0	0	0	0	0	0	(933,975)	0	0	0	0	02/01/2042	2.B FE
29273V-AW-0	ENERGY TRANSFER LP SENIOR CORP BND 5.9	06/30/2025	HEDGE INCREASE ADJUST.		(2,461,777)	0	(2,462,385)	0	0	608	0	608	0	(2,461,777)	0	0	0	0	05/15/2054	2.B FE
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP ENLINKMIDST	06/01/2025	VARIOUS		597,000	597,000	556,798	594,049	0	2,951	0	2,951	0	597,000	0	0	0	12,388	06/01/2025	2.B FE
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP SENIOR CORP	06/16/2025	TAX FREE EXCHANGE		899,009	900,000	825,750	882,129	0	5,153	0	5,153	0	887,282	0	11,727	11,727	40,134	07/15/2026	2.B FE
30288*-AC-4	FLNG LIQUEFACTION 2 LLC FLNGLIQUEFACTION	06/30/2025	REDEMPTION 100.0000		239,000	239,000	239,000	239,000	0	0	0	0	0	239,000	0	0	0	5,115	06/30/2038	2.B FE
30288*-AE-0	FLNG LIQUEFACTION 2 LLC FLNGLIQUEFACTION	06/30/2025	REDEMPTION 100.0000		562,500	562,500	562,500	562,500	0	0	0	0	0	562,500	0	0	0	12,347	12/31/2038	2.B FE
311900-B*-4	FASTENAL COMPANY FASTENALCOMPANY 2.660	05/15/2025	MATURITY		3,800,000	3,800,000	3,800,000	3,800,000	0	0	0	0	0	3,800,000	0	0	0	57,840	05/15/2025	1.F
33938E-AU-1	FLEX LTD FLEXLTD 4.750% 06/15/25	06/15/2025	MATURITY		3,115,000	3,115,000	3,191,041	3,115,740	0	(740)	0	(740)	0	3,115,000	0	0	0	73,981	06/15/2025	2.C FE
345397-A6-0	FORD MOTOR CREDIT COMPANY LLC SENIOR COR	06/16/2025	MATURITY		1,675,000	1,675,000	1,675,000	1,675,000	0	0	0	0	0	1,675,000	0	0	0	42,922	06/16/2025	2.C FE
347454-AB-6	FORT HOOD FAMILY HOUSING TRUST FORTHOODF	06/15/2025	VARIOUS		200,000	200,000	195,924	198,038	0	64	0	64	0	198,103	0	1,897	1,897	5,312	10/15/2036	1.F FE
347454-AB-6	FORT HOOD FAMILY HOUSING TRUST FORTHOODF	04/15/2025	VARIOUS		100,000	100,000	98,052	99,062	0	22	0	22	0	99,085	0	915	915	1,932	10/15/2036	2.C FE
347456-AC-9	FORT HOOD MILITARY HSG CORP TE FORTHOODM	06/15/2025	VARIOUS		205,000	205,000	224,270	210,139	0	(542)	0	(542)	0	209,598	0	(4,598)	(4,598)	6,309	10/15/2030	1.F FE
347456-AC-9	FORT HOOD MILITARY HSG CORP TE FORTHOODM	04/15/2025	VARIOUS		145,000	145,000	158,630	148,635	0	(279)	0	(279)	0	148,356	0	(3,356)	(3,356)	3,388	10/15/2030	2.C FE
35671D-BC-8	FREEPORT-MCMORAN INC SENIOR CORP BND 5	06/30/2025	HEDGE INCREASE ADJUST.		(1,421,993)	0	(1,425,487)	0	0	(135)	0	(135)	0	(1,421,993)	0	0	0	0	03/15/2043	2.B FE
36185P-AB-1	GMAC COMMERCIAL MORTGAGE ASSET GMACN_07-	06/10/2025	PAYDOWN		162,628	162,628	162,908	162,871	0	(243)	0	(243)	0	162,628	0	0	0	4,285	08/10/2048	2.C FE
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET GMACN_07-	06/10/2025	PAYDOWN		15,641	15,641	15,548	15,559	0	82	0	82	0	15,641	0	0	0	398	08/10/2052	2.B
36298G-AA-7	GSPA MONETIZATION TRUST GS GSPAMONETIZAT	06/09/2025	REDEMPTION 100.0000		531,363	531,363	544,035	534,237	0	(2,874)	0	(2,874)	0	531,363	0	0	0	14,229	10/09/2029	2.A FE
37045X-CK-0	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	04/09/2025	MATURITY		2,000,000	2,000,000	2,002,480	2,000,004	0	(4)	0	(4)	0	2,000,000	0	0	0	43,500	04/09/2025	2.B FE
37045X-DU-7	GENERAL MOTORS FINANCIAL COMPA GENERALMO	04/07/2025	MATURITY		2,800,000	2,800,000	2,739,436	2,793,564	0	6,436	0	6,436	0	2,800,000	0	0	0	53,200	04/07/2025	2.B FE
372546-AU-5	GEORGE WASHINGTON UNIVERSITY GEORGEWASHI	06/30/2025	HEDGE INCREASE ADJUST.		(46,002)	0	(47,810)	0	0	189	0	189	0	(46,002)	0	0	0	0	09/15/2045	1.E FE
374593-A*-2	GIANTS STADIUM LLC GIANTSSTADIUMLLC 7.	04/01/2025	VARIOUS		654,972	654,972	654,972	654,972	0	0	0	0	0	654,972	0	0	0	23,252	04/01/2040	2.B PL
375558-CC-5	GILEAD SCIENCES INC GILEADSCIENCESINC	06/30/2025	HEDGE INCREASE ADJUST.		(201,766)	0	(203,699)	0	0	199	0	199	0	(201,766)	0	0	0	0	06/15/2035	1.G FE
377372-AB-3	GLAXOSMITHKLINE CAPITAL INC GLAXOSMITHKL	06/30/2025	HEDGE INCREASE ADJUST.		(126,656)	0	(101,134)	0	0	(12)	0	(12)	0	(126,656)	0	0	0	0	04/15/2034	1.F FE
379463-A@-1	GLOBAL WATER RESOURCES INC GLOBALWATERRE	06/15/2025	REDEMPTION 100.0000		53,333	53,333	53,333	53,333	0	0	0	0	0	53,333	0	0	0	1,221	06/15/2036	2.A PL
38141G-XJ-8	GOLDMAN SACHS GROUP INC/THE GOLDMANSACHS	04/01/2025	MATURITY		10,000,000	10,000,000	9,806,900	9,981,971	0	18,029	0	18,029	0	10,000,000	0	0	0	175,000	04/01/2025	2.A FE
389375-AL-0	GRAY MEDIA INC GRAYMEDIAINC 4.750% 10/	05/02/2025	TRADE WEB DIRECT LLC		649,940	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(350,060)	(350,060)	26,389	10/15/2030	5.B FE
404119-BV-0	HCA INC HCAINC 5.500% 06/15/47	06/30/2025	HEDGE INCREASE ADJUST.		(229,139)	0	(233,514)	0	0	329	0	329	0	(229,139)	0	0	0	0	06/15/2047	2.C FE
40471@-AA-2	HA IPC FUNDING TRUST HAIPCFUNDINGTRUST	06/06/2025	VARIOUS		31,953	31,953	31,953	31,953	0	0	0	0	0	31,953	0	0	0	605	06/06/2046	1.D
406216-BE-0	HALLIBURTON COMPANY SENIOR CORP BND 4.	06/30/2025	HEDGE INCREASE ADJUST.		(816,324)	0	(819,946)	0	0	3,622	0	3,622	0	(816,324)	0	0	0	0	08/01/2043	2.A FE
406216-BJ-9	HALLIBURTON COMPANY SENIOR CORP BND 4.	06/30/2025	HEDGE INCREASE ADJUST.		(423,213)	0	(456,087)	0	0	1,850	0	1,850	0	(423,213)	0	0	0	0	11/15/2035	2.A FE
409322-AB-0	HAMPTON ROADS PPV LLC HAMPTONROADSPPVLLC	06/15/2025	CALL 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	6,071	12/15/2041	2.C FE
41242*-AX-0	HARDWOOD FUNDING LLC HARDWOODFUNDINGLLC	06/09/2025	MATURITY		4,400,000	4,400,000	4,400,000	4,400,000	0	0	0	0	0	4,400,000	0	0	0	69,471	06/07/2025	1.G FE
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERV HARLEY-DA	06/08/2025	MATURITY		2,415,000	2,415,000	2,411,691	2,414,691	0	309	0	309	0	2,415,000	0	0	0	40,451	06/08/2025	2.C FE
42307T-AG-3	KRAFT HEINZ FOODS CO KRAFTHEINZFOODSCO	06/30/2025	HEDGE INCREASE ADJUST.		(105,786)	0	(58,438)	0	0	(275)	0	(275)	0	(105,786)	0	0	0	0	03/15/2032	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
42703N-AA-9	HERC HOLDINGS ESCROW INC SENIOR CORP BND	06/17/2025	TAX FREE EXCHANGE		780,025	761,000	761,000	0	0	0	0	0	0	761,000	0	19,025	19,025	2,220	06/15/2030	3.C FE
42703N-AB-7	HERC HOLDINGS ESCROW INC SENIOR CORP BND	06/17/2025	TAX FREE EXCHANGE		869,294	845,000	845,000	0	0	0	0	0	0	845,000	0	24,294	24,294	2,553	06/15/2033	3.C FE
438516-CB-0	HONEYWELL INTERNATIONAL INC HONEYWELLINT	06/01/2025	MATURITY		2,900,000	2,900,000	2,728,958	2,873,153	0	26,847	0	26,847	0	2,900,000	0	0	0	19,575	06/01/2025	1.F FE
44416*-AB-2	HUDSON TRANSMISSION PARTNERS L SENIOR CO	06/02/2025	VARIOUS		263,101	263,101	276,946	271,552	0	(8,451)	0	(8,451)	0	263,101	0	0	0	5,873	05/31/2033	1.G PL
463556-AD-2	IROQUOIS GAS TRANSMISSION SYST IROQUOISG	04/30/2025	REDEMPTION 100.0000		23,529	23,529	23,968	23,631	0	(101)	0	(101)	0	23,529	0	0	0	718	10/31/2027	2.A FE
466313-AH-6	JABIL INC JABILINC 3.950% 01/12/28	04/03/2025	JANE STREET CAPITAL		2,950,080	3,000,000	2,991,420	2,997,026	0	239	0	239	0	2,997,265	0	(47,185)	(47,185)	86,242	01/12/2028	2.C FE
48121@-AE-1	JRD HOLDINGS LLC JRDHOLDINGSLLC 5.912%	04/25/2025	MATURITY		2,133,333	2,133,333	2,133,333	2,133,333	0	0	0	0	0	2,133,333	0	0	0	65,535	04/25/2025	2.B PL
48259@-AA-3	KEURIG DR PEPPER INC KEURIGDRPEPPERINC	06/10/2025	VARIOUS		50,441	50,441	50,441	50,441	0	0	0	0	0	50,441	0	0	0	694	06/24/2037	2.B
48268@-AW-4	KPMG LLP KPMGLLP 4.000% 04/15/25	04/15/2025	MATURITY		1,005,000	1,005,000	1,005,000	1,005,000	0	0	0	0	0	1,005,000	0	0	0	11,725	04/15/2025	1.E
49271V-AR-1	KEURIG DR PEPPER INC KEURIGDRPEPPERINC	06/30/2025	HEDGE INCREASE ADJUST.		(3,324,790)	0	(3,330,234)	0	0	5,444	0	5,444	0	(3,324,790)	0	0	0	0	04/15/2052	2.B FE
49327M-2K-9	KEYBANK NATIONAL ASSOCIATION KEYBANKNATI	06/01/2025	MATURITY		9,600,000	9,600,000	9,577,248	9,598,901	0	1,099	0	1,099	0	9,600,000	0	0	0	158,400	06/01/2025	2.A FE
49338L-AG-8	KEYSIGHT TECHNOLOGIES INC KEYSIGHTTECHNO	06/30/2025	HEDGE INCREASE ADJUST.		(353,262)	0	(360,210)	0	0	1,223	0	1,223	0	(353,262)	0	0	0	0	10/15/2034	2.A FE
494550-AW-6	KINDER MORGAN ENERGY PARTNERS KINDERMORG	06/27/2025	B48R_PB		1,000,665	1,000,000	1,000,930	1,000,681	0	(16)	0	(16)	0	1,000,665	0	0	0	66,025	01/15/2038	2.B FE
49456B-AF-8	KINDER MORGAN INC KINDERMORGANINC 4.30	06/01/2025	MATURITY		2,500,000	2,500,000	2,538,025	2,500,748	0	(748)	0	(748)	0	2,500,000	0	0	0	53,750	06/01/2025	2.B FE
49456B-AT-8	KINDER MORGAN INC KINDERMORGANINC 3.60	06/30/2025	HEDGE INCREASE ADJUST.		(1,935,267)	0	(1,938,343)	0	0	3,076	0	3,076	0	(1,935,267)	0	0	0	0	02/15/2051	2.B FE
50152#-AC-1	KWIK TRIP INC KWIKTRIPINC 3.580% 05/24	05/24/2025	VARIOUS		103,571	103,571	103,571	103,571	0	0	0	0	0	103,571	0	0	0	1,854	05/24/2035	2.C PL
50152#-AF-4	KWIK TRIP INC KWIKTRIPINCSERD 3.320% 1	05/24/2025	REDEMPTION 100.0000		68,075	68,075	68,075	68,075	0	0	0	0	0	68,075	0	0	0	1,130	11/24/2036	2.C PL
50152#-AL-1	KWIK TRIP INC KWIKTRIPINC 4.080% 05/24	05/24/2025	REDEMPTION 100.0000		73,123	73,123	73,123	73,123	0	0	0	0	0	73,123	0	0	0	1,492	05/24/2037	2.C PL
50168Q-AC-9	LABL INC LABLINC 5.875% 11/01/28	04/01/2025	GOLDMAN SACHS & CO.		19,813	25,000	25,438	25,181	0	(24)	0	(24)	0	25,157	0	(5,345)	(5,345)	616	11/01/2028	4.C FE
50171*-AA-6	LA GATEWAY PARTNERS LLC LAGATEWAYPARTNER	06/30/2025	REDEMPTION 100.0000		233,785	233,785	233,785	233,785	0	0	0	0	0	233,785	0	0	0	5,503	12/31/2046	1.G FE
50540R-BB-7	LABORATORY CORPORATION OF AMER LABORATOR	06/30/2025	HEDGE INCREASE ADJUST.		(118,374)	0	(119,185)	0	0	368	0	368	0	(118,374)	0	0	0	0	10/01/2034	2.B FE
52467@-AU-9	TRINITY NEPONSET LLC TRINITYNEPONSETLLC	06/01/2025	REDEMPTION 100.0000		62,141	62,141	62,631	62,247	0	(106)	0	(106)	0	62,141	0	0	0	662	03/01/2029	3.B
53079E-AG-9	LIBERTY MUTUAL GROUP INC LIBERTYMUTUALGR	06/27/2025	VARIOUS		35,416,578	36,834,000	34,523,448	35,369,362	0	47,216	0	47,216	0	35,416,578	0	0	0	1,875,464	03/15/2035	2.B FE
532457-BC-1	ELI LILLY AND COMPANY ELILILLYANDCO 5.	05/13/2025	BBR4_PB		2,085,394	2,000,000	1,980,380	1,987,053	0	246	0	246	0	1,987,299	0	98,095	98,095	58,839	11/15/2037	1.E FE
55336V-AJ-9	MPLX LP MPLXLP 4.875% 06/01/25	04/09/2025	CALL 100.0000		1,213,000	1,213,000	1,202,504	1,212,395	0	393	0	393	0	1,212,788	0	212	212	21,025	06/01/2025	2.B FE
573284-AX-4	MARTIN MARIETTA MATERIALS INC SENIOR COR	06/30/2025	HEDGE INCREASE ADJUST.		(2,766,008)	0	(2,770,728)	0	0	4,720	0	4,720	0	(2,766,008)	0	0	0	0	07/15/2051	2.B FE
57636Q-BB-9	MASTERCARD INC MASTERCARDINC 4.350% 01	06/30/2025	HEDGE INCREASE ADJUST.		(118,514)	0	(118,884)	0	0	115	0	115	0	(118,514)	0	0	0	0	01/15/2032	1.E FE
57636Q-BC-7	MASTERCARD INC MASTERCARDINC 4.550% 01	06/30/2025	HEDGE INCREASE ADJUST.		(103,593)	0	(104,006)	0	0	111	0	111	0	(103,593)	0	0	0	0	01/15/2035	1.E FE
57686G-C*-4	MATSON INC MATSONINCSERA 3.370% 12/21/	06/21/2025	REDEMPTION 100.0000		1,123,077	1,123,077	1,123,077	1,123,077	0	0	0	0	0	1,123,077	0	0	0	18,924	12/21/2027	2.A
579780-AU-1	MCCORMICK & COMPANY INCORPORAT MCCORMICK	06/30/2025	HEDGE INCREASE ADJUST.		(89,420)	0	(91,400)	0	0	286	0	286	0	(89,420)	0	0	0	0	10/15/2034	2.B FE
581557-BU-8	MCKESSON CORP MCKESSONCORP 5.100% 07/1	06/30/2025	HEDGE INCREASE ADJUST.		(243,846)	0	(223,625)	0	0	(76)	0	(76)	0	(243,846)	0	0	0	0	07/15/2033	1.G FE
59073@-AA-4	MESQUITE POWER LLC MESQUITEPOWERLLC 4.	06/30/2025	REDEMPTION 100.0000		27,081	27,081	27,081	27,081	0	0	0	0	0	27,081	0	0	0	628	12/31/2039	2.A PL
59073@-AB-2	MESQUITE POWER LLC MESQUITEPOWERLLC 4.	06/30/2025	REDEMPTION 100.0000		26,708	26,708	26,708	26,708	0	0	0	0	0	26,708	0	0	0	620	12/31/2046	2.A PL
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LL MILLENNIU	06/30/2025	REDEMPTION 100.0000		98,687	98,687	98,687	98,687	0	0	0	0	0	98,687	0	0	0	2,630	06/30/2027	1.G PL
609207-AU-9	MONDELEZ INTERNATIONAL INC MONDELEZINTER	05/04/2025	VARIOUS		30,808,000	30,808,000	29,430,907	30,422,874	0	385,126	0	385,126	0	30,808,000	0	0	0	231,060	05/04/2025	2.B FE
638612-AJ-0	NATIONWIDE FINANCIAL SERVICES NATIONWIDE	06/27/2025	B48R_PB		12,763,984	14,000,000	12,731,660	12,761,677	0	2,308	0	2,308	0	12,763,984	0	0	0	582,750	05/15/2067	2.B FE
641423-BP-2	NEVADA POWER COMPANY NEVADAPOWERCOMPANY	06/27/2025	B48R_PB		299,729	300,000	299,538	299,721	0	8	0	8	0	299,729	0	0	0	14,741	04/01/2036	1.F FE
64755@-AA-9	NEW MOUNTAIN GUARDIAN III BDC NEWMOUNTAI	06/25/2025	CALL 100.0000		4,169,172	4,169,172	4,169,172	4,169,172	0	0	0	0	0	4,169,172	0	0	0	140,571	07/15/2025	2.C PL
64755@-AB-7	NEW MOUNTAIN GUARDIAN III BDC NEWMOUNTAI	06/25/2025	CALL 100.0000		1,636,364	1,636,364	1,636,364	1,636,364	0	0	0	0	0	1,636,364	0	0	0	55,945	07/15/2025	2.C PL
65339K-CG-3	NEXTERA ENERGY CAPITAL HOLDING NEXTERAEN	06/20/2025	MATURITY		10,000,000	10,000,000	9,997,500	9,999,581	0	419	0	419	0	10,000,000	0	0	0	222,500	06/20/2025	2.A FE
65412V-A*-7	NIGHTHAWK SOLAR FUNDING LLC NIGHTHAWKSOL	06/30/2025	REDEMPTION 100.0000		297,713	297,713	297,713	297,713	0	0	0	0	0	297,713	0	0	0	5,016	12/31/2043	2.C PL
65412V-AA-4	NIGHTHAWK SOLAR FUNDING LLC NIGHTHAWKSOL	06/30/2025	REDEMPTION 100.0000		293,108	293,108	293,108	293,108	0	0	0	0	0	293,108	0	0	0	4,880	09/30/2044	2.C PL
66989H-AV-0	NOVARTIS CAPITAL CORP NOVARTISCAPITALCOR	06/30/2025	HEDGE INCREASE ADJUST.		(164,983)	0	(168,210)	0	0	435	0	435	0	(164,983)	0	0	0	0	09/18/2034	1.D FE
67100@-AA-4	OCF BROUSSARD LA CTL PT TR VEYRONOCFTRAX	06/16/2025	REDEMPTION 100.0000		3,735	3,735	3,735	3,735	0	0	0	0	0	3,735	0	0	0	78	04/30/2043	1.G
67100@-AB-2	OCF BROUSSARD LA CTL PASS-THRO OCF(BROUS	06/16/2025	REDEMPTION 100.0000		967	967	967	967	0	0	0	0	0	967	0	0	0	26	04/30/2043	1.G
674599-DC-6	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO	04/11/2025	CALL 100.5660		2,011,320	2,000,000	2,248,674	2,041,356	0	(11,775)	0	(11,775)	0	2,029,581	0	(29,581)	(29,581)	74,837	03/15/2026	2.C FE
677071-AF-9	OHANA MILITARY COMMUNITIES LLC OHANAMILI	04/01/2025	REDEMPTION 100.0000		347,431	347,431	347,431	347,431	0	0	0	0	0	347,431	0	0	0	9,858	10/01/2026	1.D FE
677071-AM-4	OHANA MILITARY COMMUNITIES LLC OHANAMILI	04/01/2025	REDEMPTION 100.0000		349,754	349,754	349,754	349,722	0	32	0	32	0	349,754	0	0	0	9,552	10/01/2026	1.D FE
68389X-BC-8	ORACLE CORPORATION ORACLECORPORATION 2	05/15/2025	VARIOUS		6,031,000	6,031,000	5,980,219	6,028,757	0	2,243	0	2,243	0	6,031,000	0	0	0	88,957	05/15/2025	2.B FE
68389X-BP-9	ORACLE CORPORATION ORACLECORPORATION 3	06/30/2025	HEDGE INCREASE ADJUST.		(198,944)	0	(245,843)	0	0	1,590	0	1,590	0	(198,944)	0	0	0	0	11/15/2037	2.B FE
68389X-BT-1	ORACLE CORPORATION ORACLECORPORATION 2	04/01/2025	MATURITY		1,725,000	1,725,000	1,632,730	1,715,539	0	9,461	0	9,461	0	1,725,000	0	0	0	21,563	04/01/2025	2.B FE
68902V-AH-0	OTIS WORLDWIDE CORP OTISWORLDWIDECORP	04/05/2025	MATURITY		4,500,000	4,500,000	4,338,585	4,464,990	0	35,010	0	35,010	0	4,500,000	0	0	0	46,260	04/05/2025	2.B FE
693475-BQ-7	PNC FINANCIAL SERVICES GROUP I PNCFINANC	06/12/2025	CALL 100.0000		1,475,000	1,475,000	1,482,980	1,479,472	0	(4,472)	0	(4,472)	0	1,475,000	0	0	0	42,864	06/12/2026	1.G FE
69450*-AB-6	PGA TOUR ENTERPRISES LLC PGATOURENTERPRI	05/30/2025	VARIOUS		51,178	51,178	42,790	43,010	0	8,167	0	8,167	0	51,178	0	0	0	1,134	05/30/2041	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
69867D-AA-6	CLARIOS US FINANCE COMPANY INC CLARIOSGL	06/18/2025	VARIOUS		616,000	616,000	663,140	616,000	0	0	0	0	0	616,000	0	0	0	22,779	05/15/2026	4.A FE
70109H-AJ-4	PARKER HANNIFIN CORPORATION PARKERHANNIF	06/27/2025	B48R_PB		999,647	1,000,000	999,460	999,639	0	9	0	9	0	999,647	0	0	0	38,542	05/15/2038	2.A FE
70450Y-AQ-6	PAYPAL HOLDINGS INC SENIOR CORP BND 5.	06/30/2025	HEDGE INCREASE ADJUST.		(2,701,527)	0	(2,701,819)	0	0	292	0	292	0	(2,701,527)	0	0	0	0	06/01/2054	1.G FE
70932M-AA-5	PENNYMAC FINANCIAL SERVICES IN PENNYMACF	05/11/2025	VARIOUS		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	30,757	10/15/2025	3.C FE
713448-CT-3	PEPSICO INC PEPSICOINC 2.750% 04/30/25	04/30/2025	MATURITY		8,000,000	8,000,000	7,875,040	7,995,127	0	4,873	0	4,873	0	8,000,000	0	0	0	110,000	04/30/2025	1.E FE
72650R-AM-4	PLAINS ALL AMERICAN PIPELINE L PLAINSALL	06/27/2025	B48R_PB		7,036,940	7,000,000	7,062,090	7,038,058	0	(1,117)	0	(1,117)	0	7,036,940	0	0	0	289,217	05/15/2036	2.B FE
72909*-AA-9	PLENARY PROPERTIES MERCED LLC PLENARYPRO	06/30/2025	VARIOUS		183,884	183,884	195,833	194,696	0	(10,812)	0	(10,812)	0	183,884	0	0	0	4,115	03/31/2054	1.F PL
729132-A@-9	PLEXUS CORP. PLEXUSCORP. 4.050% 06/15/	06/15/2025	MATURITY		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	91,631	06/15/2025	2.B
73102Q-AA-4	POLAR TANKERS INC POLARTANKERSINC 5.95	05/10/2025	REDEMPTION 100.0000		24,435	24,435	24,435	24,435	0	0	0	0	0	24,435	0	0	0	727	05/10/2037	1.F FE
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDING PRAIRIEBR	06/30/2025	REDEMPTION 100.0000		55,911	55,911	55,911	55,911	0	0	0	0	0	55,911	0	0	0	992	05/01/2039	2.C PL
740816-AG-8	PRESIDENT AND FELLOWS OF HARVA PRESIDENT	04/17/2025	RBC DOMINION SECURITIES INC.		1,129,520	1,000,000	1,121,788	1,081,625	0	(1,177)	0	(1,177)	0	1,080,448	0	49,072	49,072	49,833	01/15/2039	1.A FE
740816-AL-7	PRESIDENT AND FELLOWS OF HARVA PRESIDENT	04/17/2025	RAYMOND JAMES		213,408	250,000	248,608	249,064	0	18	0	18	0	249,081	0	(35,674)	(35,674)	5,026	10/01/2037	1.A FE
742718-GL-7	PROCTER & GAMBLE CO PROCTER&GAMBLECO 4	06/30/2025	HEDGE INCREASE ADJUST.		(142,385)	0	(142,385)	0	0	0	0	0	0	(142,385)	0	0	0	0	10/24/2034	1.D FE
743315-AL-7	PROGRESSIVE CORPORATION THE PROGRESSIVE	06/30/2025	HEDGE INCREASE ADJUST.		(105,356)	0	(64,803)	0	0	(349)	0	(349)	0	(105,356)	0	0	0	0	12/01/2032	1.F FE
75003@-AA-5	RENEWABLE ENERGY ALTERNATIVES RENEWABLEE	06/30/2025	REDEMPTION 100.0000		82,437	82,437	82,437	82,437	0	0	0	0	0	82,437	0	0	0	1,624	09/30/2046	2.C PL
751277-AS-3	NESTLE PURINA PETCARE CO RALSTONPURINACO	06/15/2025	MATURITY		10,000,000	10,000,000	12,602,600	10,132,127	0	(132,127)	0	(132,127)	0	10,000,000	0	0	0	393,750	06/15/2025	1.E FE
760759-BC-3	REPUBLIC SERVICES INC REPUBLICSERVICESIN	06/30/2025	HEDGE INCREASE ADJUST.		(121,437)	0	(112,316)	0	0	233	0	233	0	(121,437)	0	0	0	0	04/01/2034	1.G FE
761713-BG-0	REYNOLDS AMERICAN INC REYNOLDSAMERICANIN	06/12/2025	VARIOUS		6,400,000	6,400,000	6,901,888	6,414,388	0	(14,388)	0	(14,388)	0	6,400,000	0	0	0	142,400	06/12/2025	2.A FE
771196-AU-6	ROCHE HOLDINGS INC ROCHEHOLDINGSINC 7.	06/27/2025	B48R_PB		5,884,967	6,000,000	5,836,680	5,882,599	0	2,368	0	2,368	0	5,884,967	0	0	0	345,333	03/01/2039	1.C FE
776743-AN-6	ROPER TECHNOLOGIES INC ROPERTECHNOLOGIES	04/04/2025	MORGAN STANLEY & CO. INC		1,860,900	2,000,000	2,038,840	2,014,756	0	(1,517)	0	(1,517)	0	2,013,240	0	(152,340)	(152,340)	15,711	09/15/2027	2.B FE
78115@-AA-4	RUBRIC PORTFOLIO HOLDINGS LLC RUBRICPORT	06/30/2025	HEDGE INCREASE ADJUST.		(40,485)	0	(40,485)	0	0	0	0	0	0	(40,485)	0	0	0	0	09/30/2049	2.C PL
78355H-KQ-1	RYDER SYSTEM INC RYDERSYSTEMINC 4.625%	06/01/2025	MATURITY		12,500,000	12,500,000	12,497,625	12,499,903	0	97	0	97	0	12,500,000	0	0	0	289,063	06/01/2025	2.B FE
78387G-AQ-6	AT&T INC AT&TINC 6.150% 09/15/34	06/27/2025	B48R_PB		1,168,517	1,200,000	1,142,420	1,167,326	0	1,191	0	1,191	0	1,168,517	0	0	0	57,810	09/15/2034	2.B FE
78518#-AA-5	SABER MIDSTREAM LLC SABERMIDSTREAMLLC	06/12/2025	VARIOUS		14,528,415	14,528,415	14,492,094	14,503,957	0	24,458	0	24,458	0	14,528,415	0	0	0	265,745	03/31/2029	2.C PL
792860-AK-4	TRAVELERS COMPANIES INC TRAVELERSCOMPANI	06/27/2025	B48R_PB		3,340,024	3,000,000	3,565,067	3,350,976	0	(10,951)	0	(10,951)	0	3,340,024	0	0	0	105,188	06/20/2036	1.F FE
808513-BY-0	CHARLES SCHWAB CORPORATION TH CHARLESSC	04/04/2025	MORGAN STANLEY & CO. INC		7,037,326	7,275,000	7,267,143	7,271,475	0	418	0	418	0	7,271,893	0	(234,567)	(234,567)	105,952	03/03/2027	1.F FE
82340*-AA-5	SHEPHERDS FLAT WIND LLC CAITHNESSSHEPHER	04/30/2025	REDEMPTION 100.0000		51,955	51,955	51,955	51,955	0	0	0	0	0	51,955	0	0	0	1,805	04/30/2032	2.B FE
83416W-AB-9	SOLAR STAR FUNDING LLC SOLARSTARFUNDINGL	06/30/2025	REDEMPTION 100.0000		59,764	59,764	59,764	59,764	0	0	0	0	0	59,764	0	0	0	1,180	06/30/2035	2.B FE
842400-HX-4	SOUTHERN CALIFORNIA EDISON COM SOUTHERNC	06/27/2025	B48R_PB		18,290,471	15,728,000	18,356,305	18,303,848	0	(13,377)	0	(13,377)	0	18,290,471	0	0	0	528,745	12/01/2053	1.G FE
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO SOUTHERNM	04/16/2025	VARIOUS		46,503	46,503	46,503	46,503	0	0	0	0	0	46,503	0	0	0	930	04/16/2048	2.A
84859D-AD-9	SPIRE MISSOURI INC SPIREMISSOURIINC 5.	06/30/2025	HEDGE INCREASE ADJUST.		(72,739)	0	(67,879)	0	0	122	0	122	0	(72,739)	0	0	0	0	08/15/2034	1.F FE
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL SPIRITSOF	06/30/2025	VARIOUS		35,128	35,128	35,128	35,128	0	0	0	0	0	35,128	0	0	0	676	03/31/2033	2.C PL
848609-AA-1	SPIRITS NEWCO LLC SPIRITSNEWCOLLC 5.30	06/30/2025	REDEMPTION 100.0000		224,479	224,479	224,479	224,479	0	0	0	0	0	224,479	0	0	0	5,949	03/31/2033	2.C PL
85234#-AB-1	STADIUM FUNDING TRUST STADIUMFUNDINGTRUS	04/01/2025	VARIOUS		132,119	132,119	132,119	132,119	0	0	0	0	0	132,119	0	0	0	3,303	04/01/2039	2.C PL
85234#-AE-5	STADIUM FUNDING TRUST STADIUMFUNDINGTRUS	04/01/2025	REDEMPTION 100.0000		715,684	715,684	715,684	715,684	0	0	0	0	0	715,684	0	0	0	16,711	04/01/2039	2.C PL
857477-CB-7	STATE STREET CORP STATESTREETCORP 5.10	05/19/2025	CALL 100.0000		1,475,000	1,475,000	1,476,608	1,475,733	0	(733)	0	(733)	0	1,475,000	0	0	0	37,642	05/18/2026	1.D FE
858119-BF-6	STEEL DYNAMICS INC STEELDYNAMICSINC 5.	04/07/2025	WELLS FARGO SECURITIES		2,992,500	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(7,500)	(7,500)	47,083	12/15/2026	2.B FE
87165B-AS-2	SYNCHRONY FINANCIAL SYNCHRONYFINANCIAL	06/13/2025	MATURITY		13,620,000	13,620,000	13,610,194	13,618,446	0	1,554	0	1,554	0	13,620,000	0	0	0	331,988	06/13/2025	2.C FE
874054-AF-6	TAKE-TWO INTERACTIVE SOFTWARE TAKE-TWOIN	04/14/2025	MATURITY		4,715,000	4,715,000	4,664,263	4,709,293	0	5,707	0	5,707	0	4,715,000	0	0	0	83,691	04/14/2025	2.B FE
87612E-BL-9	TARGET CORPORATION TARGETCORPORATION 2	04/15/2025	VARIOUS		3,850,000	3,850,000	3,710,739	3,834,083	0	15,917	0	15,917	0	3,850,000	0	0	0	43,313	04/15/2025	1.F FE
88105*-AA-7	TERRAFORM OSPREY I LLC TERRAFORMOSPREYIL	06/30/2025	REDEMPTION 100.0000		292,687	292,687	292,687	292,687	0	0	0	0	0	292,687	0	0	0	4,668	07/02/2032	4.B PL
882884-B#-5	TEXAS-NEW MEXICO POWER CO TEXAS-NEWMEXIC	06/24/2025	CALL 100.0000		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	187,561	03/29/2039	1.F
882884-C*-8	TEXAS-NEW MEXICO POWER CO TEXAS-NEWMEXIC	06/24/2025	CALL 100.0000		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	194,260	03/29/2044	1.F
882884-C@-6	TEXAS-NEW MEXICO POWER CO TEXAS-NEWMEXIC	06/24/2025	CALL 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	188,825	04/24/2030	1.F
88732J-AN-8	TIME WARNER CABLE LLC TIMEWARNERCABLELLC	06/27/2025	VARIOUS		10,124,604	10,000,000	10,187,220	10,127,584	0	(2,980)	0	(2,980)	0	10,124,604	0	0	0	721,889	07/01/2038	2.C FE
89147L-J*-2	TORTOISE ENERGY INFRASTRUCTURE TORTOISEE	06/14/2025	MATURITY		806,667	806,667	806,667	806,667	0	0	0	0	0	806,667	0	0	0	14,036	06/14/2025	1.A FE
89236T-KQ-7	TOYOTA MOTOR CREDIT CORP TOYOTAMOTORCRED	04/04/2025	JANE STREET CAPITAL		1,010,120	1,000,000	998,910	999,324	0	56	0	56	0	999,379	0	10,741	10,741	34,045	01/12/2028	1.E FE
89323#-AF-6	ATLANTIC PATH 15 LLC ATLANTICPATH15LLC	06/15/2025	REDEMPTION 100.0000		293,585	293,585	294,321	293,774	0	(189)	0	(189)	0	293,585	0	0	0	11,743	12/15/2028	1.F
898361-AA-8	TRUSTEES OF AMHERST COLLEGE AMHERSTCOLLE	06/27/2025	B48R_PB		981,967	1,000,000	973,780	981,587	0	381	0	381	0	981,967	0	0	0	38,514	11/01/2039	1.B FE
90353T-AP-5	UBER TECHNOLOGIES INC UBERTECHNOLOGIESIN	06/30/2025	HEDGE INCREASE ADJUST.		(234,153)	0	(242,731)	0	0	856	0	856	0	(234,153)	0	0	0	0	09/15/2034	2.A FE
904764-AH-0	UNILEVER CAPITAL CORP UNILEVERCAPITALCOR	06/30/2025	HEDGE INCREASE ADJUST.		(104,229)	0	(67,476)	0	0	(314)	0	(314)	0	(104,229)	0	0	0	0	11/15/2032	1.E FE
911312-BX-3	UNITED PARCEL SERVICE INC UNITEDPARCELSE	04/01/2025	MATURITY		2,750,000	2,750,000	2,725,993	2,747,550	0	2,450	0	2,450	0	2,750,000	0	0	0	53,625	04/01/2025	1.F FE
91324P-BN-1	UNITEDHEALTH GROUP INC UNITEDHEALTHGROUP	05/21/2025	GOLDMAN SACHS & CO.		7,682,080	8,000,000	8,125,342	8,087,790	0	(1,488)	0	(1,488)	0	8,086,301	0	(404,221)	(404,221)	274,867	10/15/2040	1.F FE
91324P-EL-2	UNITEDHEALTH GROUP INC UNITEDHEALTHGROUP	05/21/2025	MILLENNIUM ADVISORS, LLC		399,615	500,000	440,145	441,083	0	181	0	181	0	441,263	0	(41,648)	(41,648)	12,856	05/15/2062	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91752*-AA-7	UTAH SOLAR HOLDINGS LLC UTAHSOLARHOLDING	06/30/2025	REDEMPTION 100.0000		110,262	110,262	110,262	110,262	0	0	0	0	0	110,262	0	0	0	1,979	12/31/2036	2.C PL
92343V-AK-0	VERIZON COMMUNICATIONS INC VERIZONCOMMUN	05/13/2025	BBR4_PB		2,107,822	2,000,000	1,981,020	1,987,394	0	226	0	226	0	1,987,620	0	120,202	120,202	95,289	02/15/2038	2.A FE
92344G-AX-4	VERIZON COMMUNICATIONS INC VERIZONCOMMUN	05/13/2025	BBR4_PB		10,319,080	10,000,000	9,550,200	9,742,911	0	6,236	0	6,236	0	9,749,147	0	569,933	569,933	386,750	09/15/2035	2.A FE
92345Y-AD-8	VERISK ANALYTICS INC VERISKANALYTICSINC	04/21/2025	CALL 100.0000		1,000,000	1,000,000	985,720	995,303	0	3,132	0	3,132	0	998,434	0	1,566	1,566	14,000	06/15/2025	2.B FE
92826C-AE-2	VISA INC VISAINC 4.150% 12/14/35	05/13/2025	BBR4_PB		1,404,842	1,500,000	1,453,773	1,459,098	0	1,063	0	1,063	0	1,460,160	0	(55,319)	(55,319)	25,765	12/14/2035	1.D FE
93041#-AA-0	WALGREEN CO LEASE PASS THROUGH WALGREENC	06/15/2025	REDEMPTION 100.0000		14,963	14,963	14,963	14,963	0	0	0	0	0	14,963	0	0	0	199	02/15/2034	3.A
931142-CM-3	WALMART INC WALMARTINC 6.200% 04/15/38	05/13/2025	BBR4_PB		3,305,901	3,000,000	3,001,050	3,000,814	0	(15)	0	(15)	0	3,000,800	0	305,101	305,101	107,467	04/15/2038	1.C FE
94973V-AH-0	ELEVANCE HEALTH INC ELEVANCEHEALTHINC	06/27/2025	B48R_PB		5,997,435	6,000,000	5,994,780	5,997,338	0	97	0	97	0	5,997,435	0	0	0	190,400	12/15/2034	2.A FE
94978#-CQ-8	CVS HEALTH CORP CVSCAREMARKCORP 5.610%	06/10/2025	REDEMPTION 100.0000		110,558	110,558	106,885	110,019	0	538	0	538	0	110,558	0	0	0	2,579	08/10/2027	2.B
95000U-3A-9	WELLS FARGO & COMPANY WELLSFARGO&COMPANY	04/04/2025	MORGAN STANLEY & CO. INC		6,063,138	6,025,000	6,025,000	6,025,000	0	0	0	0	0	6,025,000	0	38,138	38,138	202,777	07/25/2028	2.A FE
97314@-AC-9	WIND ENERGY TRANSMISSION TEXAS WINDENERG	06/30/2025	REDEMPTION 100.0000		55,556	55,556	55,556	55,556	0	0	0	0	0	55,556	0	0	0	1,569	12/18/2034	1.F PL
98389*-AA-3	XANTERRA PARKS & RESORTS INC XANTERRAPAR	05/06/2025	REDEMPTION 100.0000		162,000	162,000	162,000	162,000	0	0	0	0	0	162,000	0	0	0	4,236	11/06/2025	2.C PL
98919V-AA-3	ZAYO GROUP HOLDINGS INC ZAYOGROUPHOLDING	04/07/2025	DEUTSCHE BANK AG		525,000	600,000	587,581	595,616	0	517	0	517	0	596,134	0	(71,134)	(71,134)	14,467	03/01/2027	4.C FE
BRTKDF-1G-1	GLOBAL INFRASTRUCTURE DEBT FD GIDPPNCLAS	06/13/2025	REDEMPTION 100.0000		2,643,591	2,643,591	2,643,591	2,475,637	0	0	0	0	0	2,643,591	0	0	0	64,432	12/29/2049	2.B FE
C0461#-AA-3	AURORA SOLAR LIMITED PARTNERSH AURORASOL	06/30/2025	REDEMPTION 100.0000		272,353	272,353	280,939	258,397	0	0	0	0	22,542	272,353	(8,586)	0	(8,586)	5,555	12/31/2033	2.A PL
D1463@-AA-0	CI ARTEMISII HOLDCO GMBH CIARTEMISIIHOLD	06/30/2025	VARIOUS		653,859	653,859	656,338	576,795	0	0	0	0	79,543	653,859	(2,479)	0	(2,479)	6,931	06/30/2038	2.B PL
P0606*-AA-9	AES MEXICO GENERATION HOLDINGS AESMEXICO	06/30/2025	VARIOUS		(501,275)	(501,275)	(501,275)	(458,677)	(4,982)	(37,617)	0	(42,599)	0	(501,275)	0	0	0	0	11/26/2027	5.A PL
R3000@-AA-1	EDDA WIND III AS EDDAWINDIIIAS 3.300%	06/30/2025	REDEMPTION 100.0000		126,868	126,868	119,508	115,948	0	0	0	0	3,560	126,868	7,360	0	7,360	2,033	04/30/2037	2.B PL
06418G-AC-1	BANK OF NOVA SCOTIA BANKOFNOVASCOTIA 5	06/12/2025	MATURITY		10,000,000	10,000,000	9,996,600	9,999,213	0	787	0	787	0	10,000,000	0	0	0	272,500	06/12/2025	1.F FE
136385-AG-6	CANADIAN NATURAL RESOURCES LTD CANADIANN	06/27/2025	B48R_PB		9,655,276	9,770,000	9,558,930	9,651,009	0	4,267	0	4,267	0	9,655,276	0	0	0	517,566	02/01/2035	2.A FE
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD CANADIANN	06/27/2025	B48R_PB		4,979,860	5,000,000	4,967,200	4,979,303	0	557	0	557	0	4,979,860	0	0	0	281,667	02/15/2037	2.A FE
136385-AL-5	CANADIAN NATURAL RESOURCES LTD CANADIANN	06/27/2025	B48R_PB		467,963	470,000	466,818	467,913	0	50	0	50	0	467,963	0	0	0	23,010	03/15/2038	2.A FE
14739L-AA-0	CASCADES INC CASCADESINC. 5.125% 01/15	06/12/2025	VARIOUS		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	46,552	01/15/2026	3.C FE
18914L-AB-6	CLOVER LP SENIOR CORP_BND 4.216% 06/30	06/30/2025	REDEMPTION 100.0000		425,292	425,292	446,273	446,273	0	0	0	0	0	425,292	(20,981)	0	(20,981)	8,965	06/30/2034	2.B FE
39072F-AB-3	GREAT LAKES POWER HOLDINGS LP GREATLAKES	06/30/2025	REDEMPTION 100.0000		201,794	201,794	201,138	201,138	0	0	0	0	0	201,794	656	0	656	5,060	11/30/2029	2.B FE
667869-AA-9	NORTHWESTCONNECT GP NORTHWESTCONNECTGROU	04/30/2025	REDEMPTION 100.0000		149,253	149,253	195,201	194,279	0	(1,170)	0	(1,170)	0	149,253	(43,856)	0	(43,856)	4,440	04/30/2041	2.B FE
66980C-AA-6	NOUVELLE AUTOROUTE 30 FINANCEM SECURED C	06/30/2025	VARIOUS		13,331	13,331	13,985	12,648	0	0	0	0	1,337	13,331	(654)	0	(654)	274	06/30/2042	2.A FE
72908L-AB-1	PLENARY PROPERTIES NDC GP PLENARYPROPERT	06/07/2025	VARIOUS		180,320	180,320	211,845	165,369	0	11,722	0	11,722	54,633	180,320	(51,404)	0	(51,404)	3,817	02/07/2040	2.A FE
72908L-AB-1	PLENARY PROPERTIES NDC GP PLENARYPROPERT	06/27/2025	B48R_PP		9,738,447	10,243,008	9,364,277	7,309,137	0	13,549	0	13,549	2,415,760	9,738,447	0	0	0	226,804	02/07/2040	2.A FE
72908P-9A-6	PLENARY HEALTH NORTH BAY FINCO PLENARYHE	06/13/2025	REDEMPTION 100.0000		62,169	62,169	73,476	63,069	0	(3,793)	0	(3,793)	8,641	62,169	(5,748)	0	(5,748)	1,343	03/13/2040	2.A FE
89352H-AD-1	TRANSCANADA PIPELINES LTD TRANSCANADAPIP	06/27/2025	B48R_PB		994,485	1,000,000	991,330	994,342	0	143	0	143	0	994,485	0	0	0	43,400	10/15/2037	2.B FE
C4111#-AG-6	GRAYMONT WESTERN CANADA INC GRAYMONTWEST	06/21/2025	VARIOUS		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	19,975	06/21/2027	2.C PL
00183F-AA-3	ANNO 2017 JOINT HOLDING UK LIM ANNO2017	06/30/2025	REDEMPTION 100.0000		299,009	299,009	290,575	273,272	0	0	0	0	17,303	299,009	8,433	0	8,433	4,878	05/31/2033	2.B PL
00188L-AA-5	APA INFRASTRUCTURE LTD APAINFRASTRUCTURE	06/30/2025	HEDGE INCREASE ADJUST.		(110,314)	0	(113,970)	0	0	443	0	443	0	(110,314)	0	0	0	0	09/16/2034	2.B FE
00253X-AA-9	AADVANTAGE LOYALTY IP LTD AADVANTAGELOYA	04/21/2025	VARIOUS		81,083	81,083	81,083	81,083	0	0	0	0	0	81,083	0	0	0	2,231	04/20/2026	3.A FE
013304-AA-8	ALBION FINANCING 1 SARL ALBIONFINANCING1	05/22/2025	VARIOUS		3,553,594	3,500,000	3,507,500	3,501,734	0	(844)	0	(844)	0	3,500,890	0	(890)	(890)	182,814	10/15/2026	3.C FE
03938L-AZ-7	ARCELORMITTAL SA ARCELORMITTAL 6.125%	06/01/2025	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	122,500	06/01/2025	2.C FE
05330K-A#-2	AUTOPISTAS METROPOLITANAS DE P AUTOPISTA	06/30/2025	REDEMPTION 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,575	12/31/2038	2.B FE
05330K-A@-4	AUTOPISTAS METROPOLITANAS DE P AUTOPISTA	06/27/2025	B48R_PP		18,990,000	18,990,000	18,990,000	18,990,000	0	0	0	0	0	18,990,000	0	0	0	700,256	12/31/2038	2.B FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE P AUTOPISTA	06/30/2025	REDEMPTION 100.0000		87,465	87,465	87,465	87,465	0	0	0	0	0	87,465	0	0	0	2,952	06/30/2035	2.B FE
05583J-AH-5	BPCE SA BPCESA 1.652% 10/06/26	04/04/2025	DEUTSCHE BANK AG		9,228,563	9,375,000	9,375,000	9,375,000	0	0	0	0	0	9,375,000	0	(146,438)	(146,438)	77,868	10/06/2026	2.A FE
06675F-AZ-0	BANQUE FEDERATIVE DU CREDIT MU BANQUEFED	04/04/2025	JANE STREET CAPITAL		2,508,200	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	8,200	8,200	86,020	01/26/2026	1.E FE
13323A-AB-6	CAMELOT FINANCE SA CAMELOTFINANCESA 4.	05/30/2025	CALL 100.0000		1,912,000	1,912,000	1,883,210	0	0	5,026	0	5,026	0	1,888,236	0	23,764	23,764	49,951	11/01/2026	3.C FE
225313-AM-7	CREDIT AGRICOLE SA CREDITAGRICOLESA 3.	04/04/2025	CREDIT LYONAISE		2,213,880	2,400,000	2,385,408	2,392,054	0	387	0	387	0	2,392,440	0	(178,560)	(178,560)	56,983	01/14/2030	2.A FE
22535W-AG-2	CREDIT AGRICOLE SA LONDON BRA CREDITAGR	06/16/2025	VARIOUS		3,525,000	3,525,000	3,525,000	3,525,000	0	0	0	0	0	3,525,000	0	0	0	33,611	06/16/2026	1.G FE
24668P-AE-7	KONINKLIJKE AHOLD DELHAIZE NV KONINKLIJK	06/27/2025	B48R_PB		2,110,205	2,401,676	2,010,520	2,105,062	0	5,143	0	5,143	0	2,110,205	0	0	0	101,151	10/01/2040	2.A FE
268789-AB-0	EON INTERNATIONAL FINANCE BV E.ONINTERNA	06/27/2025	B48R_PB		5,135,905	5,120,000	5,143,612	5,136,285	0	(380)	0	(380)	0	5,135,905	0	0	0	224,149	04/30/2038	2.A FE
47837R-AE-0	JOHNSON CONTROLS INTERNATIONAL JOHNSONCO	06/30/2025	HEDGE INCREASE ADJUST.		(202,692)	0	(204,565)	0	0	350	0	350	0	(202,692)	0	0	0	0	12/01/2032	2.A FE
500472-AC-9	KONINKLIJKE PHILIPS NV KONINKLIJKEPHILIP	06/27/2025	B48R_PB		988,848	1,000,000	983,300	988,587	0	261	0	261	0	988,848	0	0	0	54,618	03/11/2038	2.A FE
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD SECURED CO	04/05/2025	VARIOUS		64,393	64,393	64,393	64,393	0	0	0	0	0	64,393	0	0	0	1,892	07/05/2034	2.C FE
53944Y-AF-0	LLOYDS BANKING GROUP PLC LLOYDSBANKINGGR	05/08/2025	VARIOUS		15,000,000	15,000,000	14,988,791	14,998,992	0	1,008	0	1,008	0	15,000,000	0	0	0	333,750	05/08/2025	1.G FE
62877C-AA-1	NAC AVIATION 29 DAC SECURED CORP_BND 4	05/07/2025	VARIOUS		19,167,632	19,167,632	17,053,826	18,013,728	0	256,103	0	256,103	0	18,269,831	0	897,801	897,801	320,907	06/30/2026	4.B FE
62954H-BB-3	NXP BV NXPBV 5.000% 01/15/33	06/30/2025	HEDGE INCREASE ADJUST.		(237,822)	0	(236,810)	0	0	239	0	239	0	(237,822)	0	0	0	0	01/15/2033	2.A FE
69527A-AA-4	PACTIVEVERGREENGROUPISSUER PACTIVEVERGRE	04/01/2025	CALL 102.1880		1,839,384	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	75,697	10/15/2028	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
716973-AF-9	PFIZER INVESTMENT ENTERPRISES SENIOR COR	06/30/2025	HEDGE INCREASE ADJUST.		(708,602)	0	(710,136)	0	0	1,534	0	1,534	0	(708,602)	0	0	0	0	05/19/2043	1.F FE
76174L-AA-1	PACTIVEVERGREENGROUPISSUER PACTIVEVERGRE	04/01/2025	CALL 101.0000		2,651,250	2,625,000	2,618,000	2,621,534	0	290	0	290	0	2,621,825	0	3,176	3,176	74,667	10/15/2027	4.A FE
81180W-BE-0	SEAGATE HDD CAYMAN SEAGATEHDDCAYMAN 3.	06/30/2025	VARIOUS		1,255,301	1,479,000	1,430,933	1,444,415	0	2,340	0	2,340	0	1,446,755	0	(191,454)	(191,454)	49,685	07/15/2031	3.B FE
81180W-BF-7	SEAGATE HDD CAYMAN SEAGATEHDDCAYMAN 3.	06/30/2025	VARIOUS		1,351,460	1,490,000	1,441,500	1,459,198	0	3,131	0	3,131	0	1,462,329	0	(110,869)	(110,869)	46,485	07/15/2029	3.B FE
81180W-BP-5	SEAGATE HDD CAYMAN SENIOR CORP BND 144A	06/30/2025	TAX FREE EXCHANGE		821,760	768,000	799,956	0	0	(1,828)	0	(1,828)	0	798,128	0	23,632	23,632	30,880	07/15/2031	3.B FE
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO	05/27/2025	MATURITY		11,000,000	11,000,000	10,711,360	10,979,879	0	20,121	0	20,121	0	11,000,000	0	0	0	178,750	05/27/2025	1.D FE
83363R-AA-5	SOCIEDAD CONCESIONARIA AUTOPIS SOCIEDADC	06/15/2025	REDEMPTION 100.0000		886,028	886,028	859,447	881,925	0	4,103	0	4,103	0	886,028	0	0	0	27,569	12/15/2026	1.G FE
83367T-BR-9	SOCIETE GENERALE SA SOCIETEGENERALESA	06/30/2025	CALL 100.0000		5,000,000	5,000,000	5,569,350	5,112,748	0	(62,186)	0	(62,186)	0	5,050,562	0	(50,562)	(50,562)	142,500	11/24/2025	2.C FE
89157X-AD-3	TOTALENERGIES CAPITAL SA TOTALENERGIESCA	06/30/2025	HEDGE INCREASE ADJUST.		(118,655)	0	(118,655)	0	0	0	0	0	0	(118,655)	0	0	0	0	09/10/2034	1.D FE
03837A-AB-6	APTIV SWISS HOLDINGS LTD APTIVSWISSHOLDI	06/30/2025	HEDGE INCREASE ADJUST.		(101,456)	0	(102,078)	0	0	354	0	354	0	(101,456)	0	0	0	0	09/13/2034	2.B FE
BRTXVS-E2-2	SOCIETA DI PROGETTO AUTOSTRADA SOCIETADI	06/30/2025	REDEMPTION 100.0000		302,757	302,757	284,058	284,058	0	0	0	0	0	302,757	18,699	0	18,699	5,109	12/31/2038	2.C FE
G0566*-AC-3	ARQIVA PP FINANCING PLC ARQIVAPPFINANCIN	06/30/2025	REDEMPTION 95.0000		391,800	412,421	510,820	376,922	0	(25,541)	0	(25,541)	133,898	391,800	(93,480)	0	(93,480)	14,062	06/29/2029	2.B FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC SECURED COR	06/30/2025	REDEMPTION 100.0000		64,175	64,175	64,175	64,175	0	0	0	0	0	64,175	0	0	0	568	09/30/2045	1.D PL
G2003*-AA-4	CAMPO PALOMAS FINANCE LTD CAMPOPALOMASFI	05/15/2025	VARIOUS		131,670	131,670	131,670	131,670	0	0	0	0	0	131,670	0	0	0	3,529	11/15/2036	2.C FE
G2687*-AA-7	DAWSONGROUP PLC DAWSONGROUPPLC 5.357%	05/01/2025	CALL 100.0000		26,194,105	26,194,105	25,938,005	24,672,280	0	0	0	0	1,265,725	26,194,105	256,100	0	256,100	874,199	03/31/2026	2.B PL
G2735*-AA-9	GREAT ROLLING STOCK COMPANY LT GREATROLL	06/30/2025	REDEMPTION 100.0000		131,937	131,937	129,071	120,581	0	0	0	0	8,490	131,937	2,867	0	2,867	2,002	11/30/2027	2.B
G2956@-AA-9	ABP ACQUISITIONS UK LTD ABPACQUISITIONSU	06/27/2025	B48R_PP		41,088,606	41,088,606	41,088,606	31,936,200	0	0	0	0	9,152,406	41,088,606	0	0	0	1,405,815	04/25/2033	2.B
G3426#-AB-5	JUPITER OFFSHORE WIND LTD GIPIIIJUPITERL	06/30/2025	REDEMPTION 100.0000		603,530	603,530	563,630	551,582	0	0	0	0	12,048	603,530	39,900	0	39,900	9,660	03/31/2036	2.B PL
G4086#-AG-3	GREENCORE GROUP PLC GREENCOREGROUPPLC	06/14/2025	REDEMPTION 100.0000		1,275,000	1,275,000	1,275,000	1,275,000	0	0	0	0	0	1,275,000	0	0	0	30,409	06/14/2026	3.A
G4588#-BH-3	INTERMEDIATE CAPITAL GROUP PLC INTERMEDI	05/11/2025	VARIOUS		12,462,961	12,462,961	12,333,564	11,452,630	0	0	0	0	880,934	12,462,961	129,397	0	129,397	210,624	05/11/2025	2.B
G4989@-AA-6	JACINTA SOLAR FARM FINANCE LTD JACINTASO	05/15/2025	VARIOUS		168,360	168,360	168,360	168,360	0	0	0	0	0	168,360	0	0	0	4,709	05/15/2042	2.C FE
G6970*-AD-8	PEEL PORTS PP FINANCE LIMITED PEELPORTSP	06/27/2025	B48R_PP		6,404,611	6,404,611	6,404,611	5,009,600	0	0	0	0	1,395,011	6,404,611	0	0	0	189,762	12/10/2037	2.B PL
G7178*-AA-2	PORTERBROOK RAIL FINANCE LTD PORTERBROOK	04/20/2025	VARIOUS		1,191,015	1,191,015	1,464,081	1,127,160	0	0	0	0	336,921	1,191,015	(273,066)	0	(273,066)	38,708	05/20/2036	2.B FE
G7178*-AA-2	PORTERBROOK RAIL FINANCE LTD PORTERBROOK	06/27/2025	B48R_PP		17,471,369	17,471,369	17,471,369	13,450,776	0	0	0	0	4,020,593	17,471,369	0	0	0	633,850	05/20/2036	2.B FE
G7178*-AE-4	PORTERBROOK RAIL FINANCE LTD PORTERBROOK	04/16/2025	REDEMPTION 100.0000		185,577	185,577	183,897	175,336	0	0	0	0	8,561	185,577	1,680	0	1,680	2,496	04/16/2028	2.B FE
G7178*-AF-1	PORTERBROOK RAIL FINANCE LTD PORTERBROOK	04/16/2025	REDEMPTION 100.0000		245,227	245,227	241,499	231,694	0	0	0	0	9,805	245,227	3,728	0	3,728	3,396	04/16/2028	2.B FE
L8038*-AA-4	SBM BALEIA AZUL SARL SBMBALEIAAZULSARL	06/16/2025	REDEMPTION 100.0000		671,400	671,400	671,400	671,400	0	0	0	0	0	671,400	0	0	0	18,464	09/15/2027	3.B
N7591#-AA-9	ROTTERDAM WORLD GATEWAY BV ROTTERDAMWORL	06/30/2025	REDEMPTION 100.0000		85,489	85,489	89,058	75,413	0	0	0	0	13,644	85,489	(3,569)	0	(3,569)	1,056	03/31/2036	2.B PL
P4000#-AA-9	CONCESIONARIA LINEA DE TRANSMI CONCESION	06/15/2025	REDEMPTION 100.0000		29,813	29,813	29,813	29,813	0	0	0	0	0	29,813	0	0	0	838	05/28/2047	2.C PL
P4000@-AA-1	ELETRANS SA ELETRANSSA 4.060% 12/28/37	06/28/2025	REDEMPTION 100.0000		21,979	21,979	21,979	21,979	0	0	0	0	0	21,979	0	0	0	446	12/28/2037	1.G FE
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE EOLICAMESA	06/20/2025	REDEMPTION 100.0000		103,830	103,830	103,830	103,830	0	0	0	0	0	103,830	0	0	0	3,105	12/20/2044	2.C PL
P7003*-AA-3	LA BUFA WIND LABUFAWIND 6.770% 09/30/3	06/30/2025	REDEMPTION 100.0000		113,526	113,526	113,526	113,526	0	0	0	0	0	113,526	0	0	0	7,084	09/30/2037	3.B PL
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO NASSAUAIRP	06/27/2025	B48R_PP		21,090,000	21,090,000	21,090,000	21,090,000	0	0	0	0	0	21,090,000	0	0	0	725,848	11/30/2033	3.A PL
000000-00-0	SUMMARY ADJUSTMENT	06/30/2025	VARIOUS		156,828	0	0	0	0	0	0	0	0	(308,681)	157,895	158,103	315,998	0	07/01/2025	2.B Z
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					860,653,618	893,927,569	866,023,845	868,547,408	64,009	724,912	0	788,921	19,841,355	867,779,435	122,892	(7,621,992)	(7,499,100)	25,977,762	XXX	XXX
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH AMERICANA	04/01/2025	REDEMPTION 100.0000		123,187	123,187	123,187	123,187	0	0	0	0	0	123,187	0	0	0	2,279	04/01/2028	2.B FE
126650-AW-0	CVS HEALTH CORP CVSCAREMARKCORP 5.298%	06/10/2025	REDEMPTION 100.0000		252,073	252,073	253,704	252,243	0	(170)	0	(170)	0	252,073	0	0	0	5,565	01/11/2027	2.B
477143-AH-4	JETBLUE AIRWAYS 2019-1 PASS TH JETBLUEAI	05/15/2025	REDEMPTION 100.0000		250,563	250,563	250,563	250,563	0	0	0	0	0	250,563	0	0	0	3,445	11/15/2033	2.B FE
69443#-AA-4	PMM NEWCO LP BLACKROCKSLSNAVLOAN2022-1	06/17/2025	REDEMPTION 100.0000		7,790,169	7,790,169	7,790,169	7,790,169	0	0	0	0	0	7,790,169	0	0	0	274,820	01/26/2027	1.F PL
90932E-AA-1	UNITED AIRLINES 2016-2 PASS TH UNITEDAIR	04/07/2025	REDEMPTION 100.0000		428,182	428,182	428,182	428,182	0	0	0	0	0	428,182	0	0	0	6,155	04/07/2030	1.G FE
92943J-AB-1	WPGG US HOLDCO SPV LP WPGGUSHOLDCOSPVLP	06/25/2025	REDEMPTION 100.0000		1,157,318	1,157,318	1,161,600	1,160,715	0	(3,397)	0	(3,397)	0	1,157,318	0	0	0	23,008	12/01/2028	1.G PL
G2964#-AA-7	INTEL CORPORATION APGRANGEHOLDINGSLLC	06/20/2025	REDEMPTION 100.0000		64,171	64,171	64,171	64,337	0	(1,819)	0	(1,819)	0	64,171	0	0	0	2,269	03/20/2045	2.A PL
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					10,065,663	10,065,663	10,071,576	10,069,396	0	(5,386)	0	(5,386)	0	10,065,663	0	0	0	317,541	XXX	XXX
42217K-BF-2	WELLTOWER OP LLC WELLTOWEROPLLC 4.000%	06/01/2025	MATURITY		5,000,000	5,000,000	4,938,450	4,996,831	0	3,169	0	3,169	0	5,000,000	0	0	0	100,000	06/01/2025	1.G FE
42250P-AC-7	HEALTHPEAK OP LLC HEALTHPEAKOPLLC 1.35	04/04/2025	JANE STREET CAPITAL		4,716,450	5,000,000	4,993,850	4,997,642	0	295	0	295	0	4,997,937	0	(281,487)	(281,487)	46,125	02/01/2027	2.A FE
444097-A#-6	HUDSON PACIFIC PROPERTIES LP HUDSONPACIF	05/02/2025	VARIOUS		5,994,640	5,900,000	5,900,000	5,900,000	0	0	0	0	0	5,900,000	0	0	0	201,404	12/16/2027	3.C FE
444097-A@-8	HUDSON PACIFIC PROPERTIES LP HUDSONPACIF	05/02/2025	VARIOUS		18,010,706	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	329,626	12/16/2025	3.C FE
942682-B*-5	WATSON LAND COMPANY WATSONLANDCOMPANY	06/29/2025	VARIOUS		118,613	118,613	118,613	118,613	0	0	0	0	0	118,613	0	0	0	1,744	12/29/2040	2.C
G1744#-AP-3	CADOGAN ESTATES LTD CADOGANESTATESLIMITE	06/27/2025	B48R_PP		1,600,307	1,600,307	1,600,307	1,252,400	0	0	0	0	347,907	1,600,307	0	0	0	57,902	03/29/2041	2.B
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					35,440,716	35,618,920	35,551,220	35,265,486	0	3,464	0	3,464	347,907	35,616,857	0	(281,487)	(281,487)	736,801	XXX	XXX
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS INC SECURED TE	04/01/2025	REDEMPTION 100.0000		12,139	12,139	12,127	12,134	0	5	0	5	0	12,139	0	0	0	273	07/31/2026	2.C FE
01642P-BB-1	ALIXPARTNERS LLP ALIXPARTNERSLLP 6.827	06/30/2025	REDEMPTION 100.0000		207	207	207	207	0	0	0	0	0	207	0	0	0	7	02/04/2028	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
01973K-AH-9	ALLISON TRANSMISSION INC ALLISONTRANSMIS	06/30/2025	REDEMPTION 100.0000		95,084	95,084	95,090	95,086	0	(2)	0	(2)	0	95,084	0	0	0	2,929	03/13/2031	2.C FE
02474R-AJ-2	AMERICAN BUILDERS & CONTRACTOR AMERICANB	06/30/2025	VARIOUS		949	949	955	949	0	0	0	0	0	949	0	0	0	29	01/31/2031	3.B FE
03852J-AV-3	ARAMARK SERVICES INC ARAMARK(ARAMARKSERV	06/30/2025	REDEMPTION 100.0000		52,734	52,734	52,390	0	0	343	0	343	0	52,734	0	0	0	970	06/24/2030	3.A FE
04206@-AA-0	ARM MONUMENT INTERMEDIATE HOLD ARMMONUME	06/02/2025	TAX FREE EXCHANGE		20,798,876	20,832,462	20,752,528	20,791,733	0	7,143	0	7,143	0	20,798,876	0	0	0	533,623	04/01/2027	2.C
04538F-AD-1	ASPLUNDH TREE EXPERT LLC ASPLUNDHTREEEXP	06/30/2025	VARIOUS		2,755	2,755	2,756	2,756	0	(1)	0	(1)	0	2,755	0	0	0	86	09/07/2027	3.A FE
04649V-AX-8	ASURION LLC ASURIONLLC(FKAASURIONCORP)	06/12/2025	VARIOUS		258,362	258,401	258,888	258,351	0	11	0	11	0	258,362	0	0	0	8,885	12/23/2026	3.C FE
05350N-AP-9	AVANTOR FUNDING INC SECURED TERM LOAN	06/30/2025	VARIOUS		21,856	21,856	21,882	21,856	0	0	0	0	0	21,856	0	0	0	712	11/08/2027	2.C FE
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC SECURED TERM_	06/30/2025	REDEMPTION 100.0000		18,664	18,664	18,468	2,606	0	195	0	195	0	18,664	0	0	0	53	08/06/2027	3.B FE
05400K-AJ-9	AVOLON TLB BORROWER 1 US LLC AVOLON(AVOL	06/30/2025	REDEMPTION 100.0000		89,252	89,252	88,832	88,378	0	374	0	374	0	89,252	0	0	0	2,824	06/22/2030	2.A FE
05875C-AB-0	BALLYS CORP BALLYSCORPORATION 7.531% 1	06/30/2025	VARIOUS		635	635	628	630	0	4	0	4	0	635	0	0	0	26	10/02/2028	4.A FE
08579J-BH-4	BERRY GLOBAL INC BERRYGLOBALINC 6.156%	04/30/2025	REDEMPTION 100.0000		27,744,079	27,744,079	27,683,427	23,959,143	0	50,459	0	50,459	0	27,744,079	0	0	0	579,630	07/01/2029	2.C FE
11823L-AP-0	BUCKEYE PARTNERS LP BUCKEYE(BUCKEYEPARTN	06/30/2025	REDEMPTION 100.0000		36,399	36,399	36,266	23,932	0	120	0	120	0	36,399	0	0	0	767	11/01/2026	2.C FE
1261MA-AB-6	CPI HOLDCO B LLC CREATIVEPLANNING(CPIHLC	06/30/2025	REDEMPTION 100.0000		1,562	1,562	1,564	1,561	0	1	0	1	0	1,562	0	0	0	50	05/17/2031	3.C FE
12657Q-AE-3	CQP HOLDCO LP CQPHOLDCOLP 6.296% 12/31	06/30/2025	REDEMPTION 100.0000		2,494	2,494	2,494	2,494	0	0	0	0	0	2,494	0	0	0	79	12/31/2030	3.B FE
16384Y-AJ-6	CHEMOURS COMPANY SECURED TERM_LOAN 7.3	06/30/2025	VARIOUS		22,874	22,874	22,711	22,485	0	77	0	77	0	22,874	0	0	0	833	08/18/2028	3.A FE
17148P-AF-8	CHURCHILL DOWNS INCORPORATED SECURED TER	06/30/2025	REDEMPTION 100.0000		458	458	457	458	0	1	0	1	0	458	0	0	0	13	03/17/2028	3.A FE
17288Y-AN-2	CITADEL SECURITIES GLOBAL HOLD CITADELSE	06/30/2025	REDEMPTION 100.0000		99,448	99,448	99,454	98,513	0	(4)	0	(4)	0	99,448	0	0	0	3,742	10/31/2031	2.C FE
21870F-BA-6	CORELOGIC INC CORELOGICINC 7.796% 06/0	06/30/2025	REDEMPTION 100.0000		22	22	22	22	0	0	0	0	0	22	0	0	0	1	06/04/2028	4.C FE
23344M-AC-2	CONVERGINT TECHNOLOGIES LLC SECURED TERM	06/30/2025	REDEMPTION 100.0000		1,014	1,014	1,009	1,011	0	2	0	2	0	1,014	0	0	0	41	03/31/2028	4.C FE
23918V-BB-9	DAVITA INC DAVITAINC 6.327% 05/06/31	06/30/2025	VARIOUS		3,581	3,581	3,577	3,578	0	4	0	4	0	3,581	0	0	0	114	05/06/2031	3.A FE
24664G-AF-8	DELEK US HOLDINGS INC DELEKUSHOLDINGSINC	06/30/2025	VARIOUS		14,679	14,679	14,641	12,093	0	29	0	29	0	14,679	0	0	0	545	11/19/2029	3.C FE
24736C-BS-2	SKYMILES IP LTD DELTAAIRLINESSKYMILESIP	04/15/2025	VARIOUS		11,523,046	11,405,996	11,675,258	11,468,474	0	(24,811)	0	(24,811)	0	11,443,662	0	79,384	79,384	223,123	10/20/2027	2.A FE
24736C-BS-2	SKYMILES IP LTD DELTAAIRLINESSKYMILESIP	04/21/2025	REDEMPTION 100.0000		647,662	647,662	659,535	655,852	0	(8,190)	0	(8,190)	0	647,662	0	0	0	37,357	10/20/2027	2.A FE
25213Y-AU-9	DEXKO GLOBAL INC SECURED TERM_LOAN 8.1	05/22/2025	BARCLAYS CAPITAL		220,494	231,262	226,612	228,163	0	272	0	272	0	228,435	0	(7,941)	(7,941)	6,400	10/04/2028	4.C FE
26872N-AC-3	EMRLD BORROWER LP COPELAND(EMERALDDEBTME	06/30/2025	VARIOUS		2,506	2,506	2,507	2,507	0	(1)	0	(1)	0	2,506	0	0	0	88	05/31/2030	3.C FE
26928B-AL-3	EW SCRIPPS CO SECURED TERM_LOAN 7.002%	04/10/2025	VARIOUS		648,670	648,670	648,811	648,661	0	9	0	9	0	648,670	0	0	0	12,273	05/01/2026	4.C FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC SECURED TERM_LO	06/02/2025	VARIOUS		231,236	231,236	220,008	226,255	0	4,980	0	4,980	0	231,236	0	0	0	7,267	08/01/2027	3.B FE
29362L-AM-6	ENTEGRIS INC ENTEGRISINC 6.049% 07/06/	06/30/2025	REDEMPTION 100.0000		2,338,075	2,338,075	2,327,117	2,197,723	0	8,185	0	8,185	0	2,338,075	0	0	0	69,313	07/06/2029	2.C FE
30204K-AD-8	CONSTELLATION RENEWABLES LLC SECURED TER	05/30/2025	VARIOUS		50,583	50,583	50,582	50,547	0	36	0	36	0	50,583	0	0	0	1,751	12/15/2027	3.C FE
31575A-AB-3	GIP II BLUE HOLDING LP SECURED TERM_LOAN	06/03/2025	VARIOUS		2,364,545	2,364,545	2,348,935	2,355,124	0	9,421	0	9,421	0	2,364,545	0	0	0	89,866	09/29/2028	3.C FE
31935H-AD-9	FIRST BRANDS GROUP LLC SECURED TERM_LOAN	06/30/2025	REDEMPTION 100.0000		3,142	3,142	3,138	3,140	0	2	0	2	0	3,142	0	0	0	154	03/30/2027	4.A FE
389376-AZ-7	GRAY MEDIA INC SECURED TERM_LOAN 7.439	06/02/2025	REDEMPTION 100.0000		7,904	7,904	7,766	7,812	0	92	0	92	0	7,904	0	0	0	299	12/01/2028	4.B FE
39843G-AK-9	GRIFFON CORPORATION SECURED TERM LOAN	06/30/2025	REDEMPTION 100.0000		929	929	929	929	0	0	0	0	0	929	0	0	0	30	01/24/2029	3.A FE
41587C-AR-9	ENVIRI CORP HARSCOCORPORATION 6.577% 0	06/30/2025	VARIOUS		3,078	3,078	3,072	1,721	0	8	0	8	0	3,078	0	0	0	60	06/09/2028	3.C FE
42804V-BB-6	HERTZ CORPORATION THE THEHERTZCORPORATI	06/30/2025	REDEMPTION 100.0000		9,299	9,299	9,187	9,227	0	73	0	73	0	9,299	0	0	0	246	06/30/2028	4.A FE
431319-AH-5	HILCORP ENERGY I LP HILCORP(HILCORPENERG	06/12/2025	REDEMPTION 100.0000		78,172	78,172	78,061	0	0	111	0	111	0	78,172	0	0	0	929	02/11/2030	2.C FE
46583D-AF-6	IVANTI SOFTWARE INC IVANTISOFTWAREINC	05/02/2025	TAX FREE EXCHANGE		163,761	164,357	163,152	163,693	0	67	0	67	0	163,761	0	0	0	8,346	12/01/2027	4.B FE
50060J-AH-3	KOPPERS INC. KOPPERSINC. 6.827% 04/10/	06/30/2025	REDEMPTION 100.0000		1,206	1,206	1,205	1,205	0	2	0	2	0	1,206	0	0	0	43	04/10/2030	3.C FE
53803H-AM-2	LIVE NATION ENTERTAINMENT INC SECURED TE	06/30/2025	VARIOUS		638	638	541	605	0	33	0	33	0	638	0	0	0	20	10/19/2026	3.B FE
55336C-AK-8	MITER BRANDS ACQUISITION HOLDC MITERBRAN	06/30/2025	VARIOUS		3,750	3,750	3,723	3,726	0	24	0	24	0	3,750	0	0	0	138	03/28/2031	3.C FE
56160#-AA-2	MAMMOTH NORTH MAMMOTHNORTHLLC 5.653% 0	04/01/2025	REDEMPTION 100.0000		432	432	432	432	0	0	0	0	0	432	0	0	0	10	09/30/2028	3.B Z
57163K-AJ-7	MARRIOTT OWNERSHIP RESORTS INC MARRIOTTV	06/30/2025	VARIOUS		952	952	958	952	0	0	0	0	0	952	0	0	0	35	04/01/2031	3.A FE
59835X-AC-8	MIDWEST PHYSICIAN ADMINISTRATI SECURED T	05/09/2025	CITIZEN BANK		310,484	326,825	326,008	326,347	0	41	0	41	0	326,388	0	(15,904)	(15,904)	6,202	03/12/2028	5.A FE
59909T-AC-8	GAINWELL ACQUISITION CORP GAINWELL/MILAN	06/30/2025	REDEMPTION 100.0000		219	219	216	218	0	2	0	2	0	219	0	0	0	9	10/01/2027	4.C FE
62675K-AB-5	MURPHY OIL USA INC SECURED TERM_LOAN 6	04/07/2025	REDEMPTION 100.0000		20,449,657	20,449,657	20,479,736	19,356,904	0	(20,368)	0	(20,368)	0	20,449,657	0	0	0	423,326	04/07/2032	2.C FE
66877A-AF-5	GEN DIGITAL INC NORTONLIFELOCK(GENDIGITA	06/30/2025	REDEMPTION 100.0000		5,188	5,188	5,189	5,188	0	0	0	0	0	5,188	0	0	0	159	09/12/2029	3.A FE
70455D-AG-9	PCI GAMING AUTHORITY SECURED TERM_LOAN	06/30/2025	REDEMPTION 100.0000		5,000	5,000	4,988	4,989	0	11	0	11	0	5,000	0	0	0	159	07/18/2031	3.A FE
70757D-AZ-2	PENN ENTERTAINMENT INC SECURED TERM_LOAN	06/30/2025	VARIOUS		3,103	3,103	3,086	3,092	0	11	0	11	0	3,103	0	0	0	107	05/03/2029	3.C FE
72584D-AF-1	KFC HOLDING CO YUM!BRANDS(KFC/PIZZAHUT/T	06/04/2025	BANC OF AMERICA SECURITIES LLC		6,504,155	6,492,208	6,486,265	6,488,152	0	554	0	554	0	6,488,706	0	15,449	15,449	145,923	03/15/2028	2.C FE
72584D-AF-1	KFC HOLDING CO YUM!BRANDS(KFC/PIZZAHUT/T	06/30/2025	REDEMPTION 100.0000		85,597	85,597	85,525	85,554	0	43	0	43	0	85,597	0	0	0	2,711	03/15/2028	2.C FE
73703#-AC-7	PORTS AMERICA HOLDINGS LLC PORTSAMERICAH	04/01/2025	REDEMPTION 100.0000		21,750	21,750	21,369	21,514	0	236	0	236	0	21,750	0	0	0	377	11/22/2028	3.A
74339V-AB-4	CLOUDERA INC SECURED TERM_LOAN 8.177%	04/30/2025	VARIOUS		799	799	795	797	0	3	0	3	0	799	0	0	0	21	10/08/2028	4.C FE
74839X-AK-5	QUIKRETE HOLDINGS INC QUIKRETE(QUIKRETEH	06/30/2025	REDEMPTION 100.0000		4,900	4,900	4,900	4,900	0	0	0	0	0	4,900	0	0	0	162	03/19/2029	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
74839X-AM-1	QUIKRETE HOLDINGS INC QUIKRETE(QUIKRETEH	06/30/2025	REDEMPTION 100.0000		2,114	2,114	2,114	0	0	0	0	0	0	2,114	0	0	0	53	04/14/2031	3.C FE
75041E-AJ-1	RADIOLOGY PARTNERS INC RADIOLOGYPARTNERS	06/30/2025	VARIOUS		194,898	194,897	174,156	175,371	0	18,026	0	18,026	0	194,898	0	0	0	454,126	01/31/2029	4.C FE
76009W-AW-0	UPBOUND GROUP INC RENTACENTERINC 7.046	06/30/2025	VARIOUS		1,980	1,980	1,992	1,980	0	0	0	0	0	1,980	0	0	0	72	02/17/2028	3.C FE
76090L-AK-0	RESIDEO FUNDING INC RESIDEO(RESIDEOFUNDI	06/30/2025	REDEMPTION 100.0000		2,506	2,506	2,506	2,506	0	0	0	0	0	2,506	0	0	0	77	06/13/2031	3.A FE
78404X-AJ-4	SBA SENIOR FINANCE II LLC SBACOMMUNICATI	06/30/2025	REDEMPTION 100.0000		1,256	1,256	1,256	1,256	0	0	0	0	0	1,256	0	0	0	38	01/25/2031	3.B FE
78466D-BJ-2	SS&C TECHNOLOGIES INC SS&C(SS&CTECHNOLOG	04/30/2025	REDEMPTION 100.0000		22,872	22,872	22,872	22,872	0	0	0	0	0	22,872	0	0	0	489	05/09/2031	3.A FE
80875A-AW-1	LIGHT AND WONDER INTERNATIONAL LIGHT&WON	06/02/2025	J.P. MORGAN SECURITIES INC		998,750	1,000,000	1,001,406	1,000,124	0	(152)	0	(152)	0	999,973	0	(1,223)	(1,223)	29,346	04/14/2029	3.A FE
80875A-AW-1	LIGHT AND WONDER INTERNATIONAL LIGHT&WON	06/30/2025	REDEMPTION 100.0000		13,410	13,410	13,429	13,412	0	(2)	0	(2)	0	13,410	0	0	0	465	04/14/2029	3.A FE
82981M-AC-6	FOUNDEVER WORLDWIDE CORP SITELWORLDWIDEC	06/30/2025	VARIOUS		2,493	2,493	2,480	2,485	0	7	0	7	0	2,493	0	0	0	107	08/28/2028	4.C FE
84748E-AF-7	SPECIALTY BUILDING PRODUCTS HO SECURED T	06/30/2025	REDEMPTION 100.0000		808	808	799	802	0	6	0	6	0	808	0	0	0	33	10/15/2028	4.C FE
85350E-AB-2	STANDARD BUILDING SOLUTIONS IN SECURED T	06/23/2025	REDEMPTION 100.0000		360,016	360,016	359,512	216,049	0	178	0	178	0	360,016	0	0	0	9,585	09/22/2028	2.C FE
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC SECURED TE	06/30/2025	VARIOUS		100,988	100,988	99,075	99,150	0	1,335	0	1,335	0	100,988	0	0	0	3,071	12/20/2030	2.C FE
89334G-BF-0	TRANS UNION LLC TRANSUNIONLLC 6.077% 0	06/30/2025	REDEMPTION 100.0000		4,431	4,431	4,427	4,428	0	3	0	3	0	4,431	0	0	0	136	06/24/2031	3.B FE
89364M-CD-4	TRANSDIGM INC TRANSDIGMINC 6.796% 01/1	06/30/2025	REDEMPTION 100.0000		3,447	3,447	3,438	3,439	0	8	0	8	0	3,447	0	0	0	118	01/19/2032	3.C FE
90266U-AK-9	UFC HOLDINGS LLC TKO(UFCHOLDINGSLLC) 6	06/30/2025	REDEMPTION 100.0000		345	345	344	345	0	0	0	0	0	345	0	0	0	11	11/21/2031	3.C FE
98975V-AM-8	FLUIDRA NORTH AMERICA LLC SECURED TERM_L	06/30/2025	REDEMPTION 100.0000		9,772	9,772	9,745	9,755	0	17	0	17	0	9,772	0	0	0	315	01/29/2029	3.B FE
000000-00-0	VENTURE GLOBAL CALCASIEU PASS VENTUREGLO	06/30/2025	REDEMPTION 100.0000		481,253	481,253	481,717	41,627	0	(469)	0	(469)	0	481,253	0	0	0	13,672	08/19/2026	3.B
000000-00-0	GEYSERS POWER COMPANY LLC GEYSERSPOWERCO	06/30/2025	REDEMPTION 100.0000		367,360	367,360	366,946	366,980	0	380	0	380	0	367,360	0	0	0	13,160	05/31/2029	2.A FE
88103N-AL-4	TERRAFORM POWER OPERATING LLC SECURED TE	06/30/2025	REDEMPTION 100.0000		14,190	14,190	14,217	0	0	(27)	0	(27)	0	14,190	0	0	0	227	05/21/2029	3.A FE
43289D-AK-9	HILTON DOMESTIC OPERATING COMP HILTON(HI	06/30/2025	MORGAN STANLEY & CO. INC		1,003,571	1,000,000	994,838	995,535	0	317	0	317	0	995,852	0	7,719	7,719	30,717	11/08/2030	2.C FE
62937N-BC-0	NRG ENERGY INC NRG(NRGENERGYINC) 6.077	06/30/2025	REDEMPTION 100.0000		2,029	2,029	2,035	773	0	(6)	0	(6)	0	2,029	0	0	0	43	04/16/2031	2.C FE
37156Q-AZ-9	GENESEE & WYOMING INC PROJECTGIONA(GENES	06/30/2025	REDEMPTION 100.0000		2,886	2,886	2,872	0	0	14	0	14	0	2,886	0	0	0	33	04/10/2031	3.C FE
000000-00-0	FRANKLIN SQUARE HOLDINGS LP FRANKLINSQUA	06/30/2025	VARIOUS		2,627	2,627	2,639	2,639	0	(12)	0	(12)	0	2,627	0	0	0	87	04/25/2031	3.B FE
40444K-AB-1	HAMILTON PROJECTS ACQUIROR LLC SECURED T	04/22/2025	MORGAN STANLEY & CO. INC		955,988	962,000	959,595	959,761	0	82	0	82	0	959,842	0	(3,855)	(3,855)	16,430	05/31/2031	3.C FE
38017B-AW-6	GO DADDY OPERATING COMPANY LLC SECURED T	06/30/2025	VARIOUS		3,263	3,263	3,262	2,383	0	1	0	1	0	3,263	0	0	0	98	05/31/2031	3.B FE
36740U-AY-8	GATES CORP GATES(GATESCORP) 6.077% 06/	06/30/2025	VARIOUS		2,146	2,146	2,141	1,271	0	5	0	5	0	2,146	0	0	0	56	06/04/2031	3.C FE
58503U-AF-0	MEDLINE BORROWER LP MEDLINE(MEDLINEBORRO	06/30/2025	REDEMPTION 100.0000		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	83	10/23/2028	3.C FE
79546K-AK-6	SALLY HOLDINGS LLC SALLYHOLDINGSLLC 6.	06/30/2025	REDEMPTION 100.0000		250,858	250,858	251,141	0	0	(283)	0	(283)	0	250,858	0	0	0	928	02/28/2030	2.C FE
26872N-AD-1	EMRLD BORROWER LP SECURED TERM LOAN 6.	06/30/2025	REDEMPTION 100.0000		2,500	2,500	2,494	0	0	6	0	6	0	2,500	0	0	0	69	08/04/2031	3.C FE
36874V-AQ-1	GENERAC POWER SYSTEMS INC GENERAC(GENERA	04/01/2025	REDEMPTION 100.0000		3,256	3,256	3,265	1,998	0	(9)	0	(9)	0	3,256	0	0	0	72	07/03/2031	3.A FE
02351X-AB-4	AMENTUM HOLDINGS INC SECURED TERM LOAN	04/30/2025	J.P. MORGAN SECURITIES INC		418,338	424,709	423,647	423,683	0	40	0	40	0	423,722	0	(5,384)	(5,384)	6,988	09/29/2031	3.C FE
000000-00-0	CPV FAIRVIEW LLC CPVFAIRVIEWLLC 7.327%	06/30/2025	REDEMPTION 100.0000		2,945	2,945	2,930	2,931	0	14	0	14	0	2,945	0	0	0	112	08/08/2031	3.C FE
53229L-AB-3	LIGHTNING POWER LLC LIGHTNINGPOWER(LIGHT	06/20/2025	VARIOUS		4,010,000	4,000,000	3,968,128	3,968,592	0	2,064	0	2,064	0	3,970,656	0	39,344	39,344	71,400	08/18/2031	3.C FE
53229L-AB-3	LIGHTNING POWER LLC LIGHTNINGPOWER(LIGHT	06/30/2025	REDEMPTION 100.0000		8,704	8,704	8,712	6,826	0	1	0	1	0	8,704	0	0	0	397	08/18/2031	3.C FE
03965E-AF-3	ARCOSA INC SECURED TERM LOAN 6.578% 08	06/17/2025	TAX FREE EXCHANGE		1,251,774	1,246,875	1,246,770	1,252,072	0	(299)	0	(299)	0	1,251,774	0	0	0	38,276	08/15/2031	3.A FE
55909U-AG-4	MAGENTA BUYER LLC MAGENTASECURITYHOLDING	05/06/2025	VARIOUS		1,082	5,501	6,366	1,461	3,304	1,285	0	4,589	0	6,224	0	(5,143)	(5,143)	335	07/27/2028	6. FE
75101X-AP-2	RAISING CANES RESTAURANTS LLC RAISINGCAN	06/30/2025	REDEMPTION 100.0000		2,975	2,975	2,973	2,973	0	2	0	2	0	2,975	0	0	0	95	09/18/2031	3.B FE
88412K-AC-6	THIRD COAST INFRASTRUCTURE LLC THIRDCOAS	06/30/2025	REDEMPTION 100.0000		46,621	46,621	46,132	33,724	0	474	0	474	0	46,621	0	0	0	1,782	09/25/2030	3.C FE
02072U-AC-6	ALPHA GENERATION LLC ALPHAGENERATIONLLC	06/30/2025	REDEMPTION 100.0000		9,522	9,522	9,509	9,510	0	11	0	11	0	9,522	0	0	0	377	09/30/2031	3.B FE
000000-00-0	TRONOX FINANCE LLC TRONOXFINANCELLC 6.	06/30/2025	REDEMPTION 100.0000		15,619	15,619	15,421	8,687	0	197	0	197	0	15,619	0	0	0	369	09/30/2031	3.B FE
90351H-AG-3	US FOODS INC USFOODS(USFOODSINC) 6.069	04/11/2025	WELLS FARGO SECURITIES		188,010	188,010	187,540	187,557	0	15	0	15	0	187,571	0	439	439	2,858	09/26/2031	3.B FE
47783Y-AP-4	JBTMAREL CORP JOHNBEANTECH(JOHNBEANTECH	06/30/2025	REDEMPTION 100.0000		7,949	7,949	7,938	0	0	11	0	11	0	7,949	0	0	0	192	01/02/2032	3.B FE
90932R-AP-9	UNITED AIRLINES INC UNITEDAIRLINES(UNITE	06/30/2025	REDEMPTION 100.0000		43,173	43,173	43,155	3,141	0	18	0	18	0	43,173	0	0	0	164	02/22/2031	2.C FE
22282G-AM-9	REWORLD HOLDING CORP SECURED TERM LOAN	06/16/2025	REDEMPTION 100.0000		21,106	21,106	21,080	21,079	0	27	0	27	0	21,106	0	0	0	719	11/30/2028	3.B FE
68764J-AJ-0	ORYX MIDSTREAM SERVICES PERMIA ORYXMIDST	06/30/2025	REDEMPTION 100.0000		847	847	847	0	0	0	0	0	0	847	0	0	0	23	10/05/2028	3.C FE
000000-00-0	TERRAFORM POWER OPERATING LLC TERRAFORMP	04/01/2025	REDEMPTION 100.0000		14,190	14,190	14,167	0	0	23	0	23	0	14,190	0	0	0	168	05/21/2029	3.A FE
000000-00-0	TERRAFORM POWER OPERATING LLC TERRAFORMP	04/01/2025	TAX FREE EXCHANGE		5,672,562	5,661,918	5,652,821	0	0	301	0	301	0	5,653,122	0	19,440	19,440	67,014	05/21/2029	3.A FE
28031F-AM-2	EDGEWATER GENERATION LLC DELA EDGEWATER	06/02/2025	JEFFRIES & CO. INC.		1,374,128	1,369,547	1,360,184	0	0	513	0	513	0	1,360,696	0	13,432	13,432	21,725	08/01/2030	3.C FE
19239L-AB-2	COGENTRIX FINANCE HOLDCO I LLC SECURED T	06/30/2025	REDEMPTION 100.0000		7,875	7,875	7,868	0	0	7	0	7	0	7,875	0	0	0	117	02/26/2032	3.C FE
98379E-AL-0	XPO INC XPOINC 6.077% 05/24/28	06/30/2025	REDEMPTION 100.0000		31,553	31,553	31,536	0	0	16	0	16	0	31,553	0	0	0	661	05/24/2028	2.C FE
98379E-AM-8	XPO INC XPOINC 6.077% 02/03/31	06/30/2025	REDEMPTION 100.0000		49,425	49,425	49,395	0	0	30	0	30	0	49,425	0	0	0	1,035	02/03/2031	2.C FE
88025B-AP-6	SOMNIGROUP INTERNATIONAL INC SECURED TER	06/30/2025	REDEMPTION 100.0000		35,063	35,063	34,931	0	0	131	0	131	0	35,063	0	0	0	36	10/24/2031	3.A FE
84850X-AK-8	SPIN HOLDCO INC SECURED TERM_LOAN 8.32	06/30/2025	VARIOUS		631	631	629	630	0	1	0	1	0	631	0	0	0	28	03/01/2028	5.A FE
01608U-AE-7	ALI GROUP NORTH AMERICA CORP SECURED TER	06/30/2025	REDEMPTION 100.0000		2,461,632	2,461,632	2,464,659	1,534,601	0	(3,179)	0	(3,179)	0	2,461,632	0	0	0	54,887	07/30/2029	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
12768E-AH-9	CAESARS ENTERTAINMENT INC SECURED TERM L	06/30/2025	REDEMPTION 100.0000		2,525	2,525	2,449	0	0	76	0	76	0	2,525	0	0	0	34	02/06/2031	3.C FE
91136E-AL-9	UNITED RENTALS NORTH AMERICA UNITEDRENT	06/30/2025	REDEMPTION 100.0000		35,000	35,000	34,913	34,921	0	79	0	79	0	35,000	0	0	0	1,070	02/14/2031	2.C FE
98310C-AF-9	WYNDHAM HOTELS & RESORTS INC WYNDHAM(WYN	06/30/2025	REDEMPTION 100.0000		68,558	68,558	68,554	68,551	0	7	0	7	0	68,558	0	0	0	2,097	05/24/2030	2.C FE
18143E-AL-3	DOOSAN BOBCAT NORTH AMERICA IN CLARKEQUI	06/30/2025	REDEMPTION 100.0000		1,098	1,098	1,098	1,098	0	0	0	0	0	1,098	0	0	0	35	04/20/2029	3.B FE
92855L-AR-7	VIZIENT INC VIZIENT(VIZIENTINC) 6.077%	06/30/2025	REDEMPTION 100.0000		39,650	39,650	39,810	22,162	0	(85)	0	(85)	0	39,650	0	0	0	721	08/01/2031	3.B FE
33903R-AZ-2	CORPAY TECHNOLOGIES OPERATING FLEETCOR(C	06/30/2025	VARIOUS		2,594	2,594	2,577	2,578	0	16	0	16	0	2,594	0	0	0	79	04/28/2028	3.A FE
BYD8DS-7C-5	INGRAM MICRO INC INGRAMMICRO(INGRAMMICRO	06/17/2025	TAX FREE EXCHANGE		2,351,297	2,352,921	2,351,053	2,351,162	0	135	0	135	0	2,351,297	0	0	0	40,616	09/22/2031	3.B FE
121575-AL-8	BURLINGTON COAT FACTORY WAREHO SECURED T	06/30/2025	REDEMPTION 100.0000		5,025	5,025	4,975	0	0	50	0	50	0	5,025	0	0	0	9	09/24/2031	3.A FE
08078U-AM-5	BELRON FINANCE 2019 LLC SECURED TERM LOA	06/30/2025	REDEMPTION 100.0000		16,629	16,629	16,608	14,963	0	20	0	20	0	16,629	0	0	0	563	10/16/2031	3.C FE
BYD9QG-54-3	CROWN EQUIPMENT CORP CROWNEQUIPM(CROWNEQ	04/01/2025	REDEMPTION 100.0000		4,375	4,375	4,353	4,354	0	21	0	21	0	4,375	0	0	0	81	10/01/2031	3.C FE
BYD9QG-54-3	CROWN EQUIPMENT CORP CROWNEQUIPM(CROWNEQ	04/10/2025	TAX FREE EXCHANGE		1,737,512	1,745,625	1,736,897	1,737,197	0	315	0	315	0	1,737,512	0	0	0	39,202	10/01/2031	3.C FE
BYD9QG-PL-3	SOMNIGROUP INTERNATIONAL INC TEMPURSEALY	06/24/2025	REDEMPTION 100.0000		935,002	935,002	932,253	246,458	0	2,726	0	2,726	0	935,002	0	0	0	31,587	10/24/2031	2.C FE
BYD9QG-PL-3	SOMNIGROUP INTERNATIONAL INC TEMPURSEALY	06/24/2025	TAX FREE EXCHANGE		13,972,563	14,025,023	13,983,736	3,721,635	0	(11,507)	0	(11,507)	0	13,972,563	0	0	0	223,804	10/24/2031	2.C FE
BYD91W-BY-4	AS MILEAGE PLAN IP LTD ALASKAAIR(ASMILEA	04/21/2025	REDEMPTION 100.0000		43,753	43,753	43,669	39,926	0	81	0	81	0	43,753	0	0	0	1,128	10/15/2031	2.C FE
88078F-BM-9	TEREX CORPORATION TEREX(TEREXCORPORATION	05/29/2025	TORONTO DOMINION BANK		2,997,619	3,000,000	2,985,000	2,985,502	0	1,050	0	1,050	0	2,986,552	0	11,067	11,067	35,358	10/08/2031	2.C FE
88078F-BM-9	TEREX CORPORATION TEREX(TEREXCORPORATION	06/30/2025	REDEMPTION 100.0000		61,125	61,125	61,162	18,431	0	(39)	0	(39)	0	61,125	0	0	0	1,376	10/08/2031	2.C FE
BYD940-64-3	THUNDER GENERATION FUNDING LLC THUNDER(T	06/09/2025	REDEMPTION 100.0000		4,469,834	4,469,834	4,447,485	4,448,597	0	21,238	0	21,238	0	4,469,834	0	0	0	134,850	10/03/2031	3.C FE
18449E-AH-3	CLEAN HARBORS INC CLEANHARBORSINC 6.04	06/30/2025	REDEMPTION 100.0000		4,846	4,846	4,821	4,823	0	24	0	24	0	4,846	0	0	0	148	10/08/2028	2.C FE
44413E-AJ-7	HUDSON RIVER TRADING LLC HUDSONRIVER(HUD	06/30/2025	REDEMPTION 100.0000		11,256	11,256	11,149	9,907	0	105	0	105	0	11,256	0	0	0	382	03/18/2030	3.B FE
00766W-AX-1	AECOM AECOM 6.072% 04/18/31	06/27/2025	REDEMPTION 100.0000		90,013	90,013	89,731	89,765	0	248	0	248	0	90,013	0	0	0	3,967	04/18/2031	2.C FE
BYDAU9-CC-7	VERITAS US INC ARCTERAGLOBALTL 16.799%	04/25/2025	VARIOUS		35,223	35,950	34,990	34,504	0	27	0	27	0	35,029	0	195	195	794	12/10/2029	5.B Z
BYDAU9-WO-1	CLOVER HOLDINGS SPV III LLC CLOVERSPVII/	04/28/2025	BANC OF AMERICA SECURITIES LLC		11,673	11,879	11,560	11,458	0	33	0	33	0	11,599	0	74	74	(108)	12/06/2027	5.B Z
816194-AY-0	SELECT MEDICAL CORPORATION SELECTMEDICAL	06/30/2025	REDEMPTION 100.0000		4,437	4,437	4,443	4,443	0	(6)	0	(6)	0	4,437	0	0	0	157	12/03/2031	3.B FE
90347B-AP-3	AXALTA COATING SYSTEMS US HOLD AXALTA(AX	06/30/2025	REDEMPTION 100.0000		14,962	14,962	14,962	14,962	0	0	0	0	0	14,962	0	0	0	457	12/20/2029	3.A FE
16117L-CE-7	CHARTER COMMUNICATIONS OPERATI CHRTRCOMM	06/30/2025	REDEMPTION 100.0000		7,061	7,061	6,853	6,854	0	207	0	207	0	7,061	0	0	0	155	12/15/2031	2.C FE
BYDB8Z-J9-2	TRANS UNION LLC TRANSUNION(TRANSUNIONLLC	04/04/2025	BANC OF AMERICA SECURITIES LLC		1,491,061	1,496,250	1,496,250	1,496,250	0	0	0	0	0	1,496,250	0	(5,189)	(5,189)	29,344	06/24/2031	3.B FE
BYDB8Z-J9-2	TRANS UNION LLC TRANSUNION(TRANSUNIONLLC	06/30/2025	REDEMPTION 100.0000		3,162	3,162	3,162	3,162	0	0	0	0	0	3,162	0	0	0	83	06/24/2031	3.B FE
03765V-AP-5	PRIME SECURITY SERVICES BORROW ADT(PRIME	06/30/2025	REDEMPTION 100.0000		2,494	2,494	2,494	2,494	0	0	0	0	0	2,494	0	0	0	80	10/13/2030	3.B FE
31810Y-AC-4	FINTHRIVE SOFTWARE INTERMEDIAT FINTHRIVE	06/30/2025	REDEMPTION 100.0000		249	249	174	175	0	74	0	74	0	249	0	0	0	12	12/15/2028	6. FE
BYDBS5-L4-4	CINEMARK USA INC CINEMARKUSAINC 7.061%	06/30/2025	TAX FREE EXCHANGE		8,161,182	8,168,818	8,161,536	6,294,487	0	(244)	0	(244)	0	8,161,182	0	0	0	155,657	05/24/2030	3.A FE
47077D-AM-2	JANE STREET GROUP LLC JANESTREET(JANESTR	06/30/2025	REDEMPTION 100.0000		26,040	26,040	26,012	25,929	0	29	0	29	0	26,040	0	0	0	834	12/15/2031	3.A FE
45173J-AS-3	COHERENT CORP COHERENTCORP(COHERENTCORP)	06/30/2025	REDEMPTION 100.0000		220,828	220,828	221,083	0	0	(255)	0	(255)	0	220,828	0	0	0	6,807	07/02/2029	3.A FE
98922A-AE-6	ALLSPRING BUYER LLC WELLSFARGOASSET(ALLS	06/30/2025	REDEMPTION 100.0000		10,619	10,619	10,551	10,551	0	68	0	68	0	10,619	0	0	0	389	11/01/2030	3.C FE
11823L-AQ-8	BUCKEYE PARTNERS LP BUCKEYE(BUCKEYEPARTN	06/30/2025	REDEMPTION 100.0000		69,324	69,324	69,456	0	0	(132)	0	(132)	0	69,324	0	0	0	1,207	11/22/2030	2.C FE
17178H-AR-3	CIENA CORPORATION CIENA(CIENACORPORATION	04/30/2025	REDEMPTION 100.0000		2,276	2,276	2,277	0	0	(1)	0	(1)	0	2,276	0	0	0	5	10/24/2030	3.A FE
55314N-AZ-7	MKS INSTRUMENTS INC MKSINSTRUMENTS(MKSIN	06/30/2025	REDEMPTION 100.0000		198,260	198,260	198,348	0	0	(88)	0	(88)	0	198,260	0	0	0	4,193	08/17/2029	3.A FE
92943E-AG-1	BOOST NEWCO BORROWER LLC WORLDPAY(BOOSTN	06/30/2025	REDEMPTION 100.0000		11,578	11,578	11,578	0	0	0	0	0	0	11,578	0	0	0	298	01/31/2031	3.B FE
36649X-AG-3	GARRETT MOTION HOLDINGS INC GARRETTMOTIO	06/30/2025	REDEMPTION 100.0000		24,654	24,654	24,645	0	0	9	0	9	0	24,654	0	0	0	346	01/30/2032	3.A FE
BYDDMY-23-6	SMYRNA READY MIX CONCRETE LLC SMYRNA(SMY	06/09/2025	J.P. MORGAN SECURITIES INC		881,481	886,100	885,298	0	0	56	0	56	0	885,354	0	(3,873)	(3,873)	20,920	04/01/2029	3.C FE
04287K-AG-6	ARSENAL AIC PARENT LLC ARCONIC(ARSENALAI	06/30/2025	REDEMPTION 100.0000		2,478	2,478	2,474	0	0	5	0	5	0	2,478	0	0	0	61	08/18/2030	3.C FE
20602R-AD-2	CONCENTRA HEALTH SERVICES INC CONCENTRA(	06/30/2025	REDEMPTION 100.0000		3,741	3,741	3,736	0	0	4	0	4	0	3,741	0	0	0	78	07/26/2031	3.B FE
74839X-AL-3	QUIKRETE HOLDINGS INC SECURED TERM LOAN	06/30/2025	REDEMPTION 100.0000		11,625	11,625	11,579	0	0	46	0	46	0	11,625	0	0	0	217	02/10/2032	3.C FE
76171J-AE-1	REYNOLDS CONSUMER PRODUCTS LLC REYNOLDSC	06/30/2025	REDEMPTION 100.0000		72,739	72,739	72,577	0	0	162	0	162	0	72,739	0	0	0	1,447	03/04/2032	3.A FE
67000L-AB-8	NOVELIS HOLDINGS INC SECURED TERM LOAN	06/30/2025	REDEMPTION 100.0000		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	92	03/11/2032	3.A FE
49889L-AD-8	KNIFE RIVER CORP SECURED TERM LOAN 6.3	06/30/2025	REDEMPTION 100.0000		7,500	7,500	7,513	0	0	(13)	0	(13)	0	7,500	0	0	0	115	03/08/2032	3.A FE
410346-AY-6	HANESBRANDS INC SECURED TERM LOAN 7.07	06/30/2025	REDEMPTION 100.0000		3,750	3,750	3,741	0	0	9	0	9	0	3,750	0	0	0	80	03/07/2032	3.C FE
44969C-BP-4	IQVIA INC IQVIA(IQVIAINC) 6.072% 01/02	06/30/2025	REDEMPTION 100.0000		94,676	94,676	94,682	0	0	(6)	0	(6)	0	94,676	0	0	0	1,657	01/02/2031	2.C FE
23326S-AB-3	DRAFTKINGS INC DRAFTKINGS(DRAFTKINGSINC)	06/30/2025	REDEMPTION 100.0000		3,483	3,483	3,444	0	0	39	0	39	0	3,483	0	0	0	4	03/04/2032	2.C FE
64439H-AC-3	NEW FORTRESS ENERGY INC NEWFORTRESSENERG	04/15/2025	MORGAN STANLEY & CO. INC		113,365	123,787	122,504	0	0	35	0	35	0	122,539	0	(9,174)	(9,174)	0	10/30/2028	4.B FE
64439H-AC-3	NEW FORTRESS ENERGY INC NEWFORTRESSENERG	06/30/2025	REDEMPTION 100.0000		6,823	6,823	6,794	0	0	29	0	29	0	6,823	0	0	0	174	10/30/2028	4.C FE
07368R-AJ-0	QUEEN MERGERCO INC SECURED TERM LOAN 7	05/29/2025	REDEMPTION 100.0000		1,560,936	1,560,936	1,545,327	0	0	15,609	0	15,609	0	1,560,936	0	0	0	8,139	04/30/2032	3.C FE
46583D-AH-2	IVANTI SOFTWARE INC SECURED TERM LOAN	06/05/2025	MORGAN STANLEY & CO. INC		139,292	164,357	163,951	0	0	2	0	2	0	163,953	0	(24,661)	(24,661)	0	06/01/2029	5.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
03965E-AH-9	ARCOSA INC SECURED TERM LOAN 6.327% 08	06/30/2025	REDEMPTION 100.0000		3,125	3,125	3,137	0	0	(12)	0	(12)	0	3,125	0	0	0	7	08/12/2031	3.A FE
G3679Y-AK-8	FRONERI US INC FRONERI(FRONERIUSINC) 6	06/30/2025	REDEMPTION 100.0000		2,382	2,382	2,376	2,376	0	6	0	6	0	2,382	0	0	0	13	09/30/2031	3.C FE
L5000D-AF-4	PRA HEALTH SCIENCES INC PRAHEALTHSCIENCE	06/30/2025	REDEMPTION 100.0000		18,665	18,665	18,648	12,310	0	25	0	25	0	18,665	0	0	0	439	07/03/2028	2.C FE
68371Y-AP-8	OPEN TEXT CORP ONTARIO SECURED TERM_LOA	06/30/2025	REDEMPTION 100.0000		40,346	40,346	40,358	29,002	0	5	0	5	0	40,346	0	0	0	1,061	01/31/2030	2.C FE
35100D-AV-8	FOUR SEASONS HOTELS LTD FOURSEASONSHOTEL	06/30/2025	REDEMPTION 100.0000		392	392	391	395	0	(3)	0	(3)	0	392	0	0	0	12	11/30/2029	3.B FE
C0102M-AS-4	AIR CANADA AIRCANADA(AIRCANADA) 6.322%	06/30/2025	REDEMPTION 100.0000		25,076	25,076	25,123	25,053	0	23	0	23	0	25,076	0	0	0	820	03/21/2031	2.C FE
C2348C-AJ-6	CELESTICA INC. CELESTICA(CELESTICAINC.)	06/27/2025	VARIOUS		4,240	4,240	4,240	2,601	0	7	0	7	0	4,240	0	0	0	95	06/20/2031	3.A FE
C6901L-AM-9	1011778 BC UNLIMITED LIABILITY SECURED T	06/30/2025	REDEMPTION 100.0000		1,875	1,875	1,873	1,873	0	2	0	2	0	1,875	0	0	0	57	09/20/2030	3.A FE
72814C-AF-5	PLAYTIKA HOLDING CORP PLAYTIKALTD 7.19	06/24/2025	WELLS FARGO BROKERAGE SERVIES		29,523	30,233	30,176	30,205	0	4	0	4	0	30,209	0	(686)	(686)	599	03/13/2028	3.B FE
89969K-AJ-6	SAMSONITE GROUP SA SAMSONITEINTERNATIONA	06/30/2025	VARIOUS		20,657	20,657	20,668	11,872	0	(12)	0	(12)	0	20,657	0	0	0	476	06/21/2030	2.C FE
000000-00-0	CTL LOGISTICS SA CTLLOGISTICSSA 9.944%	04/15/2025	VARIOUS		0	2,994,832	0	0	0	0	0	0	0	0	0	0	0	0	06/30/2026	6. *
000000-00-0	CTL LOGISTICS SA CTLLOGISTICSSA 9.944%	04/15/2025	VARIOUS		159,158	159,158	0	0	0	213,576	0	213,576	0	159,158	(54,418)	0	(54,418)	0	06/30/2026	6. *
71429T-AF-7	PERRIGO INVESTMENTS LLC PERRIGO(PERRIGOI	06/30/2025	REDEMPTION 100.0000		38,068	38,068	37,843	37,843	0	225	0	225	0	38,068	0	0	0	1,212	04/20/2029	3.A FE
BYDDQF-TU-4	ALBION FINANCING 3 SARL AGGREKO(ALBIONFI	06/30/2025	REDEMPTION 100.0000		18,321	18,321	18,302	0	0	20	0	20	0	18,321	0	0	0	350	08/16/2029	3.C FE
G0754A-AB-4	AZORRA SOAR TLB FINANCE LTD AZORRA(AZORR	06/16/2025	REDEMPTION 100.0000		7,500	7,500	7,425	7,428	0	72	0	72	0	7,500	0	0	0	297	10/18/2029	3.B FE
G5080A-AJ-1	JAZZ FINANCING LUX SARL SECURED TERM LOA	06/30/2025	REDEMPTION 100.0000		23,733	23,733	23,777	15,093	0	(24)	0	(24)	0	23,733	0	0	0	604	05/05/2028	3.B FE
L2000D-AH-7	CONNECT FINCO SARL INMARSAT(CONNECTFINCO	06/30/2025	REDEMPTION 100.0000		3,125	3,125	3,063	3,069	0	56	0	56	0	3,125	0	0	0	139	09/27/2029	4.B FE
L5000D-AE-7	ICON LUXEMBOURG SARL ICONLUXEMBOURGSARL	06/30/2025	REDEMPTION 100.0000		74,920	74,920	74,850	49,446	0	69	0	69	0	74,920	0	0	0	1,907	07/03/2028	2.C FE
N3313E-AG-5	FLUTTER FINANCING BV SECURED TERM LOAN	06/02/2025	J.P. MORGAN SECURITIES INC		1,987,500	2,000,000	1,995,607	1,995,610	0	367	0	367	0	1,995,977	0	(8,477)	(8,477)	30,471	11/30/2030	2.C FE
N3313E-AG-5	FLUTTER FINANCING BV SECURED TERM LOAN	06/30/2025	REDEMPTION 100.0000		90,946	90,946	90,813	90,813	0	133	0	133	0	90,946	0	0	0	2,834	11/30/2030	2.C FE
N6872N-AM-8	PEER HOLDING III BV SECURED TERM LOAN	06/30/2025	REDEMPTION 100.0000		3,759	3,759	3,743	0	0	16	0	16	0	3,759	0	0	0	24	10/28/2030	3.B FE
N6872N-AN-6	PEER HOLDING III BV SECURED TERM LOAN	06/30/2025	REDEMPTION 100.0000		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	103	07/01/2031	3.B FE
X3000C-AB-7	ENTAIN HOLDINGS GIBRALTAR LT SECURED T	06/30/2025	REDEMPTION 100.0000		22,048	22,048	22,075	22,073	0	(26)	0	(26)	0	22,048	0	0	0	769	03/29/2027	3.A FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					158,091,897	161,135,070	157,897,305	127,155,648	3,304	295,522	0	298,826	0	157,996,863	(54,418)	95,033	40,615	3,809,701	XXX	XXX
23317#-AB-2	DULLES DISCOVERY II DDNORTH2LC 7.780%	05/29/2025	CALL 100.0000		29,069,728	29,069,728	29,069,713	29,069,694	0	(53)	0	(53)	0	29,069,641	0	87	87	1,107,631	06/05/2025	1.C
0229999999. Subtotal - Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)					29,069,728	29,069,728	29,069,713	29,069,694	0	(53)	0	(53)	0	29,069,641	0	87	87	1,107,631	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					1,414,198,379	1,489,478,103	1,394,887,183	1,391,482,220	67,313	2,149,418	0	2,216,731	20,261,549	1,422,218,148	42,510	(9,106,379)	(9,063,869)	38,234,526	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					1,414,198,379	1,489,478,103	1,394,887,183	1,391,482,220	67,313	2,149,418	0	2,216,731	20,261,549	1,422,218,148	42,510	(9,106,379)	(9,063,869)	38,234,526	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					1,414,198,379	1,489,478,103	1,394,887,183	1,391,482,220	67,313	2,149,418	0	2,216,731	20,261,549	1,422,218,148	42,510	(9,106,379)	(9,063,869)	38,234,526	XXX	XXX
36179V-SH-4	GOVERNMENT NATIONAL MORTGAGE A GNMA230YR	06/01/2025	PAYDOWN		250,610	250,610	261,652	260,956	0	(10,346)	0	(10,346)	0	250,610	0	0	0	3,182	08/20/2050	1.A
36179V-VX-5	GOVERNMENT NATIONAL MORTGAGE A GNMA230YR	06/01/2025	PAYDOWN		62,838	62,838	65,410	65,198	0	(2,361)	0	(2,361)	0	62,838	0	0	0	528	10/20/2050	1.A
36179V-ZQ-6	GOVERNMENT NATIONAL MORTGAGE A GNMA230YR	06/01/2025	PAYDOWN		131,521	131,521	137,111	136,661	0	(5,140)	0	(5,140)	0	131,521	0	0	0	1,107	12/20/2050	1.A
36179W-G3-6	GOVERNMENT NATIONAL MORTGAGE A GNMA230YR	06/01/2025	PAYDOWN		488,331	488,331	506,873	505,768	0	(17,437)	0	(17,437)	0	488,331	0	0	0	5,144	06/20/2051	1.A
36179W-G4-4	GOVERNMENT NATIONAL MORTGAGE A GNMA230YR	06/01/2025	PAYDOWN		472,229	472,229	496,191	494,913	0	(22,684)	0	(22,684)	0	472,229	0	0	0	5,935	06/20/2051	1.A
36179W-JR-0	GOVERNMENT NATIONAL MORTGAGE A GNMA230YR	06/01/2025	PAYDOWN		771,433	771,433	801,455	799,700	0	(28,267)	0	(28,267)	0	771,433	0	0	0	8,057	07/20/2051	1.A
36179W-JS-8	GOVERNMENT NATIONAL MORTGAGE A GNMA230YR	06/01/2025	PAYDOWN		1,015,490	1,015,490	1,068,124	1,065,299	0	(49,809)	0	(49,809)	0	1,015,490	0	0	0	12,696	07/20/2051	1.A
36179W-LN-6	GOVERNMENT NATIONAL MORTGAGE A GNMA230YR	06/01/2025	PAYDOWN		355,609	355,609	365,249	364,585	0	(8,976)	0	(8,976)	0	355,609	0	0	0	3,001	08/20/2051	1.A
36179W-LP-1	GOVERNMENT NATIONAL MORTGAGE A GNMA230YR	06/01/2025	PAYDOWN		1,547,302	1,547,302	1,608,762	1,604,857	0	(57,555)	0	(57,555)	0	1,547,302	0	0	0	16,287	08/20/2051	1.A
36179W-LQ-9	GOVERNMENT NATIONAL MORTGAGE A GNMA230YR	06/01/2025	PAYDOWN		1,345,033	1,345,033	1,416,259	1,412,090	0	(67,057)	0	(67,057)	0	1,345,033	0	0	0	16,890	08/20/2051	1.A
36179W-NE-4	GOVERNMENT NATIONAL MORTGAGE A GNMA230YR	06/01/2025	PAYDOWN		1,367,657	1,367,657	1,422,364	1,419,357	0	(51,700)	0	(51,700)	0	1,367,657	0	0	0	14,500	09/20/2051	1.A
36179W-R3-4	GOVERNMENT NATIONAL MORTGAGE A GNMA230YR	06/01/2025	PAYDOWN		1,058,505	1,058,505	1,099,522	1,097,550	0	(39,045)	0	(39,045)	0	1,058,505	0	0	0	13,348	11/20/2051	1.A
36179W-TZ-1	GOVERNMENT NATIONAL MORTGAGE A GNMA230YR	06/01/2025	PAYDOWN		1,106,843	1,106,843	1,150,684	1,148,568	0	(41,726)	0	(41,726)	0	1,106,843	0	0	0	13,844	12/20/2051	1.A
36179W-VV-7	GOVERNMENT NATIONAL MORTGAGE A GNMA230YR	06/01/2025	PAYDOWN		914,150	914,150	939,897	938,668	0	(24,518)	0	(24,518)	0	914,150	0	0	0	11,478	01/20/2052	1.A
36200J-AM-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 602	06/01/2025	PAYDOWN		9,928	9,928	10,269	10,088	0	(160)	0	(160)	0	9,928	0	0	0	248	03/15/2033	1.A
36200Q-K3-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 569	06/01/2025	PAYDOWN		73	73	74	73	0	0	0	0	0	73	0	0	0	2	03/15/2032	1.A
36200S-TX-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 571	06/01/2025	PAYDOWN		19	19	19	19	0	0	0	0	0	19	0	0	0	1	10/15/2031	1.A
36201F-UX-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 582	06/01/2025	PAYDOWN		113	113	114	113	0	0	0	0	0	113	0	0	0	3	04/15/2032	1.A
36201F-XG-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 582	06/01/2025	PAYDOWN		265	265	269	266	0	(1)	0	(1)	0	265	0	0	0	7	06/15/2032	1.A
36202C-2H-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	06/01/2025	PAYDOWN		2,474	2,474	2,384	2,439	0	35	0	35	0	2,474	0	0	0	62	04/20/2028	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36202C-2W-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	06/01/2025	PAYDOWN		977	977	942	964	0	13	0	13	0	977	0	0	0	24	05/20/2028	1.A
36202E-6E-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 004	06/01/2025	PAYDOWN		35,876	35,876	36,447	36,244	0	(369)	0	(369)	0	35,876	0	0	0	752	06/20/2039	1.A
36202E-S9-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 004	06/01/2025	PAYDOWN		711	711	720	716	0	(5)	0	(5)	0	711	0	0	0	16	05/20/2038	1.A
36202E-VP-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 004	06/01/2025	PAYDOWN		1,400	1,400	1,396	1,396	0	4	0	4	0	1,400	0	0	0	34	08/20/2038	1.A
36204R-N8-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 377	06/01/2025	PAYDOWN		31	31	30	31	0	0	0	0	0	31	0	0	0	1	09/15/2025	1.A
36205C-6H-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 387	06/01/2025	PAYDOWN		14	14	13	14	0	0	0	0	0	14	0	0	0	0	09/15/2025	1.A
36205R-TF-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 398	04/01/2025	PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	08/15/2025	1.A
36206A-PL-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 405	06/01/2025	PAYDOWN		13	13	13	13	0	0	0	0	0	13	0	0	0	0	11/15/2025	1.A
36206E-3P-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 409	04/01/2025	PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/15/2025	1.A
36206E-FZ-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 408	06/01/2025	PAYDOWN		322	322	318	321	0	1	0	1	0	322	0	0	0	9	09/15/2025	1.A
36206F-RC-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 410	06/01/2025	PAYDOWN		116	116	115	116	0	1	0	1	0	116	0	0	0	3	08/15/2025	1.A
36206F-RJ-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 410	06/01/2025	PAYDOWN		30	30	30	30	0	0	0	0	0	30	0	0	0	1	08/15/2025	1.A
36206J-FS-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 412	04/01/2025	PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	08/15/2025	1.A
36206J-YG-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 413	06/01/2025	PAYDOWN		104	104	103	104	0	0	0	0	0	104	0	0	0	3	08/15/2025	1.A
36206K-HA-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 413	06/01/2025	PAYDOWN		16	16	16	16	0	0	0	0	0	16	0	0	0	0	09/15/2025	1.A
36206M-PP-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 415	04/01/2025	PAYDOWN		197	197	195	196	0	1	0	1	0	197	0	0	0	5	08/15/2025	1.A
36206N-C4-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 415	06/01/2025	PAYDOWN		36	36	35	36	0	0	0	0	0	36	0	0	0	1	09/15/2025	1.A
36206P-PG-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 417	06/01/2025	PAYDOWN		22	22	22	22	0	0	0	0	0	22	0	0	0	1	01/15/2026	1.A
36206P-WY-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 417	04/01/2025	PAYDOWN		178	178	176	177	0	1	0	1	0	178	0	0	0	4	09/15/2025	1.A
36206U-W6-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 421	06/01/2025	PAYDOWN		58	58	57	58	0	0	0	0	0	58	0	0	0	2	05/15/2026	1.A
36206W-Z4-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 423	06/01/2025	PAYDOWN		46	46	45	46	0	0	0	0	0	46	0	0	0	1	06/15/2026	1.A
36207L-H3-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 435	06/01/2025	PAYDOWN		38	38	38	38	0	0	0	0	0	38	0	0	0	1	03/15/2031	1.A
36213C-J5-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 550	06/01/2025	PAYDOWN		22	22	22	22	0	0	0	0	0	22	0	0	0	1	08/15/2031	1.A
36213E-W6-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 552	06/01/2025	PAYDOWN		503	503	510	506	0	(3)	0	(3)	0	503	0	0	0	14	03/15/2032	1.A
36213F-K9-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 553	06/01/2025	PAYDOWN		4,197	4,197	4,344	4,262	0	(65)	0	(65)	0	4,197	0	0	0	105	01/15/2033	1.A
36225B-ND-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 781	06/01/2025	PAYDOWN		23,599	23,599	24,001	23,748	0	(149)	0	(149)	0	23,599	0	0	0	651	05/15/2031	1.A
36225C-C9-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 080	06/01/2025	PAYDOWN		534	534	542	534	0	0	0	0	0	534	0	0	0	10	07/20/2027	1.A
36225C-DM-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 080	06/01/2025	PAYDOWN		110	110	112	110	0	0	0	0	0	110	0	0	0	2	08/20/2027	1.A
36241K-LQ-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 782	06/01/2025	PAYDOWN		9,009	9,009	9,074	9,044	0	(35)	0	(35)	0	9,009	0	0	0	211	01/15/2037	1.A
36292C-BU-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 644	06/01/2025	PAYDOWN		6,870	6,870	6,834	6,842	0	27	0	27	0	6,870	0	0	0	172	07/15/2035	1.A
36292L-EX-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 651	06/01/2025	PAYDOWN		6,064	6,064	6,159	6,118	0	(55)	0	(55)	0	6,064	0	0	0	155	06/15/2036	1.A
36296D-YU-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 688	06/01/2025	PAYDOWN		9,397	9,397	9,500	9,459	0	(62)	0	(62)	0	9,397	0	0	0	214	05/15/2038	1.A
38373Q-MZ-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_03-3	06/01/2025	PAYDOWN		59,231	59,231	57,908	58,705	0	527	0	527	0	59,231	0	0	0	1,479	05/20/2033	1.A
38373Q-MZ-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_03-3	04/01/2025	PAYDOWN		31,802	31,802	31,091	31,519	0	283	0	283	0	31,802	0	0	0	581	05/20/2033	1.A
38374C-YN-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	06/01/2025	PAYDOWN		22,140	22,140	21,100	21,835	0	305	0	305	0	22,140	0	0	0	554	10/20/2033	1.A
38374C-YN-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	04/01/2025	PAYDOWN		11,083	11,083	10,562	10,931	0	153	0	153	0	11,083	0	0	0	202	10/20/2033	1.A
38374F-X5-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_04-2	06/01/2025	PAYDOWN		85,122	85,122	80,042	83,220	0	1,903	0	1,903	0	85,122	0	0	0	1,866	04/16/2034	1.A
38374F-X5-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_04-2	04/01/2025	PAYDOWN		31,852	31,852	29,951	31,140	0	712	0	712	0	31,852	0	0	0	528	04/16/2034	1.A
38374H-PY-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_04-5	06/01/2025	PAYDOWN		128,141	128,141	125,388	126,994	0	1,147	0	1,147	0	128,141	0	0	0	3,231	07/20/2034	1.A
38374H-PY-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_04-5	04/01/2025	PAYDOWN		55,783	55,783	54,584	55,283	0	499	0	499	0	55,783	0	0	0	1,020	07/20/2034	1.A
38378P-E7-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_14-1	06/01/2025	PAYDOWN		151,584	151,584	140,832	145,349	0	6,236	0	6,236	0	151,584	0	0	0	2,082	01/16/2044	1.A
38378P-E7-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_14-1	04/01/2025	PAYDOWN		80,070	80,070	74,390	76,776	0	3,294	0	3,294	0	80,070	0	0	0	801	01/16/2044	1.A
38379W-HL-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	06/01/2025	PAYDOWN		40,769	40,769	41,469	41,211	0	(442)	0	(442)	0	40,769	0	0	0	638	04/20/2046	1.A
38379W-HL-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	04/01/2025	PAYDOWN		2,667	2,667	2,712	2,695	0	(29)	0	(29)	0	2,667	0	0	0	31	04/20/2046	1.A
38380X-TM-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-9	06/01/2025	PAYDOWN		76,844	76,844	85,516	82,467	0	(5,623)	0	(5,623)	0	76,844	0	0	0	1,345	07/20/2048	1.A
38380Y-RD-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-1	06/01/2025	PAYDOWN		212,609	212,609	203,695	205,531	0	7,078	0	7,078	0	212,609	0	0	0	3,567	08/20/2048	1.A
38380Y-RD-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-1	04/01/2025	PAYDOWN		125,349	125,349	120,094	121,176	0	4,173	0	4,173	0	125,349	0	0	0	1,462	08/20/2048	1.A
38381A-HY-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	06/01/2025	PAYDOWN		155,874	155,874	146,036	148,048	0	7,826	0	7,826	0	155,874	0	0	0	1,135	10/20/2048	1.A
38381A-HY-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	04/01/2025	PAYDOWN		23,514	23,514	22,030	22,334	0	1,181	0	1,181	0	23,514	0	0	0	69	10/20/2048	1.A
38384C-2M-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_23-1	06/20/2025	PAYDOWN		385,802	385,802	385,019	380,183	0	5,619	0	5,619	0	385,802	0	0	0	9,549	08/20/2053	1.A
38384C-2M-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_23-1	04/20/2025	PAYDOWN		188,350	188,350	187,967	185,607	0	2,743	0	2,743	0	188,350	0	0	0	3,432	08/20/2053	1.A
38384G-NQ-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_23-1	06/20/2025	PAYDOWN		211,745	211,745	211,745	211,745	0	0	0	0	0	211,745	0	0	0	5,324	12/20/2053	1.A
38384G-NQ-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_23-1	04/20/2025	PAYDOWN		18,056	18,056	18,056	18,056	0	0	0	0	0	18,056	0	0	0	347	12/20/2053	1.A
38384J-CM-4	GOVERNMENT NATIONAL MORTGAGE A GNMA_24-2	06/20/2025	PAYDOWN		400,294	400,294	400,670	398,468	0	1,826	0	1,826	0	400,294	0	0	0	10,167	10/20/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
38384J-CM-4	GOVERNMENT NATIONAL MORTGAGE A GNMA_24-2	04/20/2025	PAYDOWN		112,195	112,195	112,300	111,683	0	512	0	512	0	112,195	0	0	0	2,026	10/20/2053	1.A
38384N-JE-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_24-7	06/20/2025	PAYDOWN		298,576	298,576	298,670	296,971	0	1,606	0	1,606	0	298,576	0	0	0	7,343	04/20/2054	1.A
38384N-JE-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_24-7	04/20/2025	PAYDOWN		189,423	189,423	189,482	188,404	0	1,019	0	1,019	0	189,423	0	0	0	3,357	04/20/2054	1.A
38385B-EW-6	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM	06/20/2025	PAYDOWN		24,966	24,966	24,919	0	0	47	0	47	0	24,966	0	0	0	176	12/20/2054	1.A
83162C-UA-9	SMALL BUSINESS ADMINISTRATION SBA_11-20E	05/01/2025	PAYDOWN		74,447	74,447	74,447	74,358	0	89	0	89	0	74,447	0	0	0	1,411	05/01/2031	1.A
911760-KE-5	VENDEE MORTGAGE TRUST VENDE_97 VENDE_97-	06/01/2025	PAYDOWN		22,045	22,045	21,671	21,959	0	86	0	86	0	22,045	0	0	0	755	02/15/2027	1.A
911760-KE-5	VENDEE MORTGAGE TRUST VENDE_97 VENDE_97-	04/01/2025	PAYDOWN		11,252	11,252	11,062	11,209	0	44	0	44	0	11,252	0	0	0	280	02/15/2027	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					14,232,514	14,232,514	14,637,915	14,592,224	0	(384,628)	0	(384,628)	0	14,232,514	0	0	0	193,471	XXX	XXX
38381J-2B-2	GOVERNMENT NATIONAL MORTGAGE A GNMA_24-1	06/01/2025	PAYDOWN		5,006	5,006	4,742	4,742	0	264	0	264	0	5,006	0	0	0	98	10/16/2065	1.A
38381J-2B-2	GOVERNMENT NATIONAL MORTGAGE A GNMA_24-1	04/01/2025	PAYDOWN		2,186	2,186	2,071	2,071	0	115	0	115	0	2,186	0	0	0	31	10/16/2065	1.A
38381J-D7-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_23-1	06/01/2025	PAYDOWN		3,456	3,456	3,289	3,298	0	158	0	158	0	3,456	0	0	0	71	01/16/2065	1.A
38381J-D7-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_23-1	04/01/2025	PAYDOWN		1,716	1,716	1,633	1,638	0	79	0	79	0	1,716	0	0	0	26	01/16/2065	1.A
38381J-N8-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_23-1	06/01/2025	PAYDOWN		15,376	15,376	14,090	13,610	0	1,766	0	1,766	0	15,376	0	0	0	411	10/16/2065	1.A
38381J-N8-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_23-1	04/01/2025	PAYDOWN		3,602	3,602	3,301	3,188	0	414	0	414	0	3,602	0	0	0	81	10/16/2065	1.A
38381J-NB-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_23-1	06/01/2025	PAYDOWN		4,049	4,049	3,735	3,745	0	304	0	304	0	4,049	0	0	0	65	12/16/2063	1.A
38381J-NB-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_23-1	04/01/2025	PAYDOWN		1,779	1,779	1,641	1,645	0	133	0	133	0	1,779	0	0	0	21	12/16/2063	1.A
38381J-R7-4	GOVERNMENT NATIONAL MORTGAGE A GNMA_24-1	06/01/2025	PAYDOWN		4,885	4,885	4,784	4,796	0	89	0	89	0	4,885	0	0	0	101	01/16/2057	1.A
38381J-R7-4	GOVERNMENT NATIONAL MORTGAGE A GNMA_24-1	04/01/2025	PAYDOWN		2,411	2,411	2,361	2,367	0	44	0	44	0	2,411	0	0	0	36	01/16/2057	1.A
38381J-UQ-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_23-1	06/01/2025	PAYDOWN		5,104	5,104	4,717	4,732	0	372	0	372	0	5,104	0	0	0	80	01/16/2064	1.A
38381J-UQ-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_23-1	04/01/2025	PAYDOWN		1,784	1,784	1,648	1,654	0	130	0	130	0	1,784	0	0	0	21	01/16/2064	1.A
38381K-BB-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_24-3	06/01/2025	PAYDOWN		8,249	8,249	7,628	7,656	0	593	0	593	0	8,249	0	0	0	151	02/16/2063	1.A
38381K-BB-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_24-3	04/01/2025	PAYDOWN		5,296	5,296	4,897	4,916	0	381	0	381	0	5,296	0	0	0	71	02/16/2063	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					64,899	64,899	60,537	60,058	0	4,842	0	4,842	0	64,899	0	0	0	1,264	XXX	XXX
20753B-AA-0	FANNIE MAE CONNECTICUT AVENUE CAS_23-R07	06/25/2025	PAYDOWN		183,848	183,848	185,119	183,991	0	(143)	0	(143)	0	183,848	0	0	0	4,984	09/25/2043	1.A
20753D-AA-6	FANNIE MAE - CAS_22-R09 CAS_22-R09 6.8	06/25/2025	PAYDOWN		297,116	297,116	300,900	296,604	0	513	0	513	0	297,116	0	0	0	8,663	09/25/2042	1.A
20753G-AB-7	FANNIE MAE CAS_24-R04 4-1M1 144A 5.40	06/25/2025	PAYDOWN		9,007	9,007	9,007	0	0	0	0	0	0	9,007	0	0	0	39	05/25/2044	1.A
20753U-AA-8	FANNIE MAE - CAS_24-R01 CAS_24-R01 5.3	06/25/2025	PAYDOWN		654,339	654,339	654,552	653,145	0	1,194	0	1,194	0	654,339	0	0	0	15,330	01/25/2044	1.A
20753X-AA-2	CONNECTICUT AVENUE SECURITIES CAS_22-R03	06/02/2025	CALL 101.6300		2,020,464	1,988,059	1,988,059	1,988,059	0	0	0	0	0	1,988,059	0	0	0	89,055	03/25/2042	1.A
20753X-AA-2	CONNECTICUT AVENUE SECURITIES CAS_22-R03	05/27/2025	PAYDOWN		109,777	109,777	109,777	109,777	0	0	0	0	0	109,777	0	0	0	2,717	03/25/2042	1.A
20753Y-CH-3	CONNECTICUT AVENUE SECURITIES CAS_22-R04	06/02/2025	CALL 101.4700		1,234,327	1,216,446	1,216,446	1,216,446	0	0	0	0	0	1,216,446	0	0	0	52,010	03/25/2042	1.A
20753Y-CH-3	CONNECTICUT AVENUE SECURITIES CAS_22-R04	06/25/2025	PAYDOWN		779,651	779,651	784,735	776,272	0	3,379	0	3,379	0	779,651	0	0	0	21,027	03/25/2042	1.A
20754A-AA-1	CONNECTICUT AVENUE SECURITIES CAS_21-R03	06/25/2025	PAYDOWN		466,573	466,573	464,940	464,055	0	2,518	0	2,518	0	466,573	0	0	0	10,387	12/25/2041	1.A
20754G-AA-8	FANNIE MAE CONNECTICUT AVENUE CAS_24-R02	06/25/2025	PAYDOWN		135,657	135,657	135,827	135,378	0	279	0	279	0	135,657	0	0	0	3,221	02/25/2044	1.A
20754L-AA-7	FANNIE MAE CONNECTICUT AVENUE CAS_22-R01	06/25/2025	PAYDOWN		125,632	125,632	124,325	124,047	0	1,585	0	1,585	0	125,632	0	0	0	2,867	12/25/2041	1.A
20754N-AB-1	CONNECTICUT AVENUE SECURITIES CAS_22-R06	06/25/2025	PAYDOWN		73,225	73,225	73,225	73,225	0	0	0	0	0	73,225	0	0	0	2,225	05/25/2042	1.A
20754X-AB-9	FANNIE MAE CAS_24-R05 WHOLE CMO 5-2M1 14	06/25/2025	PAYDOWN		134,860	134,860	134,817	0	0	42	0	42	0	134,860	0	0	0	578	07/25/2044	1.A
20755A-AB-8	FANNIE MAE CONNECTICUT AVENUE CAS_23-R02	06/25/2025	PAYDOWN		613,039	613,039	621,836	222,057	0	(8,797)	0	(8,797)	0	613,039	0	0	0	9,657	01/25/2043	1.A
20755R-AB-1	CONNECTICUT AVENUE SECURITIES WHOLE CMO	06/25/2025	PAYDOWN		141,289	141,289	141,289	0	0	0	0	0	0	141,289	0	0	0	611	09/25/2044	1.A
20755T-AB-7	CONNECTICUT AVENUE SECURITIES 4-1M1 144	06/25/2025	PAYDOWN		82,782	82,782	82,782	0	0	0	0	0	0	82,782	0	0	0	178	05/25/2045	1.A
207941-AA-3	FANNIE MAE CAS_24-R03 CAS_24-R03 5.455	06/25/2025	PAYDOWN		297,909	297,909	298,282	298,277	0	(367)	0	(367)	0	297,909	0	0	0	7,157	03/25/2044	1.A
30335J-AC-5	FARM MORTGAGE TRUST FARM_24-1 FARM_24-1	06/01/2025	PAYDOWN		130,273	130,273	123,308	123,442	0	6,832	0	6,832	0	130,273	0	0	0	2,459	10/01/2053	1.A
31283H-2Q-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	06/01/2025	PAYDOWN		89	89	89	89	0	0	0	0	0	89	0	0	0	2	12/01/2031	1.A
31283H-2S-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	06/01/2025	PAYDOWN		2,571	2,571	2,569	2,568	0	4	0	4	0	2,571	0	0	0	74	04/01/2032	1.A
31283H-2T-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	06/01/2025	PAYDOWN		357	357	360	358	0	(1)	0	(1)	0	357	0	0	0	11	08/01/2031	1.A
31283H-FP-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	06/01/2025	PAYDOWN		88	88	93	90	0	(2)	0	(2)	0	88	0	0	0	3	10/01/2029	1.A
31283H-GE-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	06/01/2025	PAYDOWN		122	122	129	125	0	(3)	0	(3)	0	122	0	0	0	4	12/01/2029	1.A
31283H-VE-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	06/01/2025	PAYDOWN		861	861	863	862	0	(1)	0	(1)	0	861	0	0	0	22	03/01/2033	1.A
31283H-VL-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	06/01/2025	PAYDOWN		162	162	162	162	0	0	0	0	0	162	0	0	0	4	02/01/2033	1.A
31287T-AQ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C67	06/01/2025	PAYDOWN		699	699	738	719	0	(20)	0	(20)	0	699	0	0	0	20	05/01/2032	1.A
31287U-DP-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C68	06/01/2025	PAYDOWN		654	654	653	653	0	2	0	2	0	654	0	0	0	18	06/01/2032	1.A
31288D-K5-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C74	06/01/2025	PAYDOWN		2,857	2,857	2,795	2,821	0	35	0	35	0	2,857	0	0	0	60	12/01/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128F2-WL-5	FEDERAL HOME LOAN MORTGAGE COR POOL# D63	06/01/2025	PAYDOWN		67	67	68	67	0	0	0	0	0	67	0	0	0	2	09/01/2025	1.A
3128FK-SC-0	FEDERAL HOME LOAN MORTGAGE COR POOL# D77	06/01/2025	PAYDOWN		73	73	74	73	0	0	0	0	0	73	0	0	0	2	01/01/2027	1.A
3128FX-YS-0	FEDERAL HOME LOAN MORTGAGE COR POOL# D87	06/01/2025	PAYDOWN		51	51	52	51	0	0	0	0	0	51	0	0	0	2	03/01/2028	1.A
3128LB-2V-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A77	06/01/2025	PAYDOWN		511	511	534	528	0	(17)	0	(17)	0	511	0	0	0	13	06/01/2038	1.A
3128M5-AJ-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G03	06/01/2025	PAYDOWN		1,556	1,556	1,577	1,570	0	(14)	0	(14)	0	1,556	0	0	0	30	09/01/2037	1.A
3128M6-LW-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G04	06/01/2025	PAYDOWN		14,209	14,209	13,807	13,909	0	300	0	300	0	14,209	0	0	0	364	08/01/2038	1.A
3128M6-QA-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G04	06/01/2025	PAYDOWN		4,004	4,004	4,011	4,007	0	(3)	0	(3)	0	4,004	0	0	0	100	06/01/2038	1.A
3128M6-QF-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G04	06/01/2025	PAYDOWN		8,834	8,834	8,653	8,694	0	139	0	139	0	8,834	0	0	0	202	08/01/2038	1.A
3128M7-QY-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G05	06/01/2025	PAYDOWN		3,197	3,197	3,235	3,223	0	(26)	0	(26)	0	3,197	0	0	0	68	06/01/2039	1.A
3128M8-B6-0	FEDERAL HOME LOAN MORTGAGE COR FGOLD30YR	06/01/2025	PAYDOWN		16,954	16,954	17,662	17,479	0	(525)	0	(525)	0	16,954	0	0	0	284	10/01/2040	1.A
3128M9-SH-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G07	06/01/2025	PAYDOWN		7,299	7,299	7,660	7,587	0	(288)	0	(288)	0	7,299	0	0	0	121	06/01/2043	1.A
3128M9-U2-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G07	06/01/2025	PAYDOWN		12,549	12,549	13,427	13,263	0	(713)	0	(713)	0	12,549	0	0	0	193	10/01/2043	1.A
3128MJ-2Z-2	FEDERAL HOME LOAN MORTGAGE COR FGOLD30YR	06/01/2025	PAYDOWN		382,696	382,696	379,586	379,894	0	2,802	0	2,802	0	382,696	0	0	0	4,860	12/01/2047	1.A
3128MJ-3A-6	FEDERAL HOME LOAN MORTGAGE COR FGOLD30YR	06/01/2025	PAYDOWN		75,263	75,263	80,226	79,819	0	(4,556)	0	(4,556)	0	75,263	0	0	0	1,102	12/01/2047	1.A
3128MJ-3K-4	FEDERAL HOME LOAN MORTGAGE COR FGOLD30YR	06/01/2025	PAYDOWN		9,420	9,420	9,664	9,637	0	(217)	0	(217)	0	9,420	0	0	0	157	02/01/2048	1.A
3128MJ-4H-0	FEDERAL HOME LOAN MORTGAGE COR FGOLD30YR	06/01/2025	PAYDOWN		89,467	89,467	90,586	90,453	0	(986)	0	(986)	0	89,467	0	0	0	1,274	07/01/2048	1.A
3128MJ-5H-9	FEDERAL HOME LOAN MORTGAGE COR FGOLD30YR	06/01/2025	PAYDOWN		107,861	107,861	110,831	110,523	0	(2,662)	0	(2,662)	0	107,861	0	0	0	1,781	11/01/2048	1.A
3128MJ-6H-8	FEDERAL HOME LOAN MORTGAGE COR FGOLD30YR	06/01/2025	PAYDOWN		16,237	16,237	16,428	16,407	0	(170)	0	(170)	0	16,237	0	0	0	233	04/01/2049	1.A
3128MJ-6J-4	FEDERAL HOME LOAN MORTGAGE COR FGOLD30YR	06/01/2025	PAYDOWN		11,413	11,413	11,736	11,705	0	(292)	0	(292)	0	11,413	0	0	0	189	04/01/2049	1.A
3128MJ-CS-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	06/01/2025	PAYDOWN		13,945	13,945	14,034	13,990	0	(46)	0	(46)	0	13,945	0	0	0	326	09/01/2035	1.A
3128MJ-ZN-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	06/01/2025	PAYDOWN		6,140	6,140	6,248	6,232	0	(92)	0	(92)	0	6,140	0	0	0	89	02/01/2047	1.A
3128NH-2A-0	FEDERAL HOME LOAN MORTGAGE COR POOL# 1J1	06/01/2025	PAYDOWN		8,455	8,455	8,507	8,455	0	0	0	0	0	8,455	0	0	0	225	06/01/2037	1.A
31292G-5P-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	06/01/2025	PAYDOWN		36	36	38	37	0	(1)	0	(1)	0	36	0	0	0	1	07/01/2029	1.A
31292G-5R-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	06/01/2025	PAYDOWN		180	180	190	184	0	(4)	0	(4)	0	180	0	0	0	6	08/01/2029	1.A
31292G-5W-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	06/01/2025	PAYDOWN		52	52	55	53	0	(1)	0	(1)	0	52	0	0	0	2	09/01/2029	1.A
31292G-6L-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	06/01/2025	PAYDOWN		298	298	314	304	0	(6)	0	(6)	0	298	0	0	0	9	10/01/2029	1.A
31292G-6W-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	06/01/2025	PAYDOWN		10	10	11	11	0	0	0	0	0	10	0	0	0	0	09/01/2029	1.A
31292G-7H-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	06/01/2025	PAYDOWN		52	52	55	54	0	(1)	0	(1)	0	52	0	0	0	2	12/01/2029	1.A
31292G-QB-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	06/01/2025	PAYDOWN		77	77	79	77	0	0	0	0	0	77	0	0	0	2	03/01/2026	1.A
31292G-TF-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	06/01/2025	PAYDOWN		113	113	114	113	0	0	0	0	0	113	0	0	0	3	09/01/2027	1.A
31292H-4K-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	06/01/2025	PAYDOWN		6,507	6,507	6,556	6,530	0	(23)	0	(23)	0	6,507	0	0	0	164	12/01/2033	1.A
31292H-JU-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	06/01/2025	PAYDOWN		194	194	205	199	0	(5)	0	(5)	0	194	0	0	0	6	05/01/2031	1.A
31292S-CF-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C09	06/01/2025	PAYDOWN		1,241	1,241	1,319	1,306	0	(65)	0	(65)	0	1,241	0	0	0	22	12/01/2044	1.A
31293Y-GV-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C32	06/01/2025	PAYDOWN		129	129	136	132	0	(3)	0	(3)	0	129	0	0	0	4	11/01/2029	1.A
31293Y-KK-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C32	06/01/2025	PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	11/01/2029	1.A
31293Y-Q8-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C33	06/01/2025	PAYDOWN		157	157	166	160	0	(3)	0	(3)	0	157	0	0	0	5	12/01/2029	1.A
31296T-NR-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A18	06/01/2025	PAYDOWN		720	720	738	730	0	(10)	0	(10)	0	720	0	0	0	18	02/01/2034	1.A
31296W-RW-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A20	06/01/2025	PAYDOWN		424	424	416	419	0	5	0	5	0	424	0	0	0	9	04/01/2034	1.A
31298N-PJ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C52	06/01/2025	PAYDOWN		41	41	41	41	0	0	0	0	0	41	0	0	0	1	06/01/2031	1.A
31311WR-FX-8	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		206,805	206,805	204,308	204,604	0	2,201	0	2,201	0	206,805	0	0	0	3,448	01/01/2041	1.A
31311WR-GC-3	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		43,843	43,843	44,664	44,524	0	(681)	0	(681)	0	43,843	0	0	0	924	01/01/2041	1.A
31311XR-NV-2	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		15,485	15,485	15,812	15,760	0	(275)	0	(275)	0	15,485	0	0	0	194	04/01/2045	1.A
31311YA-6M-7	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		138,036	138,036	146,922	146,248	0	(8,212)	0	(8,212)	0	138,036	0	0	0	2,027	12/01/2048	1.A
31329J-FD-4	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		99,500	99,500	101,726	101,334	0	(1,834)	0	(1,834)	0	99,500	0	0	0	1,731	09/01/2040	1.A
31329N-CC-0	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		249,333	249,333	257,152	256,203	0	(6,870)	0	(6,870)	0	249,333	0	0	0	3,798	09/01/2045	1.A
3132A5-HQ-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		126,695	126,695	130,497	130,062	0	(3,367)	0	(3,367)	0	126,695	0	0	0	1,873	10/01/2047	1.A
3132A5-JW-6	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		152,421	152,421	162,227	161,448	0	(9,027)	0	(9,027)	0	152,421	0	0	0	2,170	07/01/2048	1.A
3132AC-EP-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		298,161	298,161	308,846	307,660	0	(9,499)	0	(9,499)	0	298,161	0	0	0	4,049	09/01/2047	1.A
3132AC-SZ-4	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		142,507	142,507	154,820	153,815	0	(11,309)	0	(11,309)	0	142,507	0	0	0	2,082	03/01/2048	1.A
3132CX-EZ-1	FEDERAL HOME LOAN MORTGAGE COR POOL#SB10	06/01/2025	PAYDOWN		284,330	284,330	276,601	0	0	7,729	0	7,729	0	284,330	0	0	0	1,412	11/01/2038	1.A
3132CX-G2-2	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR	06/01/2025	PAYDOWN		633,186	633,186	645,751	645,495	0	(12,310)	0	(12,310)	0	633,186	0	0	0	16,219	04/01/2039	1.A
3132CX-MJ-8	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR	06/01/2025	PAYDOWN		343,988	343,988	348,395	348,375	0	(4,387)	0	(4,387)	0	343,988	0	0	0	8,524	09/01/2039	1.A
3132CX-T7-7	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR	06/01/2025	PAYDOWN		645,390	645,390	643,676	0	0	1,714	0	1,714	0	645,390	0	0	0	3,578	02/01/2040	1.A
3132CX-T8-5	FEDERAL HOME LOAN MORTGAGE COR POOL#SB14	06/01/2025	PAYDOWN		587,020	587,020	579,498	0	0	7,521	0	7,521	0	587,020	0	0	0	3,791	01/01/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132CX-UC-4	FEDERAL HOME LOAN MORTGAGE COR POOL#SB14	06/01/2025	PAYDOWN		541,732	541,732	549,520	0	0	(7,787)	0	(7,787)	0	541,732	0	0	0	3,355	02/01/2040	1.A
3132D6-DX-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR	06/01/2025	PAYDOWN		166,821	166,821	168,958	168,947	0	(2,126)	0	(2,126)	0	166,821	0	0	0	3,832	03/01/2038	1.A
3132D6-E9-7	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR	06/01/2025	PAYDOWN		579,001	579,001	582,438	582,326	0	(3,326)	0	(3,326)	0	579,001	0	0	0	11,619	10/01/2038	1.A
3132D6-H5-2	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR	06/01/2025	PAYDOWN		629,837	629,837	637,612	637,423	0	(7,585)	0	(7,585)	0	629,837	0	0	0	14,642	12/01/2039	1.A
3132D6-H6-0	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR	06/01/2025	PAYDOWN		1,994,290	1,994,290	2,012,992	352,384	0	(18,573)	0	(18,573)	0	1,994,290	0	0	0	38,499	01/01/2040	1.A
3132D6-HL-7	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR	06/01/2025	PAYDOWN		1,936,358	1,936,358	1,953,301	0	0	(16,943)	0	(16,943)	0	1,936,358	0	0	0	33,675	10/01/2039	1.A
3132D6-HR-4	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR	06/01/2025	PAYDOWN		375,011	375,011	377,472	377,446	0	(2,435)	0	(2,435)	0	375,011	0	0	0	8,356	11/01/2039	1.A
3132DM-RQ-0	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		366,683	366,683	382,439	381,396	0	(14,712)	0	(14,712)	0	366,683	0	0	0	4,597	09/01/2050	1.A
3132DN-V9-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		88,564	88,564	89,284	89,259	0	(695)	0	(695)	0	88,564	0	0	0	1,779	08/01/2052	1.A
3132DP-ES-3	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		17,693	17,693	16,991	17,007	0	686	0	686	0	17,693	0	0	0	321	11/01/2052	1.A
3132DS-NM-0	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		91,126	91,126	91,853	91,838	0	(712)	0	(712)	0	91,126	0	0	0	2,314	02/01/2054	1.A
3132DS-TT-9	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		149,319	149,319	150,707	150,691	0	(1,372)	0	(1,372)	0	149,319	0	0	0	3,459	03/01/2054	1.A
3132DU-SD-0	FEDERAL HOME LOAN MORTGAGE COR POOL#SD68	06/01/2025	PAYDOWN		100,596	100,596	101,771	0	0	(1,175)	0	(1,175)	0	100,596	0	0	0	503	07/01/2054	1.A
3132DU-WX-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		163,582	163,582	162,866	162,866	0	716	0	716	0	163,582	0	0	0	3,628	09/01/2053	1.A
3132DV-3M-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		480,091	480,091	498,544	497,303	0	(17,212)	0	(17,212)	0	480,091	0	0	0	6,223	08/01/2049	1.A
3132DV-6V-2	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		492,536	492,536	513,700	512,298	0	(19,762)	0	(19,762)	0	492,536	0	0	0	6,234	08/01/2050	1.A
3132DV-7D-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		300,011	300,011	313,676	312,751	0	(12,740)	0	(12,740)	0	300,011	0	0	0	3,756	09/01/2050	1.A
3132DV-7M-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		243,993	243,993	254,897	254,170	0	(10,177)	0	(10,177)	0	243,993	0	0	0	3,120	10/01/2050	1.A
3132DV-MN-2	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		387,972	387,972	381,728	381,775	0	6,197	0	6,197	0	387,972	0	0	0	8,902	09/01/2053	1.A
3132DV-MR-3	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	04/04/2025	NOMURA SECURITIES INTL. INC.		13,393,116	13,150,146	12,957,004	12,958,424	0	(492)	0	(492)	0	12,957,932	0	435,184	435,184	253,140	02/01/2054	1.A
3132DV-MR-3	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		558,403	558,403	549,523	549,589	0	8,814	0	8,814	0	558,403	0	0	0	12,265	02/01/2054	1.A
3132DW-AH-6	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		220,149	220,149	229,677	229,082	0	(8,934)	0	(8,934)	0	220,149	0	0	0	2,705	11/01/2050	1.A
3132DW-AN-3	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		59,468	59,468	61,587	61,399	0	(1,931)	0	(1,931)	0	59,468	0	0	0	502	12/01/2050	1.A
3132DW-AW-3	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		64,446	64,446	66,709	66,520	0	(2,074)	0	(2,074)	0	64,446	0	0	0	541	01/01/2051	1.A
3132DW-B2-8	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		387,267	387,267	407,991	406,850	0	(19,584)	0	(19,584)	0	387,267	0	0	0	4,879	07/01/2051	1.A
3132DW-B6-9	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		420,426	420,426	437,703	436,578	0	(16,152)	0	(16,152)	0	420,426	0	0	0	4,413	08/01/2051	1.A
3132DW-B7-7	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		797,592	797,592	841,275	838,921	0	(41,329)	0	(41,329)	0	797,592	0	0	0	10,385	08/01/2051	1.A
3132DW-BB-8	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		129,339	129,339	130,350	130,255	0	(915)	0	(915)	0	129,339	0	0	0	1,084	03/01/2051	1.A
3132DW-BQ-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		123,134	123,134	127,568	127,250	0	(4,116)	0	(4,116)	0	123,134	0	0	0	1,289	05/01/2051	1.A
3132DW-BR-3	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		384,692	384,692	406,158	404,870	0	(20,179)	0	(20,179)	0	384,692	0	0	0	4,563	05/01/2051	1.A
3132DW-BZ-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		405,444	405,444	419,287	418,367	0	(12,923)	0	(12,923)	0	405,444	0	0	0	4,253	07/01/2051	1.A
3132DW-C3-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		964,620	964,620	992,202	990,838	0	(26,218)	0	(26,218)	0	964,620	0	0	0	12,068	01/01/2052	1.A
3132DW-CC-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		1,267,418	1,267,418	1,320,170	1,316,530	0	(49,112)	0	(49,112)	0	1,267,418	0	0	0	13,215	09/01/2051	1.A
3132DW-CD-3	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		520,846	520,846	549,655	547,920	0	(27,074)	0	(27,074)	0	520,846	0	0	0	6,530	09/01/2051	1.A
3132DW-CJ-0	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		1,212,605	1,212,605	1,259,736	1,256,638	0	(44,033)	0	(44,033)	0	1,212,605	0	0	0	12,739	10/01/2051	1.A
3132DW-EB-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		263,098	263,098	262,317	262,317	0	781	0	781	0	263,098	0	0	0	4,966	06/01/2052	1.A
3132DW-EC-3	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		296,820	296,820	295,939	295,939	0	881	0	881	0	296,820	0	0	0	5,606	07/01/2052	1.A
3132DW-G8-0	FEDERAL HOME LOAN MORTGAGE COR POOL#SD83	06/01/2025	PAYDOWN		40,732	40,732	39,695	0	0	1,037	0	1,037	0	40,732	0	0	0	170	05/01/2053	1.A
3132DW-GG-2	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		267,973	267,973	256,491	256,623	0	11,350	0	11,350	0	267,973	0	0	0	5,567	02/01/2053	1.A
3132DW-HR-7	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/30/2025	HEDGE INCREASE ADJUST.		(38,351)	0	(38,598)	0	0	22	0	22	0	(38,351)	0	0	0	0	07/01/2053	1.A
3132DW-JM-6	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		468,687	468,687	465,154	465,167	0	3,520	0	3,520	0	468,687	0	0	0	11,788	10/01/2053	1.A
3132E0-TC-6	FEDERAL HOME LOAN MORTGAGE COR POOL#SD41	06/01/2025	PAYDOWN		25,540	25,540	24,171	0	0	1,369	0	1,369	0	25,540	0	0	0	85	07/01/2049	1.A
3132L7-FD-6	FEDERAL HOME LOAN MORTGAGE COR FHLMCGOLD	06/01/2025	PAYDOWN		16,435	16,435	16,240	16,265	0	170	0	170	0	16,435	0	0	0	206	11/01/2045	1.A
3132L8-JZ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# V82	06/01/2025	PAYDOWN		234,619	234,619	242,391	241,253	0	(6,634)	0	(6,634)	0	234,619	0	0	0	3,627	02/01/2047	1.A
3132L9-UE-3	FEDERAL HOME LOAN MORTGAGE COR FHLMCGOLD	06/01/2025	PAYDOWN		5,784	5,784	5,892	5,879	0	(95)	0	(95)	0	5,784	0	0	0	100	05/01/2048	1.A
3132QP-MF-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q33	06/01/2025	PAYDOWN		34,968	34,968	36,618	36,305	0	(1,337)	0	(1,337)	0	34,968	0	0	0	510	05/01/2045	1.A
3132QT-HS-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q36	06/01/2025	PAYDOWN		3,049	3,049	3,178	3,156	0	(106)	0	(106)	0	3,049	0	0	0	45	10/01/2045	1.A
3132QW-TZ-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q39	06/01/2025	PAYDOWN		89,475	89,475	93,669	92,985	0	(3,510)	0	(3,510)	0	89,475	0	0	0	1,539	03/01/2046	1.A
3132WE-FZ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q41	06/01/2025	PAYDOWN		5,994	5,994	6,046	6,036	0	(42)	0	(42)	0	5,994	0	0	0	75	06/01/2046	1.A
3132WM-7G-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q48	06/01/2025	PAYDOWN		78,803	78,803	81,564	81,247	0	(2,444)	0	(2,444)	0	78,803	0	0	0	1,178	05/01/2047	1.A
3132XC-SA-4	FEDERAL HOME LOAN MORTGAGE COR FHLMCGOLD	06/01/2025	PAYDOWN		57,404	57,404	58,736	58,595	0	(1,191)	0	(1,191)	0	57,404	0	0	0	974	06/01/2048	1.A
3132XS-DW-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q50	06/01/2025	PAYDOWN		86,532	86,532	89,621	89,200	0	(2,669)	0	(2,669)	0	86,532	0	0	0	1,316	08/01/2047	1.A
3132XS-M7-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q50	06/01/2025	PAYDOWN		7,557	7,557	7,826	7,789	0	(232)	0	(232)	0	7,557	0	0	0	109	09/01/2047	1.A
3132XT-ZJ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q51	06/01/2025	PAYDOWN		13,039	13,039	13,436	13,381	0	(342)	0	(342)	0	13,039	0	0	0	205	10/01/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132XX-4R-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q55	06/01/2025	PAYDOWN		4,591	4,591	4,692	4,681	0	(89)	0	(89)	0	4,591	0	0	0	77	04/01/2048	1.A
3132XY-RR-0	FEDERAL HOME LOAN MORTGAGE COR FHLMCGOLD	06/01/2025	PAYDOWN		9,203	9,203	9,555	9,519	0	(316)	0	(316)	0	9,203	0	0	0	173	05/01/2048	1.A
31335A-3F-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	06/01/2025	PAYDOWN		295,951	295,951	306,875	304,985	0	(9,034)	0	(9,034)	0	295,951	0	0	0	4,320	03/01/2046	1.A
31335A-YT-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	06/01/2025	PAYDOWN		6,946	6,946	6,995	6,987	0	(40)	0	(40)	0	6,946	0	0	0	86	10/01/2046	1.A
31335B-BR-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	06/01/2025	PAYDOWN		658,309	658,309	661,292	660,655	0	(2,346)	0	(2,346)	0	658,309	0	0	0	8,073	01/01/2047	1.A
31335B-CW-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	06/01/2025	PAYDOWN		15,422	15,422	15,542	15,523	0	(102)	0	(102)	0	15,422	0	0	0	190	05/01/2047	1.A
31335B-J4-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G61	06/01/2025	PAYDOWN		63,510	63,510	67,046	66,635	0	(3,125)	0	(3,125)	0	63,510	0	0	0	1,061	11/01/2047	1.A
31335B-YA-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G61	06/01/2025	PAYDOWN		59,560	59,560	60,874	60,731	0	(1,171)	0	(1,171)	0	59,560	0	0	0	982	09/01/2048	1.A
31335B-ZJ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G61	06/01/2025	PAYDOWN		77,982	77,982	79,667	79,488	0	(1,506)	0	(1,506)	0	77,982	0	0	0	1,257	10/01/2048	1.A
31335G-LZ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C80	06/01/2025	PAYDOWN		17	17	17	17	0	0	0	0	0	17	0	0	0	0	09/01/2025	1.A
31335G-M5-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C80	06/01/2025	PAYDOWN		66	66	67	66	0	0	0	0	0	66	0	0	0	1	02/01/2026	1.A
31339D-4Q-8	FREDDIE MAC FHLMC_02-2411 FHLMC_02-2411	06/01/2025	PAYDOWN		7,755	7,755	7,961	7,797	0	(43)	0	(43)	0	7,755	0	0	0	230	02/15/2032	1.A
31339D-4Q-8	FREDDIE MAC FHLMC_02-2411 FHLMC_02-2411	04/01/2025	PAYDOWN		3,327	3,327	3,416	3,345	0	(18)	0	(18)	0	3,327	0	0	0	72	02/15/2032	1.A
31339D-GP-7	FREDDIE MAC FHLMC_2422 FHLMC_24-22 6.5	06/01/2025	PAYDOWN		902	902	883	895	0	7	0	7	0	902	0	0	0	27	02/15/2032	1.A
31339D-GP-7	FREDDIE MAC FHLMC_2422 FHLMC_24-22 6.5	04/01/2025	PAYDOWN		429	429	420	426	0	3	0	3	0	429	0	0	0	9	02/15/2032	1.A
31339D-MW-5	FREDDIE MAC FHLMC_2420 FHLMC_2420 6.50	06/01/2025	PAYDOWN		5,992	5,992	6,020	5,992	0	0	0	0	0	5,992	0	0	0	179	02/15/2032	1.A
31339D-MW-5	FREDDIE MAC FHLMC_2420 FHLMC_2420 6.50	04/01/2025	PAYDOWN		3,805	3,805	3,823	3,805	0	0	0	0	0	3,805	0	0	0	82	02/15/2032	1.A
3133A7-NR-6	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		571,261	571,261	602,234	599,308	0	(28,047)	0	(28,047)	0	571,261	0	0	0	6,147	07/01/2050	1.A
3133AC-HK-7	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		77,599	77,599	80,424	80,165	0	(2,567)	0	(2,567)	0	77,599	0	0	0	688	11/01/2050	1.A
3133AQ-PX-9	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		597,670	597,670	629,701	627,064	0	(29,394)	0	(29,394)	0	597,670	0	0	0	6,764	08/01/2051	1.A
3133AQ-SB-4	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		1,537,855	1,537,855	1,612,104	1,607,312	0	(69,458)	0	(69,458)	0	1,537,855	0	0	0	15,966	08/01/2051	1.A
3133B0-RW-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		29,812	29,812	31,217	31,150	0	(1,338)	0	(1,338)	0	29,812	0	0	0	415	12/01/2051	1.A
3133B3-7J-0	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		125,061	125,061	130,924	130,666	0	(5,605)	0	(5,605)	0	125,061	0	0	0	1,814	02/01/2052	1.A
3133KH-WS-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		126,551	126,551	127,792	127,718	0	(1,166)	0	(1,166)	0	126,551	0	0	0	1,676	04/01/2050	1.A
3133KJ-GE-6	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		322,770	322,770	333,916	332,844	0	(10,074)	0	(10,074)	0	322,770	0	0	0	3,426	06/01/2050	1.A
3133KK-6R-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		64,853	64,853	67,188	67,013	0	(2,161)	0	(2,161)	0	64,853	0	0	0	578	02/01/2051	1.A
3133KK-FL-8	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		171,284	171,284	183,247	182,024	0	(10,740)	0	(10,740)	0	171,284	0	0	0	1,874	10/01/2050	1.A
3133KM-SE-6	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		37,301	37,301	39,466	39,357	0	(2,056)	0	(2,056)	0	37,301	0	0	0	473	09/01/2051	1.A
3133KM-VJ-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		711,786	711,786	756,022	752,638	0	(40,852)	0	(40,852)	0	711,786	0	0	0	7,828	10/01/2051	1.A
3133KP-ME-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		342,251	342,251	342,118	342,118	0	134	0	134	0	342,251	0	0	0	6,462	06/01/2052	1.A
3133KQ-K2-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		123,417	123,417	125,731	125,661	0	(2,244)	0	(2,244)	0	123,417	0	0	0	2,418	01/01/2053	1.A
3133KQ-XG-6	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		145,558	145,558	139,781	139,910	0	5,647	0	5,647	0	145,558	0	0	0	2,736	03/01/2053	1.A
3133KQ-XH-4	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		94,554	94,554	90,949	91,027	0	3,527	0	3,527	0	94,554	0	0	0	1,904	03/01/2053	1.A
3133N2-TV-8	FEDERAL HOME LOAN MORTGAGE COR FHLMCMBS3	06/01/2025	PAYDOWN		114,716	114,716	114,196	114,196	0	520	0	520	0	114,716	0	0	0	2,614	10/01/2054	1.A
31330Q-G8-8	FREDDIEMAC STRIP FHSTR_406 FHSTR_406 5	06/25/2025	PAYDOWN		257,477	257,477	257,959	255,964	0	1,513	0	1,513	0	257,477	0	0	0	6,438	10/25/2053	1.A
31330Q-G8-8	FREDDIEMAC STRIP FHSTR_406 FHSTR_406 5	04/25/2025	PAYDOWN		111,115	111,115	111,323	110,462	0	653	0	653	0	111,115	0	0	0	2,057	10/25/2053	1.A
31330Q-GP-0	FREDDIEMAC STRIP FHSTR_406 FHSTR_406 5	06/25/2025	PAYDOWN		343,302	343,302	343,892	339,934	0	3,368	0	3,368	0	343,302	0	0	0	8,816	10/25/2053	1.A
31330Q-GP-0	FREDDIEMAC STRIP FHSTR_406 FHSTR_406 5	04/25/2025	PAYDOWN		148,154	148,154	148,408	146,700	0	1,454	0	1,454	0	148,154	0	0	0	2,816	10/25/2053	1.A
31330Q-H7-9	FREDDIEMAC STRIP FHSTR_406 FHSTR_406 5	06/25/2025	PAYDOWN		858,255	858,255	855,627	844,268	0	13,987	0	13,987	0	858,255	0	0	0	21,459	10/25/2053	1.A
31330Q-H7-9	FREDDIEMAC STRIP FHSTR_406 FHSTR_406 5	04/25/2025	PAYDOWN		370,384	370,384	369,249	364,348	0	6,036	0	6,036	0	370,384	0	0	0	6,856	10/25/2053	1.A
31330Q-JB-8	FREDDIEMAC STRIP FHSTR_406 FHSTR_406 5	06/25/2025	PAYDOWN		429,128	429,128	428,323	422,611	0	6,516	0	6,516	0	429,128	0	0	0	11,117	10/25/2053	1.A
31330Q-JB-8	FREDDIEMAC STRIP FHSTR_406 FHSTR_406 5	04/25/2025	PAYDOWN		185,192	185,192	184,845	182,380	0	2,812	0	2,812	0	185,192	0	0	0	3,551	10/25/2053	1.A
31330Q-L6-6	FREDDIEMAC STRIP FHSTR_413 FHSTR_413 5	06/25/2025	PAYDOWN		1,150,430	1,150,430	1,150,430	1,150,430	0	0	0	0	0	1,150,430	0	0	0	27,545	05/25/2054	1.A
31330Q-L6-6	FREDDIEMAC STRIP FHSTR_413 FHSTR_413 5	04/25/2025	PAYDOWN		538,456	538,456	538,456	538,456	0	0	0	0	0	538,456	0	0	0	9,608	05/25/2054	1.A
31330Q-LG-4	FREDDIEMAC STRIP FHSTR_413 FHSTR_413 5	06/25/2025	PAYDOWN		575,215	575,215	575,395	572,324	0	2,891	0	2,891	0	575,215	0	0	0	14,159	05/25/2054	1.A
31330Q-LG-4	FREDDIEMAC STRIP FHSTR_413 FHSTR_413 5	04/25/2025	PAYDOWN		269,228	269,228	269,312	267,875	0	1,353	0	1,353	0	269,228	0	0	0	4,938	05/25/2054	1.A
3133TE-FV-1	FREDDIE MAC FHLMC_2065 FHLMC_2065 6.50	06/01/2025	PAYDOWN		1,342	1,342	1,212	1,321	0	22	0	22	0	1,342	0	0	0	39	06/15/2028	1.A
3133TE-FV-1	FREDDIE MAC FHLMC_2065 FHLMC_2065 6.50	04/01/2025	PAYDOWN		763	763	689	751	0	12	0	12	0	763	0	0	0	17	06/15/2028	1.A
3133TJ-DP-5	FREDDIE MAC FHLMC_2126 FHLMC_21-26 6.0	06/01/2025	PAYDOWN		2,407	2,407	2,406	2,406	0	2	0	2	0	2,407	0	0	0	67	02/15/2029	1.A
3133TJ-DP-5	FREDDIE MAC FHLMC_2126 FHLMC_21-26 6.0	04/01/2025	PAYDOWN		909	909	908	908	0	1	0	1	0	909	0	0	0	18	02/15/2029	1.A
3133TJ-WM-1	FREDDIE MAC FHLMC_2135 FHLMC_2135 6.00	06/01/2025	PAYDOWN		1,898	1,898	1,892	1,893	0	5	0	5	0	1,898	0	0	0	53	03/15/2029	1.A
3133TJ-WM-1	FREDDIE MAC FHLMC_2135 FHLMC_2135 6.00	04/01/2025	PAYDOWN		758	758	756	756	0	2	0	2	0	758	0	0	0	15	03/15/2029	1.A
3133TM-7G-5	FREDDIE MAC FHLMC_21-82 FHLMC_21-82 7.	06/01/2025	PAYDOWN		17,190	17,190	17,644	17,224	0	(34)	0	(34)	0	17,190	0	0	0	591	09/15/2029	1.A
3133TM-7G-5	FREDDIE MAC FHLMC_21-82 FHLMC_21-82 7.	04/01/2025	PAYDOWN		11,435	11,435	11,738	11,458	0	(23)	0	(23)	0	11,435	0	0	0	286	09/15/2029	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133TN-JY-1	FREDDIE MAC FHLMC_2223 FHLMC_2223 8.00	06/01/2025	PAYDOWN		2,001	2,001	1,955	1,987	0	14	0	14	0	2,001	0	0	0	74	03/15/2030	1.A
3133TN-JY-1	FREDDIE MAC FHLMC_2223 FHLMC_2223 8.00	04/01/2025	PAYDOWN		594	594	580	590	0	4	0	4	0	594	0	0	0	16	03/15/2030	1.A
3133TN-U7-7	FREDDIE MAC FHLMC_2228 SENIOR AGENCY_CMO	06/01/2025	PAYDOWN		1,236	1,236	1,285	1,245	0	(9)	0	(9)	0	1,236	0	0	0	43	04/15/2030	1.A
3133TN-U7-7	FREDDIE MAC FHLMC_2228 SENIOR AGENCY_CMO	04/01/2025	PAYDOWN		609	609	633	613	0	(4)	0	(4)	0	609	0	0	0	15	04/15/2030	1.A
3133TP-EM-7	FREDDIE MAC FHLMC_2242 FHLMC_22-42 7.5	06/01/2025	PAYDOWN		907	907	941	914	0	(7)	0	(7)	0	907	0	0	0	31	07/15/2030	1.A
3133TP-EM-7	FREDDIE MAC FHLMC_2242 FHLMC_22-42 7.5	04/01/2025	PAYDOWN		469	469	487	473	0	(3)	0	(3)	0	469	0	0	0	12	07/15/2030	1.A
3133TP-SX-8	FREDDIE MAC FHLMC_2256 FHLMC_2256 7.50	06/01/2025	PAYDOWN		586	586	609	591	0	(6)	0	(6)	0	586	0	0	0	20	09/15/2030	1.A
3133TP-SX-8	FREDDIE MAC FHLMC_2256 FHLMC_2256 7.50	04/01/2025	PAYDOWN		290	290	302	293	0	(3)	0	(3)	0	290	0	0	0	7	09/15/2030	1.A
3133TQ-VX-2	FREDDIE MAC FHLMC_2278 FHLMC_2278 7.00	06/01/2025	PAYDOWN		11,570	11,570	11,457	11,520	0	50	0	50	0	11,570	0	0	0	343	01/15/2031	1.A
3133TQ-VX-2	FREDDIE MAC FHLMC_2278 FHLMC_2278 7.00	04/01/2025	PAYDOWN		1,100	1,100	1,090	1,095	0	5	0	5	0	1,100	0	0	0	26	01/15/2031	1.A
3133TR-4H-5	FREDDIE MAC FHLMC_2274 FHLMC_22-74 6.5	06/01/2025	PAYDOWN		18,632	18,632	17,810	18,432	0	200	0	200	0	18,632	0	0	0	567	01/15/2031	1.A
3133TR-4H-5	FREDDIE MAC FHLMC_2274 FHLMC_22-74 6.5	04/01/2025	PAYDOWN		9,108	9,108	8,706	9,010	0	98	0	98	0	9,108	0	0	0	197	01/15/2031	1.A
3133TU-VD-7	FREDDIE MAC FHLMC_2357 FHLMC_2357 6.50	06/01/2025	PAYDOWN		1,453	1,453	1,417	1,442	0	12	0	12	0	1,453	0	0	0	43	09/15/2031	1.A
3133TU-VD-7	FREDDIE MAC FHLMC_2357 FHLMC_2357 6.50	04/01/2025	PAYDOWN		658	658	641	652	0	5	0	5	0	658	0	0	0	14	09/15/2031	1.A
3133TU-YS-1	FREDDIE MAC FHLMC_2353 FHLMC_23-53 6.0	06/01/2025	PAYDOWN		4,622	4,622	4,208	4,528	0	93	0	93	0	4,622	0	0	0	125	09/15/2031	1.A
3133TU-YS-1	FREDDIE MAC FHLMC_2353 FHLMC_23-53 6.0	04/01/2025	PAYDOWN		2,353	2,353	2,143	2,306	0	48	0	48	0	2,353	0	0	0	47	09/15/2031	1.A
3133TV-6U-5	FREDDIE MAC FHLMC_2359 FHLMC_2359 6.50	06/01/2025	PAYDOWN		1,503	1,503	1,445	1,486	0	17	0	17	0	1,503	0	0	0	45	09/15/2031	1.A
3133TV-6U-5	FREDDIE MAC FHLMC_2359 FHLMC_2359 6.50	04/01/2025	PAYDOWN		741	741	712	733	0	8	0	8	0	741	0	0	0	16	09/15/2031	1.A
3133TV-R5-7	FREDDIE MAC FHLMC_2436 FHLMC_2436 6.00	06/01/2025	PAYDOWN		212	212	212	212	0	0	0	0	0	212	0	0	0	6	04/15/2032	1.A
3133TV-R5-7	FREDDIE MAC FHLMC_2436 FHLMC_2436 6.00	04/01/2025	PAYDOWN		105	105	105	105	0	0	0	0	0	105	0	0	0	2	04/15/2032	1.A
3133WK-5U-6	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR	06/01/2025	PAYDOWN		354,463	354,463	359,004	358,982	0	(4,520)	0	(4,520)	0	354,463	0	0	0	8,039	11/01/2038	1.A
31359S-E7-1	FANNIE MAE FNMA_01-12 FNMA_01-12 7.000	06/01/2025	PAYDOWN		18,254	18,254	17,883	18,101	0	152	0	152	0	18,254	0	0	0	599	05/25/2031	1.A
31359S-E7-1	FANNIE MAE FNMA_01-12 FNMA_01-12 7.000	04/01/2025	PAYDOWN		4,150	4,150	4,065	4,115	0	35	0	35	0	4,150	0	0	0	97	05/25/2031	1.A
31359S-Z8-6	FANNIE MAE FNMA_01-26 FNMA_01-26 6.000	06/01/2025	PAYDOWN		4,186	4,186	3,855	4,094	0	92	0	92	0	4,186	0	0	0	118	06/25/2031	1.A
31359S-Z8-6	FANNIE MAE FNMA_01-26 FNMA_01-26 6.000	04/01/2025	PAYDOWN		1,507	1,507	1,388	1,474	0	33	0	33	0	1,507	0	0	0	30	06/25/2031	1.A
31368H-KV-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 190	06/01/2025	PAYDOWN		303	303	316	308	0	(5)	0	(5)	0	303	0	0	0	9	09/01/2030	1.A
31368H-M2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 190	06/01/2025	PAYDOWN		3,061	3,061	2,929	2,968	0	93	0	93	0	3,061	0	0	0	64	11/01/2036	1.A
3136AD-S3-4	FANNIE MAE FNMA_13-41 FNMA_13-41 3.500	06/01/2025	PAYDOWN		591,546	591,546	618,648	605,304	0	(15,084)	0	(15,084)	0	591,546	0	0	0	4,101	05/25/2043	1.A
3136AM-B8-1	FNMA_15-12B FNMA_15-12B 3.000% 03/25/3	06/01/2025	PAYDOWN		86,102	86,102	83,728	85,150	0	952	0	952	0	86,102	0	0	0	1,179	03/25/2035	1.A
3136AM-B8-1	FNMA_15-12B FNMA_15-12B 3.000% 03/25/3	04/01/2025	PAYDOWN		29,254	29,254	28,448	28,931	0	323	0	323	0	29,254	0	0	0	293	03/25/2035	1.A
3136AM-T8-2	FANNIE MAE FNMA_15-15 FNMA_15-15E 3.50	06/01/2025	PAYDOWN		149,721	149,721	155,304	152,540	0	(2,819)	0	(2,819)	0	149,721	0	0	0	2,430	04/25/2045	1.A
3136AM-T8-2	FANNIE MAE FNMA_15-15 FNMA_15-15E 3.50	04/01/2025	PAYDOWN		49,650	49,650	51,501	50,585	0	(935)	0	(935)	0	49,650	0	0	0	579	04/25/2045	1.A
3136AN-HN-0	FANNIE MAE FNMA_15-21 FNMA_15-21 3.000	06/01/2025	PAYDOWN		63,210	63,210	63,190	63,190	0	20	0	20	0	63,210	0	0	0	841	11/25/2035	1.A
3136AN-HN-0	FANNIE MAE FNMA_15-21 FNMA_15-21 3.000	04/01/2025	PAYDOWN		38,722	38,722	38,710	38,710	0	12	0	12	0	38,722	0	0	0	387	11/25/2035	1.A
3136AY-EW-9	FANNIE MAE FNMA_17-83 FNMA_17-83 3.000	06/01/2025	PAYDOWN		9,984	9,984	9,351	9,512	0	471	0	471	0	9,984	0	0	0	134	10/25/2047	1.A
3136AY-EW-9	FANNIE MAE FNMA_17-83 FNMA_17-83 3.000	04/01/2025	PAYDOWN		7,232	7,232	6,773	6,890	0	341	0	341	0	7,232	0	0	0	72	10/25/2047	1.A
3136B3-ER-7	FANNIE MAE FNMA_18-78 FNMA_18-78 3.500	06/01/2025	PAYDOWN		1,221,094	1,221,094	1,174,568	1,183,967	0	37,127	0	37,127	0	1,221,094	0	0	0	18,741	10/25/2048	1.A
3136B3-ER-7	FANNIE MAE FNMA_18-78 FNMA_18-78 3.500	04/01/2025	PAYDOWN		207,753	207,753	199,837	201,436	0	6,317	0	6,317	0	207,753	0	0	0	2,424	10/25/2048	1.A
3136BQ-GV-5	FANNIE MAE FNMA_23-40 FNMA_23-40E 5.20	06/25/2025	PAYDOWN		326,066	326,066	325,455	323,695	0	2,371	0	2,371	0	326,066	0	0	0	8,062	09/25/2053	1.A
3136BQ-GV-5	FANNIE MAE FNMA_23-40 FNMA_23-40E 5.20	04/25/2025	PAYDOWN		442,379	442,379	441,549	439,161	0	3,217	0	3,217	0	442,379	0	0	0	7,820	09/25/2053	1.A
3136BR-NL-7	FANNIE MAE FNMA_24-13 FNMA_24-13A 5.30	06/25/2025	PAYDOWN		406,100	406,100	405,592	403,351	0	2,749	0	2,749	0	406,100	0	0	0	9,981	10/25/2053	1.A
3136BR-NL-7	FANNIE MAE FNMA_24-13 FNMA_24-13A 5.30	04/25/2025	PAYDOWN		187,241	187,241	187,007	185,974	0	1,267	0	1,267	0	187,241	0	0	0	3,372	10/25/2053	1.A
3136BS-6Q-3	FANNIE MAE REMICS FNMA_24-70 FNMA_24-70D	06/25/2025	PAYDOWN		125,234	125,234	125,234	125,234	0	0	0	0	0	125,234	0	0	0	3,145	10/25/2054	1.A
3136BS-6Q-3	FANNIE MAE REMICS FNMA_24-70 FNMA_24-70D	04/25/2025	PAYDOWN		25,143	25,143	25,143	25,143	0	0	0	0	0	25,143	0	0	0	461	10/25/2054	1.A
3136BS-FL-4	FANNIE MAE FNMA_24-39 FNMA_24-39D 5.40	06/25/2025	PAYDOWN		364,265	364,265	364,379	362,349	0	1,916	0	1,916	0	364,265	0	0	0	9,405	06/25/2054	1.A
3136BS-FL-4	FANNIE MAE FNMA_24-39 FNMA_24-39D 5.40	04/25/2025	PAYDOWN		140,064	140,064	140,108	139,328	0	737	0	737	0	140,064	0	0	0	2,569	06/25/2054	1.A
3136BT-3D-3	FEDERALNATIONALMORTGAGEASSO SENIORAGENCY	06/25/2025	PAYDOWN		43,902	43,902	43,984	0	0	(82)	0	(82)	0	43,902	0	0	0	202	12/25/2054	1.A
31371G-5D-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252	06/01/2025	PAYDOWN		322	322	318	320	0	2	0	2	0	322	0	0	0	8	08/01/2028	1.A
31371H-BK-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252	06/01/2025	PAYDOWN		723	723	711	717	0	6	0	6	0	723	0	0	0	18	10/01/2028	1.A
31371H-K2-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252	06/01/2025	PAYDOWN		235	235	236	235	0	0	0	0	0	235	0	0	0	6	02/01/2029	1.A
31371H-YB-8	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	10/01/2029	1.A
31371J-BE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	06/01/2025	PAYDOWN		6	6	7	7	0	0	0	0	0	6	0	0	0	0	02/01/2030	1.A
31371J-FY-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	06/01/2025	PAYDOWN		15	15	15	15	0	0	0	0	0	15	0	0	0	0	04/01/2030	1.A
31371J-NN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	06/01/2025	PAYDOWN		89	89	92	90	0	(2)	0	(2)	0	89	0	0	0	3	08/01/2030	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31371J-PV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	06/01/2025	PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	0	09/01/2030	1.A
31371J-SC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	06/01/2025	PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/01/2030	1.A
31371J-UH-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	06/01/2025	PAYDOWN		4	4	5	4	0	0	0	0	0	4	0	0	0	0	01/01/2031	1.A
31371K-GP-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	06/01/2025	PAYDOWN		1,108	1,108	1,129	1,116	0	(8)	0	(8)	0	1,108	0	0	0	30	11/01/2031	1.A
31371K-RC-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	06/01/2025	PAYDOWN		6	6	7	6	0	0	0	0	0	6	0	0	0	0	06/01/2032	1.A
31371K-SD-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	06/01/2025	PAYDOWN		21	21	22	22	0	0	0	0	0	21	0	0	0	1	07/01/2032	1.A
31371K-W8-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	06/01/2025	PAYDOWN		18	18	19	18	0	0	0	0	0	18	0	0	0	1	11/01/2032	1.A
31371L-HK-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 255	06/01/2025	PAYDOWN		92	92	87	89	0	3	0	3	0	92	0	0	0	2	12/01/2033	1.A
31371M-4P-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		327	327	322	323	0	4	0	4	0	327	0	0	0	7	12/01/2036	1.A
31371N-AN-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256	06/01/2025	PAYDOWN		44	44	44	44	0	0	0	0	0	44	0	0	0	1	02/01/2037	1.A
31371N-CJ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256	06/01/2025	PAYDOWN		487	487	483	483	0	3	0	3	0	487	0	0	0	11	04/01/2037	1.A
31371N-CY-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256	06/01/2025	PAYDOWN		9,351	9,351	9,205	9,240	0	111	0	111	0	9,351	0	0	0	214	04/01/2037	1.A
31371N-P5-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 257	06/01/2025	PAYDOWN		1,552	1,552	1,559	1,555	0	(3)	0	(3)	0	1,552	0	0	0	39	01/01/2038	1.A
31371N-SX-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 257	06/01/2025	PAYDOWN		2,950	2,950	2,963	2,957	0	(7)	0	(7)	0	2,950	0	0	0	74	03/01/2038	1.A
31374L-JP-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 317	06/01/2025	PAYDOWN		185	185	183	184	0	1	0	1	0	185	0	0	0	5	08/01/2025	1.A
31374P-Q9-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 320	04/01/2025	PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	08/01/2025	1.A
31378D-RA-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 395	06/01/2025	PAYDOWN		22	22	22	22	0	0	0	0	0	22	0	0	0	1	08/01/2027	1.A
31378K-YM-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 401	06/01/2025	PAYDOWN		18	18	19	18	0	0	0	0	0	18	0	0	0	1	10/01/2027	1.A
31378Q-DA-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 405	06/01/2025	PAYDOWN		266	266	271	267	0	(1)	0	(1)	0	266	0	0	0	8	01/01/2028	1.A
31379F-J9-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 417	06/01/2025	PAYDOWN		912	912	901	905	0	6	0	6	0	912	0	0	0	25	03/01/2028	1.A
31379K-RZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 421	06/01/2025	PAYDOWN		10	10	10	10	0	0	0	0	0	10	0	0	0	0	04/01/2028	1.A
3137AJ-PJ-7	FREDDIE MAC FHLMC_3972 FHLMC_39-72 4.0	06/01/2025	PAYDOWN		173,509	173,509	172,678	172,942	0	566	0	566	0	173,509	0	0	0	2,948	12/15/2041	1.A
3137AJ-PJ-7	FREDDIE MAC FHLMC_3972 FHLMC_39-72 4.0	04/01/2025	PAYDOWN		17,358	17,358	17,275	17,301	0	57	0	57	0	17,358	0	0	0	231	12/15/2041	1.A
3137AL-XC-8	FREDDIE MAC FHLMC_3996 FHLMC_39-96 3.5	06/01/2025	PAYDOWN		90,818	90,818	86,007	88,376	0	2,442	0	2,442	0	90,818	0	0	0	1,425	02/15/2042	1.A
3137AL-XC-8	FREDDIE MAC FHLMC_3996 FHLMC_39-96 3.5	04/01/2025	PAYDOWN		39,101	39,101	37,029	38,050	0	1,051	0	1,051	0	39,101	0	0	0	456	02/15/2042	1.A
3137AR-M2-9	FEDERAL HOME LOAN MORTGAGE COR FHLMC_405	06/01/2025	PAYDOWN		302,340	302,340	311,939	307,653	0	(5,312)	0	(5,312)	0	302,340	0	0	0	5,059	06/15/2042	1.A
3137AR-M2-9	FEDERAL HOME LOAN MORTGAGE COR FHLMC_405	04/01/2025	PAYDOWN		198,425	198,425	204,725	201,911	0	(3,487)	0	(3,487)	0	198,425	0	0	0	2,315	06/15/2042	1.A
3137BD-KG-0	FEDERAL HOME LOAN MORTGAGE COR FHLMC_43-	06/01/2025	PAYDOWN		191,561	191,561	205,425	195,948	0	(4,387)	0	(4,387)	0	191,561	0	0	0	3,120	08/15/2043	1.A
3137BD-KG-0	FEDERAL HOME LOAN MORTGAGE COR FHLMC_43-	04/01/2025	PAYDOWN		73,898	73,898	79,246	75,590	0	(1,692)	0	(1,692)	0	73,898	0	0	0	862	08/15/2043	1.A
3137BF-VP-3	FHLMC_44-17 SENIOR AGENCY_CMO _44-17 3	06/01/2025	PAYDOWN		40,286	40,286	42,463	41,547	0	(1,262)	0	(1,262)	0	40,286	0	0	0	661	12/15/2044	1.A
3137BF-VP-3	FHLMC_44-17 SENIOR AGENCY_CMO _44-17 3	04/01/2025	PAYDOWN		10,582	10,582	11,154	10,913	0	(331)	0	(331)	0	10,582	0	0	0	123	12/15/2044	1.A
3137BG-GR-4	FREDDIE MAC FHLMC_4443 FHLMC_4443B 3.5	06/01/2025	PAYDOWN		289,630	289,630	300,162	295,099	0	(6,310)	0	(6,310)	0	289,630	0	0	0	2,067	02/15/2045	1.A
3137BG-SL-4	FHLMC_4455A SENIOR AGENCY_CMO _4455A 3	06/01/2025	PAYDOWN		263,574	263,574	271,728	266,492	0	(2,919)	0	(2,919)	0	263,574	0	0	0	3,612	03/15/2035	1.A
3137BG-SL-4	FHLMC_4455A SENIOR AGENCY_CMO _4455A 3	04/01/2025	PAYDOWN		189,964	189,964	195,841	192,067	0	(2,103)	0	(2,103)	0	189,964	0	0	0	1,900	03/15/2035	1.A
3137FH-HM-8	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO	06/01/2025	PAYDOWN		69,179	69,179	68,426	68,551	0	628	0	628	0	69,179	0	0	0	1,284	05/15/2048	1.A
3137FH-HM-8	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO	04/01/2025	PAYDOWN		30,704	30,704	30,370	30,425	0	279	0	279	0	30,704	0	0	0	409	05/15/2048	1.A
3137GA-JM-0	FREDDIE MAC FHLMC_3748 FHLMC_37-48 4.0	06/01/2025	PAYDOWN		79,001	79,001	81,600	80,503	0	(1,502)	0	(1,502)	0	79,001	0	0	0	1,486	10/15/2040	1.A
3137GA-JM-0	FREDDIE MAC FHLMC_3748 FHLMC_37-48 4.0	04/01/2025	PAYDOWN		35,179	35,179	36,336	35,848	0	(669)	0	(669)	0	35,179	0	0	0	469	10/15/2040	1.A
3137H4-LF-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC_517	06/01/2025	PAYDOWN		170,753	170,753	145,807	146,700	0	24,053	0	24,053	0	170,753	0	0	0	1,979	05/25/2050	1.A
3137H4-LF-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC_517	04/01/2025	PAYDOWN		56,989	56,989	48,663	48,962	0	8,028	0	8,028	0	56,989	0	0	0	475	05/25/2050	1.A
3137H4-UB-4	FEDERAL HOME LOAN MORTGAGE COR FHLMC_518	06/01/2025	PAYDOWN		167,472	167,472	145,269	146,483	0	20,989	0	20,989	0	167,472	0	0	0	1,951	06/25/2048	1.A
3137H4-UB-4	FEDERAL HOME LOAN MORTGAGE COR FHLMC_518	04/01/2025	PAYDOWN		89,547	89,547	77,675	78,324	0	11,223	0	11,223	0	89,547	0	0	0	746	06/25/2048	1.A
3137H5-RH-2	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM	06/01/2025	PAYDOWN		211,098	211,098	183,045	184,377	0	26,721	0	26,721	0	211,098	0	0	0	2,321	05/25/2049	1.A
3137H5-RH-2	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM	04/01/2025	PAYDOWN		126,188	126,188	109,419	110,215	0	15,973	0	15,973	0	126,188	0	0	0	1,052	05/25/2049	1.A
3137H5-S8-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC_519	06/01/2025	PAYDOWN		163,145	163,145	146,971	148,034	0	15,111	0	15,111	0	163,145	0	0	0	1,928	10/25/2047	1.A
3137H5-S8-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC_519	04/01/2025	PAYDOWN		113,006	113,006	101,803	102,539	0	10,467	0	10,467	0	113,006	0	0	0	942	10/25/2047	1.A
3137HA-L7-9	FREDDIE MAC FHLMC_5335 FHLMC_5335A 5.2	06/25/2025	PAYDOWN		328,367	328,367	327,598	325,770	0	2,597	0	2,597	0	328,367	0	0	0	8,066	09/25/2053	1.A
3137HA-L7-9	FREDDIE MAC FHLMC_5335 FHLMC_5335A 5.2	04/25/2025	PAYDOWN		103,616	103,616	103,373	102,797	0	819	0	819	0	103,616	0	0	0	1,832	09/25/2053	1.A
3137HB-GJ-7	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM	06/25/2025	PAYDOWN		428,652	428,652	428,920	425,578	0	3,074	0	3,074	0	428,652	0	0	0	10,606	02/25/2054	1.A
3137HB-GJ-7	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM	04/25/2025	PAYDOWN		130,048	130,048	130,130	129,116	0	933	0	933	0	130,048	0	0	0	2,429	02/25/2054	1.A
3137HB-KC-7	FEDERAL HOME LOAN MORTGAGE COR FHLMC_537	06/25/2025	PAYDOWN		345,618	345,618	345,618	345,618	0	0	0	0	0	345,618	0	0	0	8,713	02/25/2054	1.A
3137HB-KC-7	FEDERAL HOME LOAN MORTGAGE COR FHLMC_537	04/25/2025	PAYDOWN		124,239	124,239	124,239	124,239	0	0	0	0	0	124,239	0	0	0	2,237	02/25/2054	1.A
3137HC-D6-6	FEDERAL HOME LOAN MORTGAGE COR FHLMC_539	06/01/2025	PAYDOWN		115,019	115,019	113,402	113,417	0	1,602	0	1,602	0	115,019	0	0	0	2,639	03/25/2054	1.A
3137HC-D6-6	FEDERAL HOME LOAN MORTGAGE COR FHLMC_539	04/01/2025	PAYDOWN		55,042	55,042	54,268	54,275	0	767	0	767	0	55,042	0	0	0	917	03/25/2054	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
3137HC-MR-0	FREDDIE MAC FHLMC_5408 FHLMC_5408C 5.1	06/25/2025	PAYDOWN		409,915	409,915	409,915	409,915	0	0	0	0	0	409,915	0	0	0	9,665	05/25/2054	1.A
3137HC-MR-0	FREDDIE MAC FHLMC_5408 FHLMC_5408C 5.1	04/25/2025	PAYDOWN		161,477	161,477	161,477	161,477	0	0	0	0	0	161,477	0	0	0	2,827	05/25/2054	1.A
3137HC-Q8-8	FREDDIE MAC FHLMC_5145 FHLMC_5415A 5.1	06/25/2025	PAYDOWN		142,897	142,897	142,629	142,014	0	883	0	883	0	142,897	0	0	0	3,388	05/25/2054	1.A
3137HC-Q8-8	FREDDIE MAC FHLMC_5145 FHLMC_5415A 5.1	04/25/2025	PAYDOWN		55,619	55,619	55,515	55,276	0	344	0	344	0	55,619	0	0	0	974	05/25/2054	1.A
3137HC-Y5-5	FREDDIE MAC FHLMC_5426 AGENCY CMO 426A-F	06/25/2025	PAYDOWN		380,920	380,920	381,277	0	0	(357)	0	(357)	0	380,920	0	0	0	1,769	06/25/2054	1.A
3137HD-JA-9	FEDERAL HOME LOAN MORTGAGE COR FHLMC_542	06/25/2025	PAYDOWN		404,987	404,987	405,493	403,222	0	1,765	0	1,765	0	404,987	0	0	0	9,762	06/25/2054	1.A
3137HD-JA-9	FEDERAL HOME LOAN MORTGAGE COR FHLMC_542	04/25/2025	PAYDOWN		207,469	207,469	207,729	206,565	0	904	0	904	0	207,469	0	0	0	3,702	06/25/2054	1.A
3137HJ-FD-4	FEDERAL HOME LOAN MORTGAGE COR FHLMC_550	06/25/2025	PAYDOWN		224,379	224,379	224,309	0	0	70	0	70	0	224,379	0	0	0	4,374	02/25/2055	1.A
3137HJ-FD-4	FEDERAL HOME LOAN MORTGAGE COR FHLMC_550	04/25/2025	PAYDOWN		54,997	54,997	54,979	0	0	17	0	17	0	54,997	0	0	0	756	02/25/2055	1.A
3137HK-KQ-6	FEDERAL HOME LOAN MORTGAGE COR FHLMC_551	06/25/2025	PAYDOWN		610,320	610,320	611,083	0	0	(763)	0	(763)	0	610,320	0	0	0	9,319	03/25/2055	1.A
3137HK-KQ-6	FEDERAL HOME LOAN MORTGAGE COR FHLMC_551	04/25/2025	PAYDOWN		245,715	245,715	246,022	0	0	(307)	0	(307)	0	245,715	0	0	0	2,230	03/25/2055	1.A
3137HL-SP-8	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM	06/25/2025	PAYDOWN		190,565	190,565	190,684	0	0	(119)	0	(119)	0	190,565	0	0	0	910	06/25/2055	1.A
3137HL-SX-1	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM	06/25/2025	PAYDOWN		190,565	190,565	190,804	0	0	(238)	0	(238)	0	190,565	0	0	0	878	06/25/2055	1.A
31383S-A2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 511	06/01/2025	PAYDOWN		722	722	750	732	0	(10)	0	(10)	0	722	0	0	0	24	08/01/2029	1.A
31384D-G3-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 520	06/01/2025	PAYDOWN		33	33	35	34	0	(1)	0	(1)	0	33	0	0	0	1	11/01/2029	1.A
31384D-JF-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 520	06/01/2025	PAYDOWN		35	35	37	36	0	(1)	0	(1)	0	35	0	0	0	1	11/01/2029	1.A
31384S-E2-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 532	06/01/2025	PAYDOWN		23	23	24	23	0	0	0	0	0	23	0	0	0	1	02/01/2030	1.A
31384V-4T-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	06/01/2025	PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/01/2030	1.A
31384V-L7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	06/01/2025	PAYDOWN		680	680	708	691	0	(11)	0	(11)	0	680	0	0	0	21	12/01/2029	1.A
31384V-NK-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	06/01/2025	PAYDOWN		215	215	224	219	0	(4)	0	(4)	0	215	0	0	0	7	01/01/2030	1.A
31384V-UY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	06/01/2025	PAYDOWN		440	440	458	447	0	(7)	0	(7)	0	440	0	0	0	14	05/01/2030	1.A
31384V-YW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	06/01/2025	PAYDOWN		14	14	15	15	0	0	0	0	0	14	0	0	0	0	08/01/2030	1.A
31384W-NM-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	06/01/2025	PAYDOWN		100	100	104	102	0	(2)	0	(2)	0	100	0	0	0	3	06/01/2031	1.A
31384X-SV-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 537	06/01/2025	PAYDOWN		84	84	87	85	0	(1)	0	(1)	0	84	0	0	0	3	04/01/2030	1.A
31385C-2R-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 540	06/01/2025	PAYDOWN		421	421	429	424	0	(3)	0	(3)	0	421	0	0	0	11	11/01/2030	1.A
31385E-BJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 541	06/01/2025	PAYDOWN		6	6	7	6	0	0	0	0	0	6	0	0	0	0	06/01/2030	1.A
31385E-EK-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 542	06/01/2025	PAYDOWN		205	205	214	208	0	(3)	0	(3)	0	205	0	0	0	6	06/01/2030	1.A
31385J-DM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 545	06/01/2025	PAYDOWN		147	147	153	150	0	(3)	0	(3)	0	147	0	0	0	5	05/01/2032	1.A
31385N-7B-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 548	06/01/2025	PAYDOWN		80	80	83	82	0	(2)	0	(2)	0	80	0	0	0	3	10/01/2030	1.A
31385N-ZA-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 548	06/01/2025	PAYDOWN		87	87	91	89	0	(1)	0	(1)	0	87	0	0	0	3	08/01/2030	1.A
31385T-F4-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 551	06/01/2025	PAYDOWN		23	23	24	23	0	0	0	0	0	23	0	0	0	1	10/01/2030	1.A
31385T-ZP-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 552	06/01/2025	PAYDOWN		106	106	111	108	0	(2)	0	(2)	0	106	0	0	0	3	09/01/2030	1.A
31385V-6G-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 554	06/01/2025	PAYDOWN		38	38	40	39	0	(1)	0	(1)	0	38	0	0	0	1	10/01/2030	1.A
31386B-P6-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 558	05/01/2025	PAYDOWN		9	9	10	10	0	0	0	0	0	9	0	0	0	0	11/01/2030	1.A
31386B-PC-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 558	06/01/2025	PAYDOWN		27	27	28	27	0	0	0	0	0	27	0	0	0	1	11/01/2030	1.A
31386C-KK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 559	06/01/2025	PAYDOWN		71	71	74	72	0	(1)	0	(1)	0	71	0	0	0	2	11/01/2030	1.A
31386D-TN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 560	06/01/2025	PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	12/01/2030	1.A
31386F-BK-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 561	06/01/2025	PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	12/01/2030	1.A
31386F-H7-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 561	06/01/2025	PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	12/01/2030	1.A
31386H-4A-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 564	06/01/2025	PAYDOWN		178	178	185	181	0	(4)	0	(4)	0	178	0	0	0	6	11/01/2030	1.A
31386S-MC-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 571	06/01/2025	PAYDOWN		18	18	18	18	0	0	0	0	0	18	0	0	0	1	07/01/2031	1.A
31386W-RK-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 575	06/01/2025	PAYDOWN		34	34	36	35	0	(1)	0	(1)	0	34	0	0	0	1	11/01/2030	1.A
31387E-FB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 581	06/01/2025	PAYDOWN		121	121	126	123	0	(2)	0	(2)	0	121	0	0	0	4	07/01/2031	1.A
31387Q-NR-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 590	06/01/2025	PAYDOWN		51	51	53	52	0	(1)	0	(1)	0	51	0	0	0	2	07/01/2031	1.A
31387R-BJ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 591	06/01/2025	PAYDOWN		37	37	39	38	0	(1)	0	(1)	0	37	0	0	0	1	08/01/2031	1.A
31387V-S7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 595	06/01/2025	PAYDOWN		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	05/01/2031	1.A
31387W-2L-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 596	06/01/2025	PAYDOWN		393	393	402	397	0	(4)	0	(4)	0	393	0	0	0	11	09/01/2031	1.A
31387W-2P-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 596	06/01/2025	PAYDOWN		221	221	225	223	0	(2)	0	(2)	0	221	0	0	0	6	10/01/2031	1.A
31388N-C3-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 609	06/01/2025	PAYDOWN		30	30	32	31	0	(1)	0	(1)	0	30	0	0	0	1	10/01/2031	1.A
31389A-CM-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 619	06/01/2025	PAYDOWN		18	18	19	19	0	0	0	0	0	18	0	0	0	1	01/01/2032	1.A
31389Q-PB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 632	06/01/2025	PAYDOWN		107	107	112	109	0	(2)	0	(2)	0	107	0	0	0	3	03/01/2032	1.A
3138E0-RK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ7	06/01/2025	PAYDOWN		98,667	98,667	101,982	101,109	0	(2,443)	0	(2,443)	0	98,667	0	0	0	1,653	12/01/2041	1.A
3138EK-AQ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL2	06/11/2025	DIRECT		2,102,291	2,280,451	2,359,911	2,343,156	0	(218)	0	(218)	0	2,342,939	0	(240,647)	(240,647)	42,347	11/01/2042	1.A
3138EK-AQ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL2	06/01/2025	PAYDOWN		81,395	81,395	84,231	83,633	0	(2,238)	0	(2,238)	0	81,395	0	0	0	1,186	11/01/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138EK-H6-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL2	06/11/2025	CITIGROUP GLOBAL MKT INC		2,296,535	2,483,055	2,594,016	2,572,070	0	(186)	0	(186)	0	2,571,884	0	(275,349)	(275,349)	46,109	12/01/2042	1.A
3138EK-H6-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL2	06/01/2025	PAYDOWN		34,271	34,271	35,803	35,500	0	(1,229)	0	(1,229)	0	34,271	0	0	0	503	12/01/2042	1.A
3138EQ-WR-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		44,901	44,901	45,006	44,967	0	(66)	0	(66)	0	44,901	0	0	0	565	10/01/2043	1.A
3138ER-2D-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		309,606	309,606	316,645	315,815	0	(6,209)	0	(6,209)	0	309,606	0	0	0	4,554	02/01/2047	1.A
3138ER-JQ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9	06/01/2025	PAYDOWN		22,670	22,670	23,913	23,756	0	(1,086)	0	(1,086)	0	22,670	0	0	0	352	10/01/2046	1.A
3138ER-P8-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9	05/21/2025	GOLDMAN SACHS & CO.		3,399,611	3,955,911	3,942,931	3,943,835	0	46	0	46	0	3,943,882	0	(544,270)	(544,270)	56,372	10/01/2046	1.A
3138ER-P8-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9	05/01/2025	PAYDOWN		68,523	68,523	68,299	68,314	0	209	0	209	0	68,523	0	0	0	824	10/01/2046	1.A
3138LU-S2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# A04	06/01/2025	PAYDOWN		13,511	13,511	13,967	13,859	0	(349)	0	(349)	0	13,511	0	0	0	206	06/01/2042	1.A
3138M8-WQ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP5	06/01/2025	PAYDOWN		18,268	18,268	18,987	18,818	0	(551)	0	(551)	0	18,268	0	0	0	266	09/01/2042	1.A
3138NX-RW-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR1	06/01/2025	PAYDOWN		49,058	49,058	51,250	50,793	0	(1,736)	0	(1,736)	0	49,058	0	0	0	718	01/01/2043	1.A
3138WC-CL-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		4,952	4,952	5,131	5,097	0	(145)	0	(145)	0	4,952	0	0	0	72	07/01/2044	1.A
3138WD-3S-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4	06/01/2025	PAYDOWN		54,637	54,637	56,639	56,252	0	(1,616)	0	(1,616)	0	54,637	0	0	0	843	02/01/2045	1.A
3138WE-3W-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5	06/01/2025	PAYDOWN		34,095	34,095	35,304	35,084	0	(990)	0	(990)	0	34,095	0	0	0	494	07/01/2045	1.A
3138WE-KK-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4	06/01/2025	PAYDOWN		31,789	31,789	33,010	32,780	0	(992)	0	(992)	0	31,789	0	0	0	450	04/01/2045	1.A
3138WE-KT-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4	06/01/2025	PAYDOWN		13,225	13,225	13,710	13,618	0	(393)	0	(393)	0	13,225	0	0	0	186	04/01/2045	1.A
3138WE-XE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5	06/11/2025	NOMURA SECURITIES INTL. INC.		1,128,235	1,232,202	1,275,907	1,268,059	0	(125)	0	(125)	0	1,267,935	0	(139,700)	(139,700)	22,881	06/01/2045	1.A
3138WE-XE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5	06/01/2025	PAYDOWN		13,893	13,893	14,386	14,297	0	(404)	0	(404)	0	13,893	0	0	0	202	06/01/2045	1.A
3138WF-2Z-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6	06/01/2025	PAYDOWN		178,886	178,886	186,265	184,968	0	(6,081)	0	(6,081)	0	178,886	0	0	0	2,609	11/01/2045	1.A
3138WF-BX-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5	06/27/2025	GOLDMAN SACHS & CO.		1,866,354	2,013,938	2,056,892	2,049,591	0	(384)	0	(384)	0	2,049,207	0	(182,852)	(182,852)	40,922	07/01/2045	1.A
3138WF-BX-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5	06/01/2025	PAYDOWN		38,368	38,368	39,186	39,047	0	(679)	0	(679)	0	38,368	0	0	0	514	07/01/2045	1.A
3138WG-BM-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6	06/01/2025	PAYDOWN		151,556	151,556	157,381	156,150	0	(4,594)	0	(4,594)	0	151,556	0	0	0	2,204	12/01/2045	1.A
3138WH-V8-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7	06/01/2025	PAYDOWN		9,973	9,973	10,018	10,009	0	(36)	0	(36)	0	9,973	0	0	0	123	08/01/2046	1.A
3138WJ-5Y-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8	06/01/2025	PAYDOWN		33,160	33,160	34,828	34,599	0	(1,440)	0	(1,440)	0	33,160	0	0	0	525	03/01/2047	1.A
3138WJ-GP-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8	06/01/2025	PAYDOWN		113,335	113,335	113,520	113,462	0	(128)	0	(128)	0	113,335	0	0	0	1,436	11/01/2046	1.A
3138WJ-MG-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8	06/01/2025	PAYDOWN		134,043	134,043	137,473	136,935	0	(2,892)	0	(2,892)	0	134,043	0	0	0	1,734	12/01/2046	1.A
3138WK-QV-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		80,697	80,697	82,613	82,380	0	(1,684)	0	(1,684)	0	80,697	0	0	0	1,392	04/01/2047	1.A
3138WQ-AW-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		305,595	305,595	308,344	307,687	0	(2,092)	0	(2,092)	0	305,595	0	0	0	3,942	05/01/2043	1.A
3138WX-4U-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT9	06/01/2025	PAYDOWN		98,872	98,872	100,525	100,097	0	(1,225)	0	(1,225)	0	98,872	0	0	0	1,176	06/01/2043	1.A
3138WZ-U2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU0	06/01/2025	PAYDOWN		12,953	12,953	13,422	13,325	0	(372)	0	(372)	0	12,953	0	0	0	191	08/01/2043	1.A
3138X3-XH-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		73,216	73,216	73,319	73,266	0	(50)	0	(50)	0	73,216	0	0	0	956	09/01/2043	1.A
3138YK-WB-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AY6	05/21/2025	BARCLAYS CAPITAL		523,563	598,598	605,333	603,807	0	(63)	0	(63)	0	603,744	0	(80,181)	(80,181)	8,530	05/01/2045	1.A
3138YK-WB-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AY6	05/01/2025	PAYDOWN		7,012	7,012	7,090	7,073	0	(61)	0	(61)	0	7,012	0	0	0	82	05/01/2045	1.A
3138YK-X5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AY6	06/01/2025	PAYDOWN		75,376	75,376	77,764	77,306	0	(1,930)	0	(1,930)	0	75,376	0	0	0	941	06/01/2045	1.A
3138YX-FR-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ5	05/21/2025	TD SECURITIES (USA)		366,892	421,639	423,418	422,977	0	(18)	0	(18)	0	422,959	0	(56,067)	(56,067)	6,008	08/01/2045	1.A
3138YX-FR-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ5	05/01/2025	PAYDOWN		2,985	2,985	2,997	2,994	0	(9)	0	(9)	0	2,985	0	0	0	34	08/01/2045	1.A
31390D-AJ-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 642	06/01/2025	PAYDOWN		11	11	12	11	0	0	0	0	0	11	0	0	0	0	05/01/2032	1.A
31390P-MS-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 652	06/01/2025	PAYDOWN		135	135	140	137	0	(3)	0	(3)	0	135	0	0	0	4	08/01/2032	1.A
31390R-NA-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 653	06/01/2025	PAYDOWN		177	177	185	181	0	(3)	0	(3)	0	177	0	0	0	6	08/01/2032	1.A
31391H-U2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 667	06/01/2025	PAYDOWN		79	79	79	79	0	0	0	0	0	79	0	0	0	2	10/01/2032	1.A
31921-B5-6	FANNIE MAE FNMA_01-59 FNMA_01-59-Z 7.0	06/01/2025	PAYDOWN		2,717	2,717	2,708	2,708	0	9	0	9	0	2,717	0	0	0	86	11/25/2031	1.A
31921-B5-6	FANNIE MAE FNMA_01-59 FNMA_01-59-Z 7.0	04/01/2025	PAYDOWN		1,278	1,278	1,274	1,274	0	4	0	4	0	1,278	0	0	0	30	11/25/2031	1.A
31921-S4-1	FANNIE MAE FNMA_01-61 FNMA_01-61 6.000	06/01/2025	PAYDOWN		20,254	20,254	18,313	19,819	0	435	0	435	0	20,254	0	0	0	536	11/25/2031	1.A
31921-S4-1	FANNIE MAE FNMA_01-61 FNMA_01-61 6.000	04/01/2025	PAYDOWN		8,387	8,387	7,583	8,206	0	180	0	180	0	8,387	0	0	0	168	11/25/2031	1.A
31392B-PT-7	FANNIE MAE FNMA_01-81 FNMA_01-81 6.500	06/01/2025	PAYDOWN		1,972	1,972	1,972	1,972	0	0	0	0	0	1,972	0	0	0	59	01/25/2032	1.A
31392B-PT-7	FANNIE MAE FNMA_01-81 FNMA_01-81 6.500	04/01/2025	PAYDOWN		906	906	906	906	0	0	0	0	0	906	0	0	0	20	01/25/2032	1.A
31392D-RM-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA_02-4	06/01/2025	PAYDOWN		2,700	2,700	2,432	2,634	0	66	0	66	0	2,700	0	0	0	74	07/25/2032	1.A
31392D-RM-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA_02-4	04/01/2025	PAYDOWN		1,344	1,344	1,210	1,311	0	33	0	33	0	1,344	0	0	0	27	07/25/2032	1.A
31392G-FP-5	FANNIE MAE FNMA_02-T18 FNMA_02-T18 6.5	06/01/2025	PAYDOWN		48,800	48,800	51,392	51,392	0	(2,592)	0	(2,592)	0	48,800	0	0	0	1,512	08/25/2042	1.A
31392G-FP-5	FANNIE MAE FNMA_02-T18 FNMA_02-T18 6.5	04/01/2025	PAYDOWN		12,437	12,437	13,098	13,098	0	(661)	0	(661)	0	12,437	0	0	0	269	08/25/2042	1.A
31392K-AA-4	FREDDIE MAC FHLMC_2454 FHLMC_2454 6.50	06/01/2025	PAYDOWN		19,233	19,233	19,380	19,244	0	(11)	0	(11)	0	19,233	0	0	0	256	05/15/2032	1.A
31392K-AA-4	FREDDIE MAC FHLMC_2454 FHLMC_2454 6.50	04/01/2025	PAYDOWN		6,925	6,925	6,978	6,929	0	(4)	0	(4)	0	6,925	0	0	0	38	05/15/2032	1.A
31392R-E3-1	FREDDIE MAC FHLMC_2469 FHLMC_2469 6.00	06/01/2025	PAYDOWN		6,457	6,457	5,837	6,302	0	155	0	155	0	6,457	0	0	0	177	07/15/2032	1.A
31392R-E3-1	FREDDIE MAC FHLMC_2469 FHLMC_2469 6.00	04/01/2025	PAYDOWN		3,263	3,263	2,950	3,185	0	78	0	78	0	3,263	0	0	0	65	07/15/2032	1.A
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH FHLMC_T-51	06/01/2025	PAYDOWN		14,685	14,685	17,008	17,363	0	(2,678)	0	(2,678)	0	14,685	0	0	0	431	09/25/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH FHLMC_T-51	04/01/2025	PAYDOWN		4,688	4,688	5,430	5,543	0	(855)	0	(855)	0	4,688	0	0	0	102	09/25/2043	1.A
31392X-ZP-6	FREDDIE MAC FHLMC_2528 FHLMC_2528 5.50	06/01/2025	PAYDOWN		10,004	10,004	11,190	10,581	0	(577)	0	(577)	0	10,004	0	0	0	253	11/15/2032	1.A
31392X-ZP-6	FREDDIE MAC FHLMC_2528 FHLMC_2528 5.50	04/01/2025	PAYDOWN		7,640	7,640	8,545	8,080	0	(441)	0	(441)	0	7,640	0	0	0	140	11/15/2032	1.A
31393G-DM-3	FREDDIE MAC FHLMC_2545 FHLMC_2545 5.50	06/01/2025	PAYDOWN		30,918	30,918	30,223	30,652	0	267	0	267	0	30,918	0	0	0	793	12/15/2032	1.A
31393G-DM-3	FREDDIE MAC FHLMC_2545 FHLMC_2545 5.50	04/01/2025	PAYDOWN		17,940	17,940	17,537	17,785	0	155	0	155	0	17,940	0	0	0	329	12/15/2032	1.A
31393L-NP-4	FREDDIE MAC FHLMC_2564 FHLMC_2564 5.50	06/01/2025	PAYDOWN		9,204	9,204	9,011	9,109	0	95	0	95	0	9,204	0	0	0	232	02/15/2033	1.A
31393L-NP-4	FREDDIE MAC FHLMC_2564 FHLMC_2564 5.50	04/01/2025	PAYDOWN		5,064	5,064	4,958	5,012	0	52	0	52	0	5,064	0	0	0	93	02/15/2033	1.A
31393L-NP-4	FREDDIE MAC FHLMC_2564 FHLMC_2564 5.50	06/27/2025	B48R_PB		304,255	307,347	300,912	304,174	0	81	0	81	0	304,255	0	0	0	9,673	02/15/2033	1.A
31394B-AL-8	FANNIE MAE FNMA_04-86 FNMA_04-86 4.500	06/01/2025	PAYDOWN		41,381	41,381	33,537	39,006	0	2,375	0	2,375	0	41,381	0	0	0	865	11/25/2034	1.A
31394B-AL-8	FANNIE MAE FNMA_04-86 FNMA_04-86 4.500	04/01/2025	PAYDOWN		25,201	25,201	20,425	23,755	0	1,446	0	1,446	0	25,201	0	0	0	378	11/25/2034	1.A
31394H-R7-8	FREDDIE MAC FHLMC_2656 FHLMC_2656 5.50	06/01/2025	PAYDOWN		6,003	6,003	5,999	5,999	0	4	0	4	0	6,003	0	0	0	151	08/15/2033	1.A
31394H-R7-8	FREDDIE MAC FHLMC_2656 FHLMC_2656 5.50	04/01/2025	PAYDOWN		2,973	2,973	2,971	2,971	0	2	0	2	0	2,973	0	0	0	55	08/15/2033	1.A
31394M-MV-9	FREDDIE MAC FHLMC_2716 FHLMC_2716 5.50	06/01/2025	PAYDOWN		25,961	25,961	25,271	25,710	0	251	0	251	0	25,961	0	0	0	675	12/15/2033	1.A
31394M-MV-9	FREDDIE MAC FHLMC_2716 FHLMC_2716 5.50	04/01/2025	PAYDOWN		7,947	7,947	7,736	7,870	0	77	0	77	0	7,947	0	0	0	146	12/15/2033	1.A
31394R-TP-4	FREDDIE MAC FHLMC_2766 FHLMC_2766 5.00	06/01/2025	PAYDOWN		136,693	136,693	125,024	132,882	0	3,811	0	3,811	0	136,693	0	0	0	3,036	03/15/2034	1.A
31394R-TP-4	FREDDIE MAC FHLMC_2766 FHLMC_2766 5.00	04/01/2025	PAYDOWN		38,932	38,932	35,608	37,846	0	1,086	0	1,086	0	38,932	0	0	0	649	03/15/2034	1.A
31394V-LV-0	FANNIE MAE FNMA_05-123 FNMA_05-123 5.5	06/01/2025	PAYDOWN		26,607	26,607	25,802	26,231	0	376	0	376	0	26,607	0	0	0	310	01/25/2036	1.A
31394V-LV-0	FANNIE MAE FNMA_05-123 FNMA_05-123 5.5	04/01/2025	PAYDOWN		11,266	11,266	10,926	11,107	0	159	0	159	0	11,266	0	0	0	52	01/25/2036	1.A
31395B-BS-1	FANNIE MAE FNMA_06-9 FNMA_06-9 5.500%	06/01/2025	PAYDOWN		60,229	60,229	58,878	59,581	0	647	0	647	0	60,229	0	0	0	1,549	03/25/2036	1.A
31395B-BS-1	FANNIE MAE FNMA_06-9 FNMA_06-9 5.500%	04/01/2025	PAYDOWN		25,938	25,938	25,356	25,659	0	279	0	279	0	25,938	0	0	0	474	03/25/2036	1.A
31395E-ZJ-9	FEDERAL HOME LOAN MORTGAGE COR FHLMC_283	06/01/2025	PAYDOWN		11,440	11,440	10,898	11,248	0	192	0	192	0	11,440	0	0	0	282	08/15/2034	1.A
31395E-ZJ-9	FEDERAL HOME LOAN MORTGAGE COR FHLMC_283	04/01/2025	PAYDOWN		4,317	4,317	4,113	4,245	0	72	0	72	0	4,317	0	0	0	79	08/15/2034	1.A
31395G-JR-4	FREDDIE MAC FHLMC_2861 FHLMC_2861 5.50	06/01/2025	PAYDOWN		10,034	10,034	9,547	9,864	0	171	0	171	0	10,034	0	0	0	253	09/15/2034	1.A
31395G-JR-4	FREDDIE MAC FHLMC_2861 FHLMC_2861 5.50	04/01/2025	PAYDOWN		5,421	5,421	5,158	5,329	0	92	0	92	0	5,421	0	0	0	99	09/15/2034	1.A
31395G-JR-4	FREDDIE MAC FHLMC_2861 FHLMC_2861 5.50	06/27/2025	B48R_PB		516,496	525,071	499,577	516,146	0	349	0	349	0	516,496	0	0	0	16,525	09/15/2034	1.A
31395T-FM-1	FREDDIE MAC FHLMC-2961 FHLMC_2961 5.50	06/01/2025	PAYDOWN		43,757	43,757	42,511	43,289	0	469	0	469	0	43,757	0	0	0	1,102	04/15/2035	1.A
31395T-FM-1	FREDDIE MAC FHLMC-2961 FHLMC_2961 5.50	04/01/2025	PAYDOWN		30,842	30,842	29,964	30,512	0	330	0	330	0	30,842	0	0	0	563	04/15/2035	1.A
31395U-4N-8	FREDDIE MAC FHLMC_2972 FHLMC_2972 5.50	06/01/2025	PAYDOWN		19,383	19,383	18,979	19,203	0	180	0	180	0	19,383	0	0	0	488	05/15/2035	1.A
31395U-4N-8	FREDDIE MAC FHLMC_2972 FHLMC_2972 5.50	04/01/2025	PAYDOWN		13,423	13,423	13,144	13,299	0	124	0	124	0	13,423	0	0	0	246	05/15/2035	1.A
31395U-A7-6	FREDDIE MAC FHLMC_2981 FHLMC_2981 5.50	06/01/2025	PAYDOWN		24,548	24,548	23,843	24,282	0	266	0	266	0	24,548	0	0	0	281	05/15/2035	1.A
31395U-A7-6	FREDDIE MAC FHLMC_2981 FHLMC_2981 5.50	04/01/2025	PAYDOWN		11,825	11,825	11,486	11,697	0	128	0	128	0	11,825	0	0	0	54	05/15/2035	1.A
31395U-K3-4	FREDDIE MAC FHLMC_2978 FHLMC_2978 5.50	06/01/2025	PAYDOWN		129,180	129,180	131,453	132,625	0	(3,445)	0	(3,445)	0	129,180	0	0	0	3,143	05/15/2035	1.A
31395U-K3-4	FREDDIE MAC FHLMC_2978 FHLMC_2978 5.50	04/01/2025	PAYDOWN		155,340	155,340	158,073	159,482	0	(4,142)	0	(4,142)	0	155,340	0	0	0	2,848	05/15/2035	1.A
31395U-K3-4	FREDDIE MAC FHLMC_2978 FHLMC_2978 5.50	06/27/2025	B48R_PB		519,190	532,960	500,423	518,756	0	434	0	434	0	519,190	0	0	0	16,773	05/15/2035	1.A
31395V-SN-0	FREDDIE MAC FHLMC_2986 FHLMC_29-86 5.5	06/01/2025	PAYDOWN		18,458	18,458	17,951	18,251	0	208	0	208	0	18,458	0	0	0	464	06/15/2035	1.A
31395V-SN-0	FREDDIE MAC FHLMC_2986 FHLMC_29-86 5.5	04/01/2025	PAYDOWN		9,117	9,117	8,867	9,015	0	103	0	103	0	9,117	0	0	0	167	06/15/2035	1.A
31395V-SN-0	FREDDIE MAC FHLMC_2986 FHLMC_29-86 5.5	06/27/2025	B48R_PB		688,625	696,200	677,081	688,362	0	263	0	263	0	688,625	0	0	0	21,911	06/15/2035	1.A
31395W-W4-5	FREDDIE MAC FHLMC_3012 FHLMC_3012 5.50	06/01/2025	PAYDOWN		10,124	10,124	9,874	10,020	0	104	0	104	0	10,124	0	0	0	254	08/15/2035	1.A
31395W-W4-5	FREDDIE MAC FHLMC_3012 FHLMC_3012 5.50	04/01/2025	PAYDOWN		4,679	4,679	4,564	4,631	0	48	0	48	0	4,679	0	0	0	86	08/15/2035	1.A
31395X-N4-3	FHLMC MULTI-FAMILY HSG VRDN - FHLMC_3015	06/01/2025	PAYDOWN		65,669	65,669	63,319	64,594	0	1,075	0	1,075	0	65,669	0	0	0	1,507	08/15/2035	1.A
31395X-N4-3	FHLMC MULTI-FAMILY HSG VRDN - FHLMC_3015	04/01/2025	PAYDOWN		22,933	22,933	22,113	22,558	0	375	0	375	0	22,933	0	0	0	382	08/15/2035	1.A
31395X-N4-3	FHLMC MULTI-FAMILY HSG VRDN - FHLMC_3015	06/27/2025	B48R_PB		2,397,243	2,436,028	2,348,864	2,396,162	0	1,080	0	1,080	0	2,397,243	0	0	0	69,697	08/15/2035	1.A
31396E-6B-7	FREDDIE MAC FHLMC_3044 FHLMC_3044 5.50	06/01/2025	PAYDOWN		116,734	116,734	113,278	115,553	0	1,181	0	1,181	0	116,734	0	0	0	2,793	10/15/2035	1.A
31396E-6B-7	FREDDIE MAC FHLMC_3044 FHLMC_3044 5.50	04/01/2025	PAYDOWN		26,058	26,058	25,286	25,794	0	264	0	264	0	26,058	0	0	0	477	10/15/2035	1.A
31396E-WR-3	FREDDIE MAC FHLMC_3061 FHLMC_30-61 5.5	06/01/2025	PAYDOWN		18,937	18,937	18,319	18,698	0	239	0	239	0	18,937	0	0	0	472	11/15/2035	1.A
31396E-WR-3	FREDDIE MAC FHLMC_3061 FHLMC_30-61 5.5	04/01/2025	PAYDOWN		9,267	9,267	8,965	9,150	0	117	0	117	0	9,267	0	0	0	169	11/15/2035	1.A
31396G-7E-5	FREDDIE MAC FHLMC_3094 FHLMC_3094 5.50	06/01/2025	PAYDOWN		26,358	26,358	25,378	25,964	0	394	0	394	0	26,358	0	0	0	312	12/15/2035	1.A
31396G-7E-5	FREDDIE MAC FHLMC_3094 FHLMC_3094 5.50	04/01/2025	PAYDOWN		12,258	12,258	11,802	12,075	0	183	0	183	0	12,258	0	0	0	56	12/15/2035	1.A
31396G-BL-4	FREDDIE MAC FHLMC_3087 FHLMC_3087 5.50	06/01/2025	PAYDOWN		10,026	10,026	9,751	9,992	0	34	0	34	0	10,026	0	0	0	251	12/15/2025	1.A
31396G-BL-4	FREDDIE MAC FHLMC_3087 FHLMC_3087 5.50	04/01/2025	PAYDOWN		6,397	6,397	6,222	6,376	0	21	0	21	0	6,397	0	0	0	117	12/15/2025	1.A
31396P-B2-6	FANNIE MAE FNMA_07-14 FNMA_07-14 5.500	06/01/2025	PAYDOWN		12,703	12,703	11,814	12,348	0	355	0	355	0	12,703	0	0	0	320	03/25/2037	1.A
31396P-B2-6	FANNIE MAE FNMA_07-14 FNMA_07-14 5.500	04/01/2025	PAYDOWN		6,269	6,269	5,830	6,093	0	175	0	175	0	6,269	0	0	0	115	03/25/2037	1.A
31396P-B2-6	FANNIE MAE FNMA_07-14 FNMA_07-14 5.500	06/27/2025	B48R_PB		835,686	858,994	798,865	834,974	0	712	0	712	0	835,686	0	0	0	27,034	03/25/2037	1.A
31396V-F8-6	FANNIE MAE FNMA_07-45 FNMA_07-45 6.000	06/01/2025	PAYDOWN		74,491	74,491	72,664	73,270	0	1,221	0	1,221	0	74,491	0	0	0	1,880	05/25/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31396V-F8-6	FANNIE MAE FNMA_07-45 FNMA_07-45 6.000	04/01/2025	PAYDOWN		4,301	4,301	4,195	4,230	0	70	0	70	0	4,301	0	0	0	86	05/25/2047	1.A
31396V-F8-6	FANNIE MAE FNMA_07-45 FNMA_07-45 6.000	06/27/2025	B48R_PB		1,483,520	1,508,183	1,471,186	1,483,470	0	50	0	50	0	1,483,520	0	0	0	51,781	05/25/2047	1.A
31396X-HK-3	FANNIE MAE FNMA_07-77 FNMA_07-77 5.500	06/01/2025	PAYDOWN		68,957	68,957	69,072	68,957	0	0	0	0	0	68,957	0	0	0	787	08/25/2037	1.A
31396X-HK-3	FANNIE MAE FNMA_07-77 FNMA_07-77 5.500	04/01/2025	PAYDOWN		64,152	64,152	64,260	64,152	0	0	0	0	0	64,152	0	0	0	294	08/25/2037	1.A
31397C-3V-9	FREDDIE MAC FHLMC_3228 FHLMC_3228 5.50	06/01/2025	PAYDOWN		1,580	1,580	1,521	1,549	0	31	0	31	0	1,580	0	0	0	40	10/15/2036	1.A
31397C-3V-9	FREDDIE MAC FHLMC_3228 FHLMC_3228 5.50	04/01/2025	PAYDOWN		630	630	607	618	0	12	0	12	0	630	0	0	0	12	10/15/2036	1.A
31397F-MQ-2	FREDDIE MAC FHLMC_3296 FHLMC_3296 5.50	06/01/2025	PAYDOWN		10,153	10,153	9,377	9,748	0	405	0	405	0	10,153	0	0	0	256	03/15/2037	1.A
31397F-MQ-2	FREDDIE MAC FHLMC_3296 FHLMC_3296 5.50	04/01/2025	PAYDOWN		6,858	6,858	6,334	6,584	0	274	0	274	0	6,858	0	0	0	126	03/15/2037	1.A
31397F-MQ-2	FREDDIE MAC FHLMC_3296 FHLMC_3296 5.50	06/27/2025	B48R_PB		732,575	762,203	703,996	731,778	0	797	0	797	0	732,575	0	0	0	23,988	03/15/2037	1.A
31397J-GG-3	FREDDIE MAC FHLMC_3330 FHLMC_33-30 5.5	06/01/2025	PAYDOWN		6,434	6,434	5,964	6,208	0	226	0	226	0	6,434	0	0	0	162	06/15/2037	1.A
31397J-GG-3	FREDDIE MAC FHLMC_3330 FHLMC_33-30 5.5	04/01/2025	PAYDOWN		6,615	6,615	6,132	6,383	0	232	0	232	0	6,615	0	0	0	121	06/15/2037	1.A
31397J-GG-3	FREDDIE MAC FHLMC_3330 FHLMC_33-30 5.5	06/27/2025	B48R_PB		490,476	507,834	470,778	490,015	0	461	0	461	0	490,476	0	0	0	15,983	06/15/2037	1.A
31397W-7A-7	FREDDIE MAC FHLMC_3456 FHLMC_34-56 5.0	06/01/2025	PAYDOWN		23,482	23,482	20,855	22,106	0	1,376	0	1,376	0	23,482	0	0	0	536	06/15/2038	1.A
31397W-7A-7	FREDDIE MAC FHLMC_3456 FHLMC_34-56 5.0	04/01/2025	PAYDOWN		12,442	12,442	11,050	11,713	0	729	0	729	0	12,442	0	0	0	207	06/15/2038	1.A
31397W-7A-7	FREDDIE MAC FHLMC_3456 FHLMC_34-56 5.0	06/27/2025	B48R_PB		979,091	1,037,708	921,614	976,890	0	2,200	0	2,200	0	979,091	0	0	0	29,690	06/15/2038	1.A
31401L-6T-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 711	06/01/2025	PAYDOWN		239	239	227	232	0	7	0	7	0	239	0	0	0	5	07/01/2033	1.A
31401N-2T-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 713	06/01/2025	PAYDOWN		1,265	1,265	1,202	1,227	0	38	0	38	0	1,265	0	0	0	21	08/01/2033	1.A
31401X-KW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 721	06/01/2025	PAYDOWN		231	231	208	218	0	13	0	13	0	231	0	0	0	4	07/01/2033	1.A
31401Y-JW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 722	06/01/2025	PAYDOWN		481	481	457	467	0	14	0	14	0	481	0	0	0	9	07/01/2033	1.A
31402C-5L-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725	06/01/2025	PAYDOWN		219	219	212	214	0	4	0	4	0	219	0	0	0	6	12/01/2031	1.A
31402C-5N-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725	06/01/2025	PAYDOWN		102	102	103	102	0	0	0	0	0	102	0	0	0	3	11/01/2031	1.A
31402C-5P-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725	06/01/2025	PAYDOWN		2,735	2,735	2,790	2,760	0	(26)	0	(26)	0	2,735	0	0	0	92	03/01/2032	1.A
31402C-PL-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725	06/01/2025	PAYDOWN		27,534	27,534	26,638	26,969	0	565	0	565	0	27,534	0	0	0	570	11/01/2033	1.A
31402E-R8-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 726	06/01/2025	PAYDOWN		256	256	243	249	0	7	0	7	0	256	0	0	0	5	08/01/2033	1.A
31402H-BG-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 729	06/01/2025	PAYDOWN		2,002	2,002	1,985	2,002	0	0	0	0	0	2,002	0	0	0	56	12/01/2033	1.A
31402H-WH-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 729	06/01/2025	PAYDOWN		94	94	89	91	0	3	0	3	0	94	0	0	0	2	07/01/2033	1.A
31402J-3U-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 730	06/01/2025	PAYDOWN		123	123	111	116	0	7	0	7	0	123	0	0	0	2	08/01/2033	1.A
31402J-6A-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 730	06/01/2025	PAYDOWN		217	217	206	211	0	6	0	6	0	217	0	0	0	4	08/01/2033	1.A
31402L-K8-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 732	06/01/2025	PAYDOWN		68	68	65	66	0	2	0	2	0	68	0	0	0	1	08/01/2033	1.A
31402M-LS-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 733	06/01/2025	PAYDOWN		126	126	119	122	0	4	0	4	0	126	0	0	0	2	08/01/2033	1.A
31402Q-TE-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735	06/01/2025	PAYDOWN		21,466	21,466	21,362	21,368	0	98	0	98	0	21,466	0	0	0	532	11/01/2034	1.A
31402Q-YZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735	06/01/2025	PAYDOWN		54,654	54,654	53,614	53,922	0	732	0	732	0	54,654	0	0	0	1,240	02/01/2035	1.A
31402R-DF-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735	06/01/2025	PAYDOWN		3,792	3,792	3,822	3,807	0	(14)	0	(14)	0	3,792	0	0	0	95	04/01/2035	1.A
31402T-FJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 737	06/01/2025	PAYDOWN		288	288	273	280	0	8	0	8	0	288	0	0	0	5	08/01/2033	1.A
31403E-TD-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 746	06/01/2025	PAYDOWN		388	388	369	377	0	11	0	11	0	388	0	0	0	7	10/01/2033	1.A
31403Q-4D-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 755	06/01/2025	PAYDOWN		207	207	197	201	0	6	0	6	0	207	0	0	0	4	11/01/2033	1.A
31404K-LW-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 770	06/01/2025	PAYDOWN		2,928	2,928	2,813	2,855	0	74	0	74	0	2,928	0	0	0	61	04/01/2034	1.A
31404P-QM-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 774	06/01/2025	PAYDOWN		352	352	347	349	0	3	0	3	0	352	0	0	0	7	04/01/2034	1.A
31404X-K7-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 781	06/01/2025	PAYDOWN		444	444	429	434	0	9	0	9	0	444	0	0	0	8	11/01/2034	1.A
31405Q-UU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 796	06/01/2025	PAYDOWN		2,439	2,439	2,307	2,358	0	81	0	81	0	2,439	0	0	0	41	12/01/2034	1.A
31406D-GW-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 806	06/01/2025	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	01/01/2035	1.A
31406M-XV-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 814	06/01/2025	PAYDOWN		52	52	52	52	0	0	0	0	0	52	0	0	0	1	03/01/2035	1.A
31406V-CU-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 820	06/01/2025	PAYDOWN		463	463	435	445	0	17	0	17	0	463	0	0	0	9	04/01/2035	1.A
31407N-QC-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 835	06/01/2025	PAYDOWN		2,140	2,140	2,032	2,069	0	71	0	71	0	2,140	0	0	0	42	08/01/2035	1.A
31409G-N2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 870	06/01/2025	PAYDOWN		1,148	1,148	1,150	1,148	0	0	0	0	0	1,148	0	0	0	29	10/01/2036	1.A
3140E1-AW-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ8	06/01/2025	PAYDOWN		15,256	15,256	15,872	15,760	0	(504)	0	(504)	0	15,256	0	0	0	217	09/01/2045	1.A
3140E8-YM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BA4	06/11/2025	NOMURA SECURITIES INTL. INC.		2,514,745	2,746,479	2,858,484	2,837,821	0	(305)	0	(305)	0	2,837,516	0	(322,771)	(322,771)	51,001	11/01/2045	1.A
3140E8-YM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BA4	06/01/2025	PAYDOWN		30,955	30,955	32,217	31,984	0	(1,029)	0	(1,029)	0	30,955	0	0	0	453	11/01/2045	1.A
3140E8-YT-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BA4	06/01/2025	PAYDOWN		122,514	122,514	127,511	126,584	0	(4,070)	0	(4,070)	0	122,514	0	0	0	2,109	11/01/2045	1.A
3140EU-GT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC0	06/01/2025	PAYDOWN		25,704	25,704	26,892	26,693	0	(989)	0	(989)	0	25,704	0	0	0	374	02/01/2046	1.A
3140FC-S8-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BD5	06/01/2025	PAYDOWN		12,900	12,900	13,360	13,293	0	(393)	0	(393)	0	12,900	0	0	0	177	02/01/2047	1.A
3140FR-H5-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		41,067	41,067	39,798	39,967	0	1,100	0	1,100	0	41,067	0	0	0	507	02/01/2047	1.A
3140GQ-4L-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH2	06/01/2025	PAYDOWN		8,700	8,700	9,038	8,991	0	(291)	0	(291)	0	8,700	0	0	0	124	08/01/2047	1.A
3140GV-Z3-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH7	06/01/2025	PAYDOWN		222,034	222,034	222,866	222,719	0	(685)	0	(685)	0	222,034	0	0	0	3,286	12/01/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140H1-VN-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		216,277	216,277	213,810	214,022	0	2,256	0	2,256	0	216,277	0	0	0	3,387	03/01/2048	1.A
3140H2-SZ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ1	06/01/2025	PAYDOWN		20,928	20,928	21,654	21,556	0	(628)	0	(628)	0	20,928	0	0	0	301	10/01/2047	1.A
3140H2-UZ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ1	06/01/2025	PAYDOWN		9,614	9,614	9,948	9,902	0	(288)	0	(288)	0	9,614	0	0	0	150	11/01/2047	1.A
3140H4-A9-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		26,349	26,349	26,933	26,862	0	(513)	0	(513)	0	26,349	0	0	0	434	05/01/2048	1.A
3140H6-N8-8	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		98,656	98,656	101,196	100,883	0	(2,226)	0	(2,226)	0	98,656	0	0	0	1,774	02/01/2048	1.A
3140HB-JA-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ9	06/01/2025	PAYDOWN		9,294	9,294	9,294	9,294	0	0	0	0	0	9,294	0	0	0	165	06/01/2048	1.A
3140HJ-JJ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BK4	06/01/2025	PAYDOWN		7,217	7,217	7,332	7,319	0	(102)	0	(102)	0	7,217	0	0	0	122	08/01/2048	1.A
3140HN-AX-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		203,762	203,762	218,391	216,856	0	(13,094)	0	(13,094)	0	203,762	0	0	0	2,389	10/01/2050	1.A
3140J5-NU-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1	06/01/2025	PAYDOWN		10,844	10,844	10,905	10,894	0	(50)	0	(50)	0	10,844	0	0	0	137	02/01/2047	1.A
3140J6-A3-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1	06/01/2025	PAYDOWN		108,510	108,510	112,113	111,632	0	(3,123)	0	(3,123)	0	108,510	0	0	0	1,467	10/01/2047	1.A
3140J6-F6-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		21,799	21,799	22,332	22,274	0	(475)	0	(475)	0	21,799	0	0	0	400	11/01/2047	1.A
3140J6-GR-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM2	06/01/2025	PAYDOWN		11,557	11,557	11,578	11,573	0	(15)	0	(15)	0	11,557	0	0	0	193	09/01/2048	1.A
3140J7-7J-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3	06/01/2025	PAYDOWN		7,135	7,135	7,282	7,264	0	(129)	0	(129)	0	7,135	0	0	0	119	03/01/2048	1.A
3140J7-LR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3	06/01/2025	PAYDOWN		63,623	63,623	65,661	65,387	0	(1,763)	0	(1,763)	0	63,623	0	0	0	812	10/01/2047	1.A
3140J8-RF-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		20,336	20,336	20,821	20,768	0	(432)	0	(432)	0	20,336	0	0	0	340	06/01/2048	1.A
3140J8-S4-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		161,282	161,282	165,163	164,747	0	(3,465)	0	(3,465)	0	161,282	0	0	0	2,396	06/01/2048	1.A
3140J8-UG-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		115,110	115,110	117,722	117,430	0	(2,320)	0	(2,320)	0	115,110	0	0	0	1,979	07/01/2048	1.A
3140J9-LV-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4	06/01/2025	PAYDOWN		101,214	101,214	101,364	101,323	0	(109)	0	(109)	0	101,214	0	0	0	1,595	10/01/2048	1.A
3140JR-AZ-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		101,656	101,656	102,831	102,684	0	(1,029)	0	(1,029)	0	101,656	0	0	0	1,482	04/01/2049	1.A
3140K1-4E-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		228,260	228,260	238,532	237,737	0	(9,477)	0	(9,477)	0	228,260	0	0	0	2,733	12/01/2049	1.A
3140KQ-VE-8	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		68,121	68,121	70,593	70,386	0	(2,265)	0	(2,265)	0	68,121	0	0	0	598	11/01/2050	1.A
3140KQ-WW-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		41,136	41,136	42,671	42,543	0	(1,407)	0	(1,407)	0	41,136	0	0	0	343	12/01/2050	1.A
3140KY-LC-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		153,356	153,356	159,825	159,348	0	(5,993)	0	(5,993)	0	153,356	0	0	0	1,609	05/01/2051	1.A
3140L7-XU-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		575,638	575,638	599,338	597,599	0	(21,961)	0	(21,961)	0	575,638	0	0	0	6,416	05/01/2051	1.A
3140M5-QP-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		194,940	194,940	194,148	194,148	0	792	0	792	0	194,940	0	0	0	5,282	07/01/2053	1.A
3140MP-5Q-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		293,120	293,120	281,028	281,308	0	11,811	0	11,811	0	293,120	0	0	0	5,031	05/01/2052	1.A
31407Q-HT-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		1,927	1,927	2,018	2,007	0	(80)	0	(80)	0	1,927	0	0	0	32	08/01/2047	1.A
31407Q-LC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0	06/01/2025	PAYDOWN		55,756	55,756	57,039	56,896	0	(1,140)	0	(1,140)	0	55,756	0	0	0	930	09/01/2047	1.A
31407Q-WS-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		19,822	19,822	20,405	20,325	0	(503)	0	(503)	0	19,822	0	0	0	301	11/01/2047	1.A
31408Q-3B-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		250,665	250,665	254,954	254,443	0	(3,778)	0	(3,778)	0	250,665	0	0	0	4,176	05/01/2048	1.A
31408Q-DB-8	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		55,492	55,492	54,968	55,011	0	481	0	481	0	55,492	0	0	0	816	01/01/2048	1.A
31408Q-WJ-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		239,122	239,122	244,493	243,895	0	(4,773)	0	(4,773)	0	239,122	0	0	0	4,352	04/01/2048	1.A
31409Q-C2-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		110,144	110,144	112,562	112,274	0	(2,130)	0	(2,130)	0	110,144	0	0	0	1,855	06/01/2048	1.A
31409Q-DG-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		143,618	143,618	149,741	149,146	0	(5,528)	0	(5,528)	0	143,618	0	0	0	2,774	06/01/2048	1.A
31409Q-EZ-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		24,758	24,758	25,378	25,313	0	(555)	0	(555)	0	24,758	0	0	0	448	07/01/2048	1.A
31410A-VA-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		95,716	95,716	96,905	96,772	0	(1,056)	0	(1,056)	0	95,716	0	0	0	1,240	04/01/2049	1.A
31410C-5Q-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/25/2025	MITSUBISHI SECURITIES USA		4,767,322	5,314,555	5,793,695	5,744,303	0	(4,403)	0	(4,403)	0	5,739,900	0	(972,578)	(972,578)	105,922	03/01/2050	1.A
31410C-5Q-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		87,644	87,644	95,545	94,731	0	(7,087)	0	(7,087)	0	87,644	0	0	0	1,200	03/01/2050	1.A
31410C-MR-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		393,921	393,921	418,911	416,731	0	(22,809)	0	(22,809)	0	393,921	0	0	0	5,033	12/01/2049	1.A
31410C-VU-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		233,962	233,962	246,903	245,921	0	(11,959)	0	(11,959)	0	233,962	0	0	0	2,837	02/01/2050	1.A
31410D-XQ-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		382,272	382,272	399,265	398,150	0	(15,878)	0	(15,878)	0	382,272	0	0	0	4,475	06/01/2050	1.A
31410E-A5-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		554,204	554,204	570,527	568,930	0	(14,726)	0	(14,726)	0	554,204	0	0	0	4,781	07/01/2050	1.A
31410E-D3-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		255,140	255,140	268,176	267,315	0	(12,176)	0	(12,176)	0	255,140	0	0	0	3,357	07/01/2050	1.A
31410E-DP-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		720,143	720,143	766,840	761,817	0	(41,674)	0	(41,674)	0	720,143	0	0	0	7,449	07/01/2050	1.A
31410E-J9-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		379,400	379,400	392,946	391,628	0	(12,228)	0	(12,228)	0	379,400	0	0	0	3,362	08/01/2050	1.A
31410E-ZE-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		355,703	355,703	380,171	377,649	0	(21,946)	0	(21,946)	0	355,703	0	0	0	3,404	09/01/2050	1.A
31410E-ZS-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		511,048	511,048	548,339	545,353	0	(34,305)	0	(34,305)	0	511,048	0	0	0	6,483	09/01/2050	1.A
31410F-BS-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		488,516	488,516	518,361	515,925	0	(27,410)	0	(27,410)	0	488,516	0	0	0	4,752	10/01/2050	1.A
31410G-LR-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		22,843	22,843	23,805	23,725	0	(882)	0	(882)	0	22,843	0	0	0	185	01/01/2051	1.A
31410G-T6-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		94,055	94,055	98,288	98,003	0	(3,948)	0	(3,948)	0	94,055	0	0	0	1,175	10/01/2050	1.A
31410K-5J-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		14,994	14,994	15,992	15,942	0	(948)	0	(948)	0	14,994	0	0	0	187	06/01/2051	1.A
31410K-C9-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		601,228	601,228	644,206	641,383	0	(40,155)	0	(40,155)	0	601,228	0	0	0	7,512	04/01/2051	1.A
31410K-F4-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		14,476	14,476	15,368	15,324	0	(848)	0	(848)	0	14,476	0	0	0	181	04/01/2051	1.A
31410K-ZA-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		11,219	11,219	11,934	11,898	0	(679)	0	(679)	0	11,219	0	0	0	149	06/01/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31400L-DE-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRF	06/01/2025	PAYDOWN		234,944	234,944	244,636	244,049	0	(9,104)	0	(9,104)	0	234,944	0	0	0	2,731	07/01/2051	1.A
31400L-PS-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		830,569	830,569	862,836	860,703	0	(30,133)	0	(30,133)	0	830,569	0	0	0	8,634	08/01/2051	1.A
31400L-R5-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		317,023	317,023	338,273	337,031	0	(20,008)	0	(20,008)	0	317,023	0	0	0	3,971	08/01/2051	1.A
31400M-JL-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		555,205	555,205	586,175	584,416	0	(29,211)	0	(29,211)	0	555,205	0	0	0	6,497	11/01/2051	1.A
31400M-JM-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		388,119	388,119	412,679	411,048	0	(22,929)	0	(22,929)	0	388,119	0	0	0	5,032	11/01/2051	1.A
31400P-TZ-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		278,688	278,688	273,375	273,444	0	5,244	0	5,244	0	278,688	0	0	0	5,697	07/01/2052	1.A
31400S-F2-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		141,391	141,391	143,578	143,548	0	(2,157)	0	(2,157)	0	141,391	0	0	0	3,347	06/01/2053	1.A
31400T-CE-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		222,367	222,367	223,305	223,286	0	(919)	0	(919)	0	222,367	0	0	0	5,687	10/01/2053	1.A
31400T-EV-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		297,545	297,545	298,056	298,024	0	(479)	0	(479)	0	297,545	0	0	0	8,024	10/01/2053	1.A
31400T-EZ-8	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		548,388	548,388	548,430	548,388	0	0	0	0	0	548,388	0	0	0	14,342	10/01/2053	1.A
31400T-J5-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		2,509,655	2,509,655	2,558,280	2,557,392	0	(47,736)	0	(47,736)	0	2,509,655	0	0	0	68,899	11/01/2053	1.A
31400T-WX-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		264,653	264,653	268,892	268,825	0	(4,171)	0	(4,171)	0	264,653	0	0	0	6,098	01/01/2054	1.A
31400U-M8-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		52,491	52,491	52,778	52,773	0	(282)	0	(282)	0	52,491	0	0	0	1,082	05/01/2054	1.A
31400U-VB-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		84,900	84,900	85,908	0	0	(1,008)	0	(1,008)	0	84,900	0	0	0	1,150	06/01/2054	1.A
31400V-GY-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		100,129	100,129	100,981	100,969	0	(840)	0	(840)	0	100,129	0	0	0	2,443	09/01/2054	1.A
31400V-L5-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		319,871	319,871	321,933	0	0	(2,062)	0	(2,062)	0	319,871	0	0	0	6,139	10/01/2054	1.A
31400V-LG-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		95,626	95,626	96,582	96,574	0	(948)	0	(948)	0	95,626	0	0	0	2,167	10/01/2054	1.A
31400V-M6-8	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		260,118	260,118	262,659	262,616	0	(2,498)	0	(2,498)	0	260,118	0	0	0	7,238	10/01/2054	1.A
3140W0-GB-5	FEDERAL NATIONAL MORTGAGE ASSO POOL#FA01	06/01/2025	PAYDOWN		609,872	609,872	613,683	0	0	(3,812)	0	(3,812)	0	609,872	0	0	0	5,615	12/01/2039	1.A
3140W1-KB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL#FA11	06/01/2025	PAYDOWN		93,555	93,555	95,265	0	0	(1,710)	0	(1,710)	0	93,555	0	0	0	543	10/01/2054	1.A
3140X7-YP-8	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		364,510	364,510	380,343	379,354	0	(14,844)	0	(14,844)	0	364,510	0	0	0	4,604	09/01/2050	1.A
3140X9-GM-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		116,525	116,525	126,630	125,726	0	(9,201)	0	(9,201)	0	116,525	0	0	0	1,439	09/01/2048	1.A
3140X9-N4-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		256,047	256,047	273,650	272,188	0	(16,142)	0	(16,142)	0	256,047	0	0	0	3,390	01/01/2051	1.A
3140XA-KS-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		77,130	77,130	80,516	80,294	0	(3,164)	0	(3,164)	0	77,130	0	0	0	974	09/01/2050	1.A
3140XD-JS-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		80,994	80,994	85,917	85,662	0	(4,668)	0	(4,668)	0	80,994	0	0	0	964	10/01/2051	1.A
3140XD-WC-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		23,054	23,054	24,262	24,203	0	(1,149)	0	(1,149)	0	23,054	0	0	0	262	11/01/2051	1.A
3140XD-WF-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		306,918	306,918	310,276	310,134	0	(3,216)	0	(3,216)	0	306,918	0	0	0	5,437	11/01/2049	1.A
3140XE-AU-8	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		33,125	33,125	34,893	34,816	0	(1,691)	0	(1,691)	0	33,125	0	0	0	410	12/01/2051	1.A
3140XH-UY-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YRU	06/01/2025	PAYDOWN		26,820	26,820	26,035	26,116	0	705	0	705	0	26,820	0	0	0	341	06/01/2037	1.A
3140XJ-ZE-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	04/04/2025	MORGAN STANLEY & CO. INC		11,949,778	11,589,420	11,650,989	11,649,805	0	920	0	920	0	11,650,724	0	299,054	299,054	243,378	12/01/2052	1.A
3140XJ-ZE-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		611,645	611,645	614,383	614,328	0	(2,683)	0	(2,683)	0	611,645	0	0	0	15,149	12/01/2052	1.A
3140XL-5C-8	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		212,427	212,427	201,266	201,406	0	11,021	0	11,021	0	212,427	0	0	0	4,876	07/01/2053	1.A
3140XL-X6-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		569,801	569,801	541,489	541,846	0	27,956	0	27,956	0	569,801	0	0	0	12,898	07/01/2053	1.A
3140XN-R7-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	04/04/2025	WELLS FARGO SECURITIES		14,111,367	14,023,718	13,661,074	13,664,123	0	(1,309)	0	(1,309)	0	13,662,815	0	448,552	448,552	269,957	02/01/2054	1.A
3140XN-R7-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		431,881	431,881	420,127	420,224	0	11,657	0	11,657	0	431,881	0	0	0	9,632	02/01/2054	1.A
3140XP-VU-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		116,531	116,531	116,240	116,240	0	291	0	291	0	116,531	0	0	0	2,824	04/01/2054	1.A
3140XQ-4H-7	FEDERAL NATIONAL MORTGAGE ASSO POOL#FS89	06/01/2025	PAYDOWN		828,348	828,348	846,080	0	0	(17,732)	0	(17,732)	0	828,348	0	0	0	7,848	11/01/2038	1.A
3140XR-AK-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		80,634	80,634	82,319	82,309	0	(1,675)	0	(1,675)	0	80,634	0	0	0	1,858	09/01/2054	1.A
3140XR-KR-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		79,491	79,491	80,646	80,632	0	(1,141)	0	(1,141)	0	79,491	0	0	0	1,771	10/01/2054	1.A
3140XR-WQ-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		291,959	291,959	288,720	0	0	3,239	0	3,239	0	291,959	0	0	0	5,906	10/01/2054	1.A
31410F-ST-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 888	06/01/2025	PAYDOWN		3,683	3,683	3,642	3,650	0	33	0	33	0	3,683	0	0	0	81	12/01/2036	1.A
31410L-K3-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 890	06/01/2025	PAYDOWN		12,804	12,804	13,368	13,237	0	(433)	0	(433)	0	12,804	0	0	0	240	12/01/2042	1.A
31417E-HN-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB7	06/01/2025	PAYDOWN		13,416	13,416	13,466	13,449	0	(33)	0	(33)	0	13,416	0	0	0	169	12/01/2042	1.A
31417F-3E-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	05/21/2025	TD SECURITIES (USA)		1,555,584	1,751,845	1,766,079	1,762,326	0	(156)	0	(156)	0	1,762,170	0	(206,586)	(206,586)	24,964	04/01/2043	1.A
31417F-3E-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	05/01/2025	PAYDOWN		40,139	40,139	40,465	40,379	0	(240)	0	(240)	0	40,139	0	0	0	435	04/01/2043	1.A
31417G-RY-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9	06/01/2025	PAYDOWN		154,264	154,264	161,157	159,756	0	(5,492)	0	(5,492)	0	154,264	0	0	0	2,013	05/01/2043	1.A
31417G-XM-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		6,065	6,065	6,490	6,410	0	(345)	0	(345)	0	6,065	0	0	0	111	06/01/2043	1.A
31418A-KW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1	05/21/2025	BANK OF MONTREAL		183,653	207,188	210,879	210,001	0	(34)	0	(34)	0	209,967	0	(26,314)	(26,314)	2,952	10/01/2042	1.A
31418A-KW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1	05/01/2025	PAYDOWN		2,993	2,993	3,046	3,034	0	(41)	0	(41)	0	2,993	0	0	0	34	10/01/2042	1.A
31418B-T5-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA2	06/01/2025	PAYDOWN		750	750	801	793	0	(43)	0	(43)	0	750	0	0	0	13	08/01/2045	1.A
31418C-3D-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		20,053	20,053	20,245	20,221	0	(169)	0	(169)	0	20,053	0	0	0	340	10/01/2048	1.A
31418C-4E-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		134,539	134,539	136,021	135,829	0	(1,290)	0	(1,290)	0	134,539	0	0	0	2,103	11/01/2048	1.A
31418C-PE-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3	06/01/2025	PAYDOWN		296,476	296,476	316,195	314,513	0	(18,037)	0	(18,037)	0	296,476	0	0	0	4,352	09/01/2047	1.A
31418C-S4-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		9,575	9,575	9,824	9,789	0	(214)	0	(214)	0	9,575	0	0	0	142	01/01/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31418C-S5-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3	06/01/2025	PAYDOWN		32,569	32,569	33,801	33,654	0	(1,085)	0	(1,085)	0	32,569	0	0	0	552	01/01/2048	1.A
31418C-U7-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		308,315	308,315	328,837	327,142	0	(18,827)	0	(18,827)	0	308,315	0	0	0	4,545	03/01/2048	1.A
31418C-UB-8	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		10,752	10,752	11,017	10,985	0	(233)	0	(233)	0	10,752	0	0	0	177	02/01/2048	1.A
31418C-YL-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		284,082	284,082	287,444	287,016	0	(2,934)	0	(2,934)	0	284,082	0	0	0	3,971	07/01/2048	1.A
31418C-YM-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		122,082	122,082	125,615	125,236	0	(3,155)	0	(3,155)	0	122,082	0	0	0	2,045	07/01/2048	1.A
31418D-2M-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		407,122	407,122	421,021	420,099	0	(12,977)	0	(12,977)	0	407,122	0	0	0	4,264	07/01/2051	1.A
31418D-2N-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		717,185	717,185	755,734	753,492	0	(36,307)	0	(36,307)	0	717,185	0	0	0	8,980	07/01/2051	1.A
31418D-3J-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		696,432	696,432	734,886	732,787	0	(36,354)	0	(36,354)	0	696,432	0	0	0	8,967	08/01/2051	1.A
31418D-3Y-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		1,321,574	1,321,574	1,376,580	1,372,766	0	(51,192)	0	(51,192)	0	1,321,574	0	0	0	13,984	09/01/2051	1.A
31418D-7G-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		909,356	909,356	948,095	946,179	0	(36,823)	0	(36,823)	0	909,356	0	0	0	11,674	12/01/2051	1.A
31418D-AQ-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		52,454	52,454	52,990	52,924	0	(470)	0	(470)	0	52,454	0	0	0	764	03/01/2049	1.A
31418D-AR-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	06/01/2025	PAYDOWN		7,641	7,641	7,828	7,809	0	(168)	0	(168)	0	7,641	0	0	0	129	03/01/2049	1.A
31418D-BF-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3	06/01/2025	PAYDOWN		18,355	18,355	18,623	18,594	0	(238)	0	(238)	0	18,355	0	0	0	267	04/01/2049	1.A
31418D-MJ-8	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		186,039	186,039	193,190	192,730	0	(6,691)	0	(6,691)	0	186,039	0	0	0	2,337	03/01/2050	1.A
31418D-RT-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		354,737	354,737	369,764	368,767	0	(14,030)	0	(14,030)	0	354,737	0	0	0	4,447	08/01/2050	1.A
31418D-SK-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		276,943	276,943	289,059	288,175	0	(11,233)	0	(11,233)	0	276,943	0	0	0	3,451	09/01/2050	1.A
31418D-UJ-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		355,544	355,544	370,933	369,964	0	(14,420)	0	(14,420)	0	355,544	0	0	0	4,364	11/01/2050	1.A
31418D-V7-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		62,300	62,300	64,524	64,329	0	(2,029)	0	(2,029)	0	62,300	0	0	0	524	01/01/2051	1.A
31418D-VA-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		95,881	95,881	99,345	99,032	0	(3,151)	0	(3,151)	0	95,881	0	0	0	806	12/01/2050	1.A
31418D-YB-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		63,034	63,034	62,866	62,876	0	158	0	158	0	63,034	0	0	0	529	04/01/2051	1.A
31418D-YY-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		330,897	330,897	342,815	341,952	0	(11,055)	0	(11,055)	0	330,897	0	0	0	3,466	05/01/2051	1.A
31418D-YZ-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		329,945	329,945	348,144	347,034	0	(17,088)	0	(17,088)	0	329,945	0	0	0	4,107	05/01/2051	1.A
31418D-ZW-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		445,276	445,276	460,948	459,840	0	(14,564)	0	(14,564)	0	445,276	0	0	0	4,657	06/01/2051	1.A
31418D-ZX-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		484,576	484,576	511,076	509,599	0	(25,023)	0	(25,023)	0	484,576	0	0	0	6,083	06/01/2051	1.A
31418E-4M-9	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA53	06/01/2025	PAYDOWN		31,052	31,052	30,189	0	0	864	0	864	0	31,052	0	0	0	129	04/01/2054	1.A
31418E-AP-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		600,774	600,774	617,765	616,934	0	(16,159)	0	(16,159)	0	600,774	0	0	0	7,633	01/01/2052	1.A
31418E-B9-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		262,722	262,722	259,520	259,668	0	3,054	0	3,054	0	262,722	0	0	0	2,772	03/01/2052	1.A
31418E-CA-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		370,328	370,328	373,080	372,907	0	(2,579)	0	(2,579)	0	370,328	0	0	0	4,589	03/01/2052	1.A
31418E-CB-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		322,246	322,246	332,996	332,495	0	(10,249)	0	(10,249)	0	322,246	0	0	0	4,619	03/01/2052	1.A
31418E-E6-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		311,113	311,113	310,190	310,190	0	924	0	924	0	311,113	0	0	0	5,936	07/01/2052	1.A
31418E-ES-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		440,297	440,297	435,843	435,967	0	4,331	0	4,331	0	440,297	0	0	0	7,422	05/01/2052	1.A
31418E-F2-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		313,130	313,130	312,201	312,201	0	930	0	930	0	313,130	0	0	0	5,891	06/01/2052	1.A
31418E-GK-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		298,345	298,345	298,439	298,405	0	(59)	0	(59)	0	298,345	0	0	0	5,667	08/01/2052	1.A
31418E-GT-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		606,817	606,817	611,605	611,392	0	(4,574)	0	(4,574)	0	606,817	0	0	0	12,675	07/01/2052	1.A
31418E-J5-0	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA47	06/01/2025	PAYDOWN		128,771	128,771	116,779	0	0	11,992	0	11,992	0	128,771	0	0	0	429	10/01/2052	1.A
31418E-KK-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YRU	06/01/2025	PAYDOWN		272,977	272,977	261,205	261,778	0	11,199	0	11,199	0	272,977	0	0	0	4,534	11/01/2037	1.A
31418E-Q8-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		183,477	183,477	178,230	178,301	0	5,176	0	5,176	0	183,477	0	0	0	3,894	04/01/2053	1.A
31418E-R8-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU	06/01/2025	PAYDOWN		143,793	143,793	135,951	136,049	0	7,744	0	7,744	0	143,793	0	0	0	3,308	05/01/2053	1.A
31418E-U8-1	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA51	06/01/2025	PAYDOWN		51,189	51,189	49,846	0	0	1,344	0	1,344	0	51,189	0	0	0	213	08/01/2053	1.A
31418E-W2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA51	06/01/2025	PAYDOWN		44,192	44,192	43,027	0	0	1,165	0	1,165	0	44,192	0	0	0	184	10/01/2053	1.A
31418F-E9-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YRU	06/01/2025	PAYDOWN		315,178	315,178	319,068	318,973	0	(3,796)	0	(3,796)	0	315,178	0	0	0	6,894	12/01/2039	1.A
31418F-F9-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YRU	06/01/2025	PAYDOWN		376,833	376,833	381,485	381,358	0	(4,525)	0	(4,525)	0	376,833	0	0	0	8,538	12/01/2039	1.A
31418M-XJ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0	06/01/2025	PAYDOWN		6,439	6,439	6,826	6,696	0	(257)	0	(257)	0	6,439	0	0	0	146	09/01/2036	1.A
3142GQ-AF-9	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		96,014	96,014	97,424	97,394	0	(1,380)	0	(1,380)	0	96,014	0	0	0	2,710	10/01/2053	1.A
3142GQ-DP-4	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		1,542,187	1,542,187	1,545,967	1,545,808	0	(3,621)	0	(3,621)	0	1,542,187	0	0	0	45,979	10/01/2053	1.A
3142GR-LK-4	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		191,438	191,438	193,925	193,885	0	(2,446)	0	(2,446)	0	191,438	0	0	0	4,823	04/01/2054	1.A
3142GR-P9-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR	06/01/2025	PAYDOWN		120,666	120,666	121,774	121,752	0	(1,086)	0	(1,086)	0	120,666	0	0	0	3,014	04/01/2054	1.A
3142GT-BV-7	FEDERAL HOME LOAN MORTGAGE COR POOL#RJ27	06/01/2025	PAYDOWN		213,739	213,739	216,978	0	0	(3,239)	0	(3,239)	0	213,739	0	0	0	3,675	11/01/2054	1.A
35563P-DZ-9	SEASONED CREDIT RISK TRANSFER SCRT_18-1	06/01/2025	PAYDOWN		181,191	181,191	178,310	178,445	0	2,746	0	2,746	0	181,191	0	0	0	2,518	05/25/2057	1.A
35563P-DZ-9	SEASONED CREDIT RISK TRANSFER SCRT_18-1	04/01/2025	PAYDOWN		88,923	88,923	87,509	87,575	0	1,348	0	1,348	0	88,923	0	0	0	889	05/25/2057	1.A
35563P-EB-1	SEASONED CREDIT RISK TRANSFER SENIOR AGE	06/01/2025	PAYDOWN		62,054	62,054	57,943	59,040	0	3,014	0	3,014	0	62,054	0	0	0	853	05/25/2057	1.A
35563P-EB-1	SEASONED CREDIT RISK TRANSFER SENIOR AGE	04/01/2025	PAYDOWN		30,911	30,911	28,863	29,410	0	1,501	0	1,501	0	30,911	0	0	0	309	05/25/2057	1.A
35563P-HH-5	SEASONED CREDIT RISK TRANSFER STACR_18-4	06/01/2025	PAYDOWN		87,541	87,541	86,484	86,764	0	777	0	777	0	87,541	0	0	0	1,404	03/25/2058	1.A
35563P-HH-5	SEASONED CREDIT RISK TRANSFER STACR_18-4	04/01/2025	PAYDOWN		43,580	43,580	43,054	43,193	0	387	0	387	0	43,580	0	0	0	508	03/25/2058	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
35563P-ML-0	SEASONED CREDIT RISK TRANSFER SCRT_19-4	06/01/2025	PAYDOWN		134,552	134,552	137,501	137,501	0	(2,949)	0	(2,949)	0	134,552	0	0	0	1,819	02/25/2059	1.A
35563P-ML-0	SEASONED CREDIT RISK TRANSFER SCRT_19-4	04/01/2025	PAYDOWN		69,655	69,655	71,182	71,182	0	(1,527)	0	(1,527)	0	69,655	0	0	0	697	02/25/2059	1.A
35563X-AQ-5	STRUCTURED AGENCY CREDIT RISK STACR_18-H	06/25/2025	PAYDOWN		919,598	919,598	919,082	915,710	0	3,888	0	3,888	0	919,598	0	0	0	20,721	10/25/2048	1.A
35564C-AN-7	FREDDIE MAC - SLST SLST_18-2 SENIOR AGEN	06/01/2025	PAYDOWN		125,240	125,240	123,568	124,009	0	1,230	0	1,230	0	125,240	0	0	0	1,827	11/25/2028	1.A
35564K-3F-4	FREDDIE MAC STACR REMIC TRUST STACR_23-H	06/25/2025	PAYDOWN		121,783	121,783	122,155	121,467	0	317	0	317	0	121,783	0	0	0	3,209	11/25/2043	1.A
35564K-E3-9	STRUCTURED AGENCY CREDIT RISK MEZZANIN W	06/25/2025	PAYDOWN		66,169	66,169	66,169	66,169	0	0	0	0	0	66,169	0	0	0	1,879	08/25/2042	1.A
35564K-H3-6	STRUCTURED AGENCY CREDIT RISK STACR_22-D	06/25/2025	PAYDOWN		1,992,954	1,992,954	1,999,729	1,978,378	0	14,576	0	14,576	0	1,992,954	0	0	0	55,100	09/25/2042	1.A
35564K-HE-2	STRUCTURED AGENCY CREDIT RISK STACR_21-D	06/25/2025	PAYDOWN		50,525	50,525	50,525	50,525	0	0	0	0	0	50,525	0	0	0	1,293	01/25/2034	1.A
35564K-PU-7	FREDDIE MAC STACR REMIC TRUST STACR_22-D	06/25/2025	PAYDOWN		955,547	955,547	943,078	935,251	0	20,297	0	20,297	0	955,547	0	0	0	21,962	01/25/2042	1.A
35564K-RE-1	STRUCTURED AGENCY CREDIT RISK MEZZANIN W	06/25/2025	PAYDOWN		457,436	457,436	456,405	455,722	0	1,714	0	1,714	0	457,436	0	0	0	10,987	02/25/2042	1.A
35564K-UW-7	FREDDIE MAC STACR REMIC TRUST STACR_22-D	06/25/2025	PAYDOWN		712,382	712,382	717,135	710,720	0	1,662	0	1,662	0	712,382	0	0	0	19,184	04/25/2042	1.A
35564K-WS-4	FREDDIE MAC STACR REMIC TRUST STACR_22-D	05/08/2025	CALL 101.5310		1,760,857	1,734,304	1,734,304	1,734,304	0	0	0	0	0	1,734,304	0	0	0	68,848	05/25/2042	1.A
35564K-WS-4	FREDDIE MAC STACR REMIC TRUST STACR_22-D	06/25/2025	PAYDOWN		156,435	156,435	157,612	156,323	0	111	0	111	0	156,435	0	0	0	4,019	05/25/2042	1.A
35564N-FY-4	STRUCTURED AGENCY CREDIT RISK STACR_25-D	06/25/2025	PAYDOWN		37,500	37,500	37,500	0	0	0	0	0	0	37,500	0	0	0	771	01/25/2045	1.A
35564N-FY-4	STRUCTURED AGENCY CREDIT RISK STACR_25-D	04/25/2025	PAYDOWN		18,750	18,750	18,750	0	0	0	0	0	0	18,750	0	0	0	260	01/25/2045	1.A
91203*-9S-5	FHA PROJECT LOAN FHAPROJECTLOAN 7.620%	05/01/2025	VARIOUS		0	16,075	15,767	15,984	0	(15,984)	0	(15,984)	0	0	0	0	0	0	05/01/2025	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					174,881,200	176,694,257	178,147,959	166,764,123	0	(1,363,222)	0	(1,363,222)	0	176,668,889	0	(1,864,525)	(1,864,525)	3,371,037	XXX	XXX
302987-AE-2	FHLMC_20-SB70 FRESB_20-SB70 2.450% 10/	04/01/2025	PAYDOWN		47,334	47,334	47,556	47,556	0	(222)	0	(222)	0	47,334	0	0	0	387	10/25/2039	1.A FE
302987-AE-2	FHLMC_20-SB70 FRESB_20-SB70 2.450% 10/	06/01/2025	PAYDOWN		10,856	10,856	10,907	10,907	0	(51)	0	(51)	0	10,856	0	0	0	122	10/25/2039	1.A
30298B-AJ-2	FRESB MULTIFAMILY MORTGAGE PAS SENIOR SE	06/01/2025	PAYDOWN		2,004	2,004	2,013	2,013	0	(9)	0	(9)	0	2,004	0	0	0	27	03/25/2039	1.A
30298B-AJ-2	FRESB MULTIFAMILY MORTGAGE PAS SENIOR SE	04/01/2025	PAYDOWN		875	875	879	879	0	(4)	0	(4)	0	875	0	0	0	8	03/25/2039	1.A
30298L-AE-1	FRESB MULTIFAMILY MORTGAGE PAS FRESB_19-	06/01/2025	PAYDOWN		26,649	26,649	26,773	26,773	0	(124)	0	(124)	0	26,649	0	0	0	280	05/25/2039	1.A
30298L-AE-1	FRESB MULTIFAMILY MORTGAGE PAS FRESB_19-	04/01/2025	PAYDOWN		12,690	12,690	12,749	12,749	0	(59)	0	(59)	0	12,690	0	0	0	97	05/25/2039	1.A
3136B1-LF-9	FANNIE MAE ACES FNMA_18-M3 LCF SENIOR_CM	06/01/2025	PAYDOWN		30,633	30,633	29,225	30,270	0	363	0	363	0	30,633	0	0	0	433	02/25/2030	1.A
3136B1-LF-9	FANNIE MAE ACES FNMA_18-M3 LCF SENIOR_CM	04/01/2025	PAYDOWN		14,678	14,678	14,004	14,505	0	174	0	174	0	14,678	0	0	0	151	02/25/2030	1.B FE
3136B3-DE-7	FANNIEMAE-ACES FNA_18-M13 FNMA_18-M13	06/01/2025	PAYDOWN		6,411	6,411	6,315	6,352	0	59	0	59	0	6,411	0	0	0	111	09/25/2030	1.A
3136B3-DE-7	FANNIEMAE-ACES FNA_18-M13 FNMA_18-M13	04/01/2025	PAYDOWN		3,032	3,032	2,987	3,004	0	28	0	28	0	3,032	0	0	0	38	09/25/2030	1.B FE
3136B4-TS-7	FNMA_19-M8A SENIOR_CMBS _19-M8A 3.864%	06/01/2025	PAYDOWN		31,086	31,086	34,831	33,280	0	(2,194)	0	(2,194)	0	31,086	0	0	0	537	04/25/2034	1.A
3136B4-TS-7	FNMA_19-M8A SENIOR_CMBS _19-M8A 3.864%	04/01/2025	PAYDOWN		14,405	14,405	16,140	15,422	0	(1,017)	0	(1,017)	0	14,405	0	0	0	181	04/25/2034	1.B FE
3136B5-6S-9	FANNIEMAE-ACES FNMA_19-M18 FNMA_19-M18	06/01/2025	PAYDOWN		25,750	25,750	26,263	26,023	0	(274)	0	(274)	0	25,750	0	0	0	307	09/25/2031	1.A
3136B5-6S-9	FANNIEMAE-ACES FNMA_19-M18 FNMA_19-M18	04/01/2025	PAYDOWN		8,849	8,849	9,025	8,942	0	(94)	0	(94)	0	8,849	0	0	0	76	09/25/2031	1.B FE
3138NJ-BM-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	06/01/2025	PAYDOWN		27,049	27,049	31,796	29,982	0	(2,933)	0	(2,933)	0	27,049	0	0	0	448	11/01/2033	1.A
3140HT-AN-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA>7YRB	06/01/2025	PAYDOWN		37,362	37,362	42,488	40,589	0	(3,227)	0	(3,227)	0	37,362	0	0	0	558	03/01/2034	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					299,663	299,663	313,951	309,246	0	(9,584)	0	(9,584)	0	299,663	0	0	0	3,761	XXX	XXX
00039G-AA-7	A&D MTG TR ADMT_24-NQM1 ADMT_24-NQM1 6	06/01/2025	PAYDOWN		326,003	326,003	326,003	326,003	0	0	0	0	0	326,003	0	0	0	8,279	02/25/2069	1.A
00971A-AA-0	AJAX MORTGAGE LOAN TRUST AJAXM AJAXM_21-	04/29/2025	AMHERST PIERPONT SECUI		1,366,329	1,525,226	1,525,194	1,527,300	0	481	0	481	0	1,527,781	0	(161,452)	(161,452)	5,640	09/25/2065	1.A FE
00971A-AA-0	AJAX MORTGAGE LOAN TRUST AJAXM AJAXM_21-	04/25/2025	PAYDOWN		34,084	34,084	34,084	34,131	0	(46)	0	(46)	0	34,084	0	0	0	121	09/25/2065	1.A FE
009740-AA-9	AJAX MORTGAGE LOAN TRUST AJAXM SUPSEN WH	06/25/2025	PAYDOWN		306,794	306,794	306,764	306,794	0	0	0	0	0	306,794	0	0	0	2,271	12/25/2060	1.A FE
021468-AD-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-	06/01/2025	PAYDOWN		3,881	20,526	12,304	8,760	0	(4,879)	0	(4,879)	0	3,881	0	0	0	556	06/25/2036	1.A FM
02147X-AD-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-	06/01/2025	PAYDOWN		74,842	72,286	54,274	35,919	0	38,923	0	38,923	0	74,842	0	0	0	617	11/25/2036	1.A FM
02151D-AC-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_07-	06/25/2025	PAYDOWN		140,730	140,730	121,943	128,392	0	12,338	0	12,338	0	140,730	0	0	0	1,147	09/25/2047	1.A FM
02151E-AA-0	COUNTRYWIDE ALTERNATIVE LOAN T CWA_07-23	06/01/2025	PAYDOWN		22,261	19,055	15,047	8,318	0	13,944	0	13,944	0	22,261	0	0	0	271	09/25/2037	1.A FM
02151E-AA-0	COUNTRYWIDE ALTERNATIVE LOAN T CWA_07-23	06/27/2025	B48R_PB		1,023,322	2,402,118	1,896,908	1,048,558	0	(25,236)	0	(25,236)	0	1,023,322	0	0	0	46,389	09/25/2037	1.A FM
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM AHM_05-2	06/01/2025	PAYDOWN		128,731	128,731	95,588	70,541	0	58,190	0	58,190	0	128,731	0	0	0	1,174	09/25/2035	1.A FM
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM AHM_05-2	04/01/2025	PAYDOWN		(51,787)	(51,787)	(38,454)	(28,060)	0	(23,727)	0	(23,727)	0	(51,787)	0	0	0	0	09/25/2035	1.A FM
03464B-AA-6	ANGEL OAK MORTGAGE TRUST AOMT_ SENIOR WH	06/01/2025	PAYDOWN		84,364	84,364	84,363	84,364	0	0	0	0	0	84,364	0	0	0	1,035	12/25/2066	1.A
03465X-AA-7	ANGEL OAK MORTGAGE TRUST AOMT_ AOMT_24-1	06/01/2025	PAYDOWN		152,271	152,271	148,804	148,804	0	3,467	0	3,467	0	152,271	0	0	0	3,073	08/25/2068	1.A FE
03466Q-AA-1	ANGEL OAK MORTGAGE TRUST AOMT_ WHOLE CMO	06/01/2025	PAYDOWN		23,307	23,307	23,307	0	0	0	0	0	0	23,307	0	0	0	326	02/25/2070	1.A FE
034942-AA-0	ANGEL OAK MORTGAGE TRUST AOMT_ AOMT_24-2	06/01/2025	PAYDOWN		198,135	198,135	199,249	0	0	(1,115)	0	(1,115)	0	198,135	0	0	0	2,798	01/25/2069	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
04541G-NA-6	ASSET BACKED SECURITIES CORP H MEZZANIN	06/25/2025	PAYDOWN		14,055	14,055	13,774	14,129	0	(75)	0	(75)	0	14,055	0	0	0	129	12/25/2034	1.A FM
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABSHE_06-	06/25/2025	PAYDOWN		8,299	8,299	6,076	5,912	0	2,387	0	2,387	0	8,299	0	0	0	49	11/25/2036	1.A FM
04544Q-AD-9	ASSET BACKED SECURITIES CORP H ABSHE_06-	06/25/2025	PAYDOWN		11,752	11,752	8,593	8,386	0	3,366	0	3,366	0	11,752	0	0	0	69	11/25/2036	1.A FM
04544T-AA-9	ASSET BACKED SECURITIES CORP H ABSHE_07-	06/25/2025	PAYDOWN		82,902	82,902	54,042	56,714	0	26,188	0	26,188	0	82,902	0	0	0	780	05/25/2037	1.A FM
04544T-AA-9	ASSET BACKED SECURITIES CORP H ABSHE_07-	06/27/2025	B48R_PB		3,240,092	4,737,132	3,088,018	3,240,710	0	(618)	0	(618)	0	3,240,092	0	0	0	52,314	05/25/2037	1.A FM
05990R-AD-3	BANC OF AMERICA FUNDING CORPOR BAFC_15-R	06/25/2025	PAYDOWN		154,395	154,395	137,797	150,528	0	3,867	0	3,867	0	154,395	0	0	0	2,903	02/25/2037	1.A FM
06745A-AA-2	BARCLAYS MORTGAGE LOAN TRUST B BARC_24-N	06/01/2025	PAYDOWN		265,063	265,063	264,430	264,783	0	280	0	280	0	265,063	0	0	0	6,664	01/25/2064	1.A FE
07324F-AC-4	BAYVIEW FINANCIAL ACQUISITION BAYV_07-B	06/01/2025	PAYDOWN		160,297	160,297	130,066	160,297	0	0	0	0	0	160,297	0	0	0	1,139	08/28/2047	1.A FM
07324F-AC-4	BAYVIEW FINANCIAL ACQUISITION BAYV_07-B	04/01/2025	PAYDOWN		(30,978)	(30,978)	(25,136)	(30,962)	0	(17)	0	(17)	0	(30,978)	0	0	0	0	08/28/2047	1.A FM
073870-AG-2	BEAR STEARNS ALT-A TRUST BALTA BALTA_07-	06/01/2025	PAYDOWN		7,553	7,553	6,224	5,525	0	2,028	0	2,028	0	7,553	0	0	0	113	04/25/2037	1.A FM
073879-U9-7	BEAR STEARNS ASSET BACKED SECU BSABS_05-	06/25/2025	PAYDOWN		69,525	69,525	63,235	49,528	0	19,997	0	19,997	0	69,525	0	0	0	674	09/25/2034	1.A FM
073914-TS-2	BEAR STEARNS MORTGAGE SECURITI BSMSI_96-	06/01/2025	PAYDOWN		774	1,294	1,292	1,286	110	(622)	0	(512)	0	774	0	0	0	62	11/25/2029	6. FM
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING BSMF_06-AR	06/25/2025	PAYDOWN		106,569	106,569	80,193	86,714	0	19,854	0	19,854	0	106,569	0	0	0	1,386	09/25/2046	1.A FM
07401L-AQ-6	BSMF_06-AR1 BSMF_06-AR1 4.874% 08/25/3	06/25/2025	PAYDOWN		116,639	116,639	92,856	101,173	0	15,467	0	15,467	0	116,639	0	0	0	1,253	08/25/2036	1.A FM
07401L-AQ-6	BSMF_06-AR1 BSMF_06-AR1 4.874% 08/25/3	06/27/2025	B48R_PB		5,723,913	6,590,899	5,246,974	5,716,934	0	6,979	0	6,979	0	5,723,913	0	0	0	86,333	08/25/2036	1.A FM
07401M-AG-6	BEAR STEARNS MORTGAGE FUNDING BSMF_07-AR	06/25/2025	PAYDOWN		40,543	40,543	32,550	38,678	0	1,866	0	1,866	0	40,543	0	0	0	382	02/25/2037	1.A FM
07401N-AA-7	BEAR STEARNS FUNDING TRUST BSM BSMF_06-A	06/25/2025	PAYDOWN		27,371	27,371	22,102	23,838	0	3,534	0	3,534	0	27,371	0	0	0	204	12/25/2046	1.A FM
07401N-AA-7	BEAR STEARNS FUNDING TRUST BSM BSMF_06-A	06/27/2025	B48R_PB		4,044,913	4,639,249	3,746,194	4,040,300	0	4,613	0	4,613	0	4,044,913	0	0	0	47,115	12/25/2046	1.A FM
07401N-AP-4	BEAR STEARNS FUNDING TRUST BSM BSMF_06-A	06/25/2025	PAYDOWN		74,325	74,325	62,619	65,486	0	8,839	0	8,839	0	74,325	0	0	0	482	01/25/2037	1.A FM
07401N-AP-4	BEAR STEARNS FUNDING TRUST BSM BSMF_06-A	06/27/2025	B48R_PB		1,896,418	2,151,201	1,812,387	1,895,372	0	1,046	0	1,046	0	1,896,418	0	0	0	25,710	01/25/2037	1.A FM
10568K-AA-6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO_22-	06/01/2025	PAYDOWN		7,899	7,899	7,899	7,899	0	0	0	0	0	7,899	0	0	0	142	11/25/2061	1.A FE
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRUS BRAVO_21-	06/01/2025	PAYDOWN		57,417	57,417	57,417	57,417	0	0	0	0	0	57,417	0	0	0	415	04/26/2060	1.A
10569B-AA-5	BRAVO RESIDENTIAL FUNDING TRUS BRAVO_20-	06/01/2025	PAYDOWN		35,573	35,573	36,452	36,128	0	(556)	0	(556)	0	35,573	0	0	0	287	05/25/2059	1.A
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO_22-	06/01/2025	PAYDOWN		32,185	32,185	32,160	32,185	0	0	0	0	0	32,185	0	0	0	507	09/25/2061	1.A
10569N-AC-5	BRAVO RESIDENTIAL FUNDING TRUS WHOLE CMO	06/01/2025	PAYDOWN		397,515	397,515	397,513	0	0	3	0	3	0	397,515	0	0	0	5,090	11/25/2064	1.A FE
10569R-AC-6	BRAVO RESIDENTIAL FUNDING TRUS SENIORWHO	06/01/2025	PAYDOWN		124,352	124,352	124,351	0	0	0	0	0	0	124,352	0	0	0	570	02/25/2065	1.A FE
12544T-AL-8	COUNTRYWIDE HOME LOANS CWHL_07 CWHL_07-7	06/01/2025	PAYDOWN		5,313	5,159	4,543	2,274	0	3,039	0	3,039	0	5,313	0	0	0	144	06/25/2037	1.A FM
12551S-AA-4	CHNGE MORTGAGE TRUST CHNGE_22- CHNGE_22-	06/25/2025	PAYDOWN		122,078	122,078	119,626	121,095	0	983	0	983	0	122,078	0	0	0	2,994	10/25/2057	1.C FE
12553X-AD-5	CIM TRUST CIM_18-INV1 CIM_18-INV1 4.00	06/01/2025	PAYDOWN		41,393	41,393	41,144	41,144	0	249	0	249	0	41,393	0	0	0	781	08/25/2048	1.A
12557L-AC-9	CIM TRUST CIM_19-INV3 SUPSEN WHOLE_CMO _	06/01/2025	PAYDOWN		6,711	6,711	6,802	6,802	0	(91)	0	(91)	0	6,711	0	0	0	90	08/25/2049	1.A
12567R-AA-8	CIM TRUST CIM_21-R6 CIM_21-R6 1.425% 0	06/01/2025	PAYDOWN		76,573	76,573	76,573	76,573	0	0	0	0	0	76,573	0	0	0	477	07/25/2061	1.A
12571Y-AA-7	CIM TRUST CIM_22-R1 CIM_22-R1 3.000% 0	06/01/2025	PAYDOWN		33,637	33,637	33,432	33,452	0	185	0	185	0	33,637	0	0	0	419	01/25/2061	1.A
125925-EN-3	CMC SECURITIES CORPORATION IV CMC4_97-2	06/01/2025	PAYDOWN		270	270	270	270	0	1	0	1	0	270	0	0	0	8	11/25/2027	1.A FM
126378-AB-4	CREDIT SUISSE MORTGAGE CAPITAL CSMC_07-1	06/25/2025	PAYDOWN		11,479	11,479	4,753	1,789	0	9,690	0	9,690	0	11,479	0	0	0	48	02/25/2037	1.A FM
126378-AB-4	CREDIT SUISSE MORTGAGE CAPITAL CSMC_07-1	06/27/2025	B48R_PB		547,954	3,720,921	1,540,818	579,930	0	(31,976)	0	(31,976)	0	547,954	0	0	0	19,763	02/25/2037	1.A FM
126378-AG-3	CREDIT SUISSE MORTGAGE CAPITAL CSMC_07-1	06/01/2025	PAYDOWN		11,224	11,224	2,178	2,178	0	9,047	0	9,047	0	11,224	0	0	0	62	02/25/2037	1.A FM
12637H-AP-3	CREDIT SUISSE MORTGAGE CAPITAL CSMC_06-4	04/01/2025	PAYDOWN		0	(1,709)	(888)	(494)	0	494	0	494	0	0	0	0	0	40	05/25/2036	1.A FM
12645E-FS-9	CREDIT SUISSE MORTGAGE CAPITAL CSMC_10-2	06/01/2025	PAYDOWN		104,037	104,037	74,311	79,505	0	24,532	0	24,532	0	104,037	0	0	0	1,956	01/27/2036	1.A FM
12648E-BA-9	CREDIT SUISSE MORTGAGE CAPITAL CSMC_14-2	04/01/2025	PAYDOWN		7,690	7,690	7,536	7,669	0	21	0	21	0	7,690	0	0	0	74	02/27/2037	1.A FM
12648E-BE-1	CREDIT SUISSE MORTGAGE CAPITAL CSMC_14-2	06/01/2025	PAYDOWN		47,002	28,958	18,957	23,927	0	23,075	0	23,075	0	47,002	0	0	0	658	02/27/2037	1.A FM
12648E-BJ-0	CREDIT SUISSE MORTGAGE CAPITAL CSMC_14-2	06/01/2025	PAYDOWN		18,800	18,800	18,518	18,668	0	132	0	132	0	18,800	0	0	0	315	06/27/2036	1.A FM
12648W-AA-0	CREDIT SUISSE MORTGAGE CAPITAL CSMC_14-7	05/01/2025	PAYDOWN		70,486	70,486	63,790	69,449	0	1,037	0	1,037	0	70,486	0	0	0	750	03/29/2038	1.A FM
12648W-AE-2	CREDIT SUISSE MORTGAGE CAPITAL CSMC_14-7	06/01/2025	PAYDOWN		67,804	67,804	33,415	33,415	0	34,389	0	34,389	0	67,804	0	0	0	861	03/29/2038	1.A FM
12649W-BN-0	CREDIT SUISSE MORTGAGE TRUST C CSMC_15-3	04/01/2025	PAYDOWN		11,019	11,019	6,804	10,852	0	166	0	166	0	11,019	0	0	0	129	10/29/2036	2.B FM
12649W-BN-0	CREDIT SUISSE MORTGAGE TRUST C CSMC_15-3	06/01/2025	PAYDOWN		25,128	25,128	15,517	24,749	0	379	0	379	0	25,128	0	0	0	401	10/29/2036	2.C FM
12653T-BX-8	CSMC TRUST 2018-J1 CSMC_18-J1 WHOLE_CMO	06/01/2025	PAYDOWN		53,078	53,078	55,367	54,832	0	(1,754)	0	(1,754)	0	53,078	0	0	0	823	02/25/2048	1.A
12655V-AC-8	CREDIT SUISSE MORTGAGE TRUST C CSMC_19-N	06/01/2025	PAYDOWN		16,929	16,929	17,178	17,225	0	(296)	0	(296)	0	16,929	0	0	0	249	10/25/2059	1.A
12659F-AA-3	CSMC TRUST CSMC_21-NQM8 WHOLE_CMO _21-NQ	06/01/2025	PAYDOWN		69,344	69,344	69,344	69,344	0	0	0	0	0	69,344	0	0	0	557	10/25/2066	1.A
12659Y-AA-2	COLT MORTGAGE LOAN TRUST COLT_ COLT_22-3	06/01/2025	PAYDOWN		125,358	125,358	125,357	125,358	0	0	0	0	0	125,358	0	0	0	2,032	02/01/2067	1.A FE
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	06/01/2025	PAYDOWN		127,961	127,961	127,960	127,961	0	0	0	0	0	127,961	0	0	0	1,449	01/25/2067	1.A
12661G-AA-7	CREDIT SUISSE MORTGAGE TRUST C CSMC_21-R	06/01/2025	PAYDOWN		100,856	100,856	102,408	102,289	0	(1,433)	0	(1,433)	0	100,856	0	0	0	860	01/25/2060	1.A FE
12663D-AC-8	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	06/01/2025	PAYDOWN		55,906	55,906	55,624	55,906	0	0	0	0	0	55,906	0	0	0	1,317	05/25/2067	1.A
12663G-AA-5	COLT MORTGAGE LOAN TRUST COLT_ SENIOR WH	06/01/2025	PAYDOWN		133,821	133,821	133,819	133,819	0	1	0	1	0	133,821	0	0	0	2,812	04/25/2067	1.A FE
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	06/01/2025	PAYDOWN		22,993	22,993	22,993	22,690	0	304	0	304	0	22,993	0	0	0	620	05/25/2067	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
126671-PV-2	COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1	06/01/2025	PAYDOWN		24	24	25	24	0	0	0	0	0	24	0	0	0	1	05/25/2032	1.A FM
126671-RX-6	COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S3	06/01/2025	PAYDOWN		70	70	71	221	0	(151)	0	(151)	0	70	0	0	0	7	05/25/2032	6. FM
126673-NF-5	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A	06/01/2025	PAYDOWN		22,035	22,035	20,244	21,215	0	819	0	819	0	22,035	0	0	0	349	03/25/2035	1.A FM
126673-NF-5	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A	06/27/2025	B48R_PB		634,674	658,543	605,036	634,052	0	622	0	622	0	634,674	0	0	0	14,991	03/25/2035	1.A FM
12667G-4W-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	06/25/2025	PAYDOWN		25,670	15,026	10,596	7,624	0	18,046	0	18,046	0	25,670	0	0	0	810	10/25/2035	1.A FM
12667G-4W-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	06/27/2025	VARIOUS		659,525	1,333,536	940,419	676,613	0	(17,088)	0	(17,088)	0	659,525	0	0	0	34,143	10/25/2035	1.A FM
12667G-XN-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	06/01/2025	PAYDOWN		16,420	15,800	14,076	11,849	0	4,571	0	4,571	0	16,420	0	0	0	365	08/25/2035	1.A FM
12668A-L3-7	CREDIT SUISSE MORTGAGE TRUST C CWALT_05-	06/01/2025	PAYDOWN		5,498	5,424	3,224	3,224	0	2,274	0	2,274	0	5,498	0	0	0	194	01/25/2036	1.A FM
12668B-EJ-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	06/01/2025	PAYDOWN		38,962	38,993	33,814	29,152	0	9,809	0	9,809	0	38,962	0	0	0	908	02/25/2036	1.A FM
12668B-FG-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	06/01/2025	PAYDOWN		1,684	1,631	1,348	839	0	845	0	845	0	1,684	0	0	0	40	02/25/2036	1.A FM
126694-3B-2	COUNTRYWIDE HOME LOANS CWHL_06 CWHL_06-8	06/01/2025	PAYDOWN		626	657	422	422	0	204	0	204	0	626	0	0	0	16	05/25/2036	1.G FM
126694-FQ-6	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-2	06/01/2025	PAYDOWN		4,314	4,314	4,143	2,956	0	1,357	0	1,357	0	4,314	0	0	0	104	10/25/2035	1.A FM
126694-M6-2	COUNTRYWIDE HOME LOANS CWHL_06 CWHL_06-0	06/25/2025	PAYDOWN		13,330	13,330	10,685	11,550	0	1,780	0	1,780	0	13,330	0	0	0	162	04/25/2046	1.A FM
126694-M6-2	COUNTRYWIDE HOME LOANS CWHL_06 CWHL_06-0	06/27/2025	B48R_PB		1,004,807	1,159,506	929,417	1,004,638	0	169	0	169	0	1,004,807	0	0	0	17,538	04/25/2046	1.A FM
126694-TU-2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-3	06/01/2025	PAYDOWN		4,250	4,250	2,750	2,750	0	1,501	0	1,501	0	4,250	0	0	0	107	01/25/2036	1.A FM
126694-WE-4	COUNTRYWIDE HOME LOANS CWHL_06 CWHL_06-H	06/01/2025	PAYDOWN		40,182	40,182	34,895	39,113	0	1,069	0	1,069	0	40,182	0	0	0	880	03/20/2036	1.A FM
12673U-AA-2	COLT MORTGAGE LOAN TRUST COLT_ NV2-A1 1	06/01/2025	PAYDOWN		44,936	44,936	44,936	0	0	0	0	0	0	44,936	0	0	0	684	02/25/2070	1.A FE
144528-AC-0	CARRINGTON MORTGAGE LOAN TRUST CARR_06-N	06/25/2025	PAYDOWN		363,247	363,247	228,846	289,863	0	73,384	0	73,384	0	363,247	0	0	0	2,911	07/25/2036	1.A FM
144528-AC-0	CARRINGTON MORTGAGE LOAN TRUST CARR_06-N	06/27/2025	B48R_PB		5,888,849	7,309,498	4,604,984	5,832,814	0	56,035	0	56,035	0	5,888,849	0	0	0	82,240	07/25/2036	1.A FM
152314-JP-6	CENTEX HOME EQUITY CXHE_04-B CXHE_04-B	06/01/2025	PAYDOWN		52,736	52,736	55,712	54,190	0	(1,454)	0	(1,454)	0	52,736	0	0	0	1,196	03/25/2034	1.A FM
161546-FV-3	CHASE FUNDING MORTGAGE LOAN AS CFAB_03-4	06/01/2025	PAYDOWN		57,622	57,622	56,111	55,630	0	1,992	0	1,992	0	57,622	0	0	0	1,202	05/25/2033	1.A FM
161546-JP-2	CHASE FUNDING MORTGAGE LOAN AS CFAB_04-2	06/25/2025	PAYDOWN		531	531	486	495	0	36	0	36	0	531	0	0	0	14	02/25/2035	1.A FM
16159H-AD-9	CHASE MORTGAGE FINANCE CORPORA CHASE_24-	06/01/2025	PAYDOWN		324,747	324,747	322,660	322,660	0	2,087	0	2,087	0	324,747	0	0	0	8,244	02/25/2055	1.A
16160D-AB-9	CHASE HOME LENDING MORTGAGE TR CHASE_24-	06/01/2025	PAYDOWN		189,144	189,144	188,494	188,498	0	647	0	647	0	189,144	0	0	0	4,572	01/25/2055	1.A
16160D-AD-5	CHASE HOME LENDING MORTGAGE TR CHASE_24-	06/01/2025	PAYDOWN		151,316	151,316	152,307	152,169	0	(853)	0	(853)	0	151,316	0	0	0	3,963	01/25/2055	1.A
161631-AX-4	CHASE MORTGAGE FINANCE CORPORA CHASE_07-	06/01/2025	PAYDOWN		5,200	3,724	2,723	1,309	0	3,892	0	3,892	0	5,200	0	0	0	164	07/25/2037	1.A FM
161935-AD-3	CHASE HOME LENDING MORTGAGE TR WHOLE CMO	06/01/2025	PAYDOWN		75,843	75,838	76,268	0	0	(425)	0	(425)	0	75,843	0	0	0	379	04/25/2056	1.A FE
16678R-CT-2	CHEVY CHASE MORTGAGE FUNDING C CCMFC_05-	06/25/2025	PAYDOWN		16,544	16,544	15,232	14,795	0	1,749	0	1,749	0	16,544	0	0	0	232	01/25/2036	1.A FM
16678R-CU-9	CHEVY CHASE MORTGAGE FUNDING C CCMFC_05-	06/25/2025	PAYDOWN		1,049	1,049	924	1,034	0	15	0	15	0	1,049	0	0	0	16	01/25/2036	1.A FM
172973-3M-9	CITICORP MORTGAGE SECURITIES I CMSI_05-7	06/01/2025	PAYDOWN		13,080	13,080	12,038	12,893	0	187	0	187	0	13,080	0	0	0	300	10/25/2035	1.A FM
172987-BA-6	CITIGROUP MORTGAGE LOAN TRUST CMLUTI_06-	06/01/2025	PAYDOWN		16,941	17,149	15,748	14,695	0	2,246	0	2,246	0	16,941	0	0	0	326	11/25/2036	1.A FM
17307G-LP-1	CREDIT-BASED ASSET SERVICING A CBASS_04-	06/25/2025	PAYDOWN		138,481	138,481	128,268	136,806	0	1,675	0	1,675	0	138,481	0	0	0	864	10/25/2034	1.A FM
17309Q-AF-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI_06-W	06/25/2025	PAYDOWN		154,751	154,751	131,393	141,914	0	12,837	0	12,837	0	154,751	0	0	0	3,197	10/25/2036	1.A FM
17311F-AF-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-0	06/01/2025	PAYDOWN		83,388	83,388	52,680	33,880	0	49,508	0	49,508	0	83,388	0	0	0	267	01/25/2037	1.A FM
17311L-AB-7	CMLTI_07-AR5 CMLTI_07-AR5 5.056% 04/25	06/01/2025	PAYDOWN		200	203	174	206	0	(6)	0	(6)	0	200	0	0	0	4	04/25/2037	1.A FM
17311Y-AA-1	CREDIT BASED ASSET SERVICING A CBASS_07-	06/01/2025	PAYDOWN		105,681	105,681	35,192	35,192	0	70,489	0	70,489	0	105,681	0	0	0	301	03/25/2037	1.A FM
17313B-AA-9	CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-A	06/25/2025	PAYDOWN		587,252	587,253	519,691	561,010	0	26,242	0	26,242	0	587,252	0	0	0	11,315	05/25/2037	1.A FM
17321L-AA-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI_13-J	06/01/2025	PAYDOWN		4,796	4,796	4,914	4,914	0	(118)	0	(118)	0	4,796	0	0	0	70	10/25/2043	1.A
17329M-CL-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI_21-J	06/01/2025	PAYDOWN		247,521	247,521	252,684	252,684	0	(5,163)	0	(5,163)	0	247,521	0	0	0	2,711	07/25/2051	1.A
17330C-AA-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI_22-J	06/01/2025	PAYDOWN		84,372	84,372	84,302	84,302	0	69	0	69	0	84,372	0	0	0	815	02/25/2052	1.A
18974B-AH-2	CITIMORTGAGE ALTERNATIVE LOAN CMALT_06-A	06/01/2025	PAYDOWN		8,946	14,843	12,741	13,387	0	(4,441)	0	(4,441)	0	8,946	0	0	0	371	10/25/2036	3.A FM
19687Y-AA-3	COLT FUNDING LLC COLT_20-RPL1 COLT_20-RP	06/01/2025	PAYDOWN		114,276	114,276	114,276	114,276	0	0	0	0	0	114,276	0	0	0	657	01/25/2065	1.A FE
19688L-AA-0	COLT FUNDING LLC COLT_22-5-A1 COLT_22-5-	06/01/2025	PAYDOWN		82,175	82,175	82,149	82,175	0	0	0	0	0	82,175	0	0	0	1,601	04/25/2067	1.A FE
19688M-AA-8	COLT MORTGAGE LOAN TRUST COLT_ COLT_22-8	06/01/2025	PAYDOWN		398,130	398,130	398,124	398,130	0	0	0	0	0	398,130	0	0	0	10,854	08/25/2067	1.A FE
19688Q-AA-9	COLT FUNDING LLC COLT_24-INV4 WHOLE CMO	06/01/2025	PAYDOWN		129,273	129,273	129,273	129,273	0	0	0	0	0	129,273	0	0	0	2,812	05/25/2069	1.A
19688Y-AA-2	COLT MORTGAGE LOAN TRUST COLT_ COLT_24-7	06/01/2025	PAYDOWN		250,619	250,619	250,830	250,776	0	(158)	0	(158)	0	250,619	0	0	0	5,693	12/26/2069	1.A FE
225470-UB-7	CREDIT SUISSE MORTGAGE CAPITAL CSMC_06-C	06/25/2025	PAYDOWN		302,866	302,866	286,965	317,747	0	(14,881)	0	(14,881)	0	302,866	0	0	0	11,432	11/25/2035	1.A FM
22757C-AA-0	CROSS MORTGAGE TRUST CROSS_24 WHOLE CMO	06/01/2025	PAYDOWN		53,870	53,870	53,929	0	0	(59)	0	(59)	0	53,870	0	0	0	783	11/25/2069	1.A
22757H-AA-9	CROSS MORTGAGE TRUST CROSS_24- WHOLE CMO	06/01/2025	PAYDOWN		241,321	241,321	241,319	241,321	0	0	0	0	0	241,321	0	0	0	5,871	08/25/2069	1.A
23332U-DB-7	DSLA MORTGAGE LOAN TRUST DSLA_ SENIOR WH	06/20/2025	PAYDOWN		73,392	73,392	57,821	57,821	0	15,571	0	15,571	0	73,392	0	0	0	790	03/19/2045	1.A FM
23332U-EL-4	DSLA MORTGAGE LOAN TRUST DSLA_ SENIOR WH	06/20/2025	PAYDOWN		145,173	145,173	114,725	114,725	0	30,448	0	30,448	0	145,173	0	0	0	1,205	08/19/2045	1.A FM
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE DRMT_22-2	06/01/2025	PAYDOWN		37,310	37,310	37,261	37,310	0	0	0	0	0	37,310	0	0	0	655	03/25/2067	1.A
251510-DF-7	DEUTSCHE ALT-A SECURITIES INC DBALT_05-1	06/25/2025	PAYDOWN		7,115	7,115	7,119	7,115	0	0	0	0	0	7,115	0	0	0	152	02/25/2035	1.B FM
25151X-AA-9	DEUTSCHE ALT-A SECURITIES INC DBALT_07-0	06/25/2025	PAYDOWN		59,420	59,420	47,878	52,027	0	7,393	0	7,393	0	59,420	0	0	0	380	08/25/2047	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25151X-AB-7	DEUTSCHE ALT-A SECURITIES INC DBALT_07-0	06/25/2025	PAYDOWN		127,310	127,310	102,654	108,600	0	18,710	0	18,710	0	127,310	0	0	0	1,429	08/25/2047	1.A FM
26846X-AA-8	ELLINGTON FINANCIAL MORTGAGE T WHOLE CMO	06/25/2025	PAYDOWN		86,325	86,325	86,324	0	0	1	0	1	0	86,325	0	0	0	1,272	03/25/2070	1.A FE
30246Q-BV-4	FBR SECURITIZATION TRUST FBRS_ FBRS_05-4	06/25/2025	PAYDOWN		371,332	371,332	236,111	327,218	0	44,114	0	44,114	0	371,332	0	0	0	6,789	10/25/2035	1.A FM
31573C-AA-3	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO	06/01/2025	PAYDOWN		16,019	16,019	16,018	16,018	0	0	0	0	0	16,019	0	0	0	148	02/25/2026	1.A
31574P-AA-3	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH	06/01/2025	PAYDOWN		64,778	64,778	64,777	64,777	0	1	0	1	0	64,778	0	0	0	616	05/25/2065	1.A
31738Q-AA-4	FINANCE OF AMERICA STRUCTURED WHOLE_CMO	04/28/2025	RAYMOND JAMES		11,574,798	11,986,845	11,906,296	11,914,904	0	815	0	815	0	11,915,719	0	(340,921)	(340,921)	51,610	07/25/2051	1.A FE
31738Q-AA-4	FINANCE OF AMERICA STRUCTURED WHOLE_CMO	04/25/2025	PAYDOWN		172,541	172,541	171,382	171,506	0	1,036	0	1,036	0	172,541	0	0	0	719	07/25/2051	1.A FE
31738Q-AB-2	FINANCE OF AMERICA STRUCTURED WHOLE_CMO	04/28/2025	RAYMOND JAMES		2,801,003	2,895,093	2,875,945	2,877,903	0	186	0	186	0	2,878,089	0	(77,086)	(77,086)	17,451	07/25/2051	1.C FE
31738Q-AB-2	FINANCE OF AMERICA STRUCTURED WHOLE_CMO	04/25/2025	PAYDOWN		40,451	40,451	40,183	40,211	0	240	0	240	0	40,451	0	0	0	236	07/25/2051	1.C FE
32051G-TD-7	FIRST HORIZON ALTERNATIVE MORT FHAMS_05-	06/01/2025	PAYDOWN		452	459	400	260	0	192	0	192	0	452	0	0	0	13	09/25/2035	1.A FM
32051G-TD-7	FIRST HORIZON ALTERNATIVE MORT FHAMS_05-	05/01/2025	PAYDOWN		464	464	405	263	0	201	0	201	0	464	0	0	0	11	09/25/2035	1.E FM
32051G-TD-7	FIRST HORIZON ALTERNATIVE MORT FHAMS_05-	04/01/2025	PAYDOWN		521	483	422	274	0	247	0	247	0	521	0	0	0	10	09/25/2035	2.A FM
32052F-AR-7	FIRST HORIZON ALTERNATIVE MORT FHAMS_06-	06/01/2025	PAYDOWN		6	(4,123)	(2,685)	(1,209)	0	1,216	0	1,216	0	6	0	0	0	38	11/25/2036	1.A FM
32113J-AA-3	FIRST NLC TRUST FNLC_05-1 FNLC_05-1 4.	06/25/2025	PAYDOWN		151,730	151,730	124,267	128,878	0	22,853	0	22,853	0	151,730	0	0	0	1,905	05/25/2035	1.A FM
33767C-AG-2	FIRSTKEY MORTGAGE TRUST FKMT_1 FKMT_15-1	06/01/2025	PAYDOWN		1,363	1,363	1,389	1,389	0	(26)	0	(26)	0	1,363	0	0	0	20	03/25/2045	1.A
33851J-AC-3	FLAGSTAR MORTGAGE TRUST FSMT_1 SUPSEN WH	06/01/2025	PAYDOWN		17,763	17,763	17,695	17,695	0	68	0	68	0	17,763	0	0	0	292	05/25/2048	1.A
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST FSMT_2 SUPSEN WH	06/01/2025	PAYDOWN		16,240	16,240	16,473	16,473	0	(233)	0	(233)	0	16,240	0	0	0	203	03/25/2050	1.A
33852E-AF-6	FLAGSTAR MORTGAGE TRUST FSMT_2 FSMT_21-2	06/25/2025	PAYDOWN		50,889	50,889	52,336	52,313	0	(1,424)	0	(1,424)	0	50,889	0	0	0	562	04/25/2051	1.A
36166X-AA-9	GCAT LLC GCAT_21-NQM2 SENIOR WHOLE_CMO _	06/01/2025	PAYDOWN		11,552	11,552	11,551	11,551	0	0	0	0	0	11,552	0	0	0	47	05/25/2066	1.A
36166X-AB-7	GCAT LLC GCAT_21-NQM2 SENIOR WHOLE_CMO _	06/01/2025	PAYDOWN		11,562	11,562	11,562	11,562	0	0	0	0	0	11,562	0	0	0	56	05/25/2066	1.A
36167C-AA-4	ANGELO GORDON MORTGAGE TRUST G GCAT_19-R	06/01/2025	PAYDOWN		62,884	62,884	63,061	62,928	0	(44)	0	(44)	0	62,884	0	0	0	733	10/25/2068	1.A
36167K-AA-6	GCAT TRUST GCAT_21-NQM6 WHOLE_CMO _21-NQ	06/01/2025	PAYDOWN		5,660	5,660	5,660	5,660	0	0	0	0	0	5,660	0	0	0	42	08/25/2066	1.A
36167V-AA-2	GCAT_19-NQM3 SENIOR WHOLE_CMO _19-NQM3 1	06/01/2025	PAYDOWN		7,131	7,131	7,131	7,131	0	0	0	0	0	7,131	0	0	0	114	11/25/2059	1.A
36168K-AD-9	GCAT LLC GCAT_21-NQM5 WHOLE_CMO _21-NQM5	06/01/2025	PAYDOWN		134,741	134,741	134,740	134,726	0	15	0	15	0	134,741	0	0	0	899	07/26/2066	1.A
36168V-AA-1	GCAT TRUST GCAT_22-NQM1 WHOLE_CMO _22-NQ	06/01/2025	PAYDOWN		73,097	73,097	73,097	73,097	0	0	0	0	0	73,097	0	0	0	979	03/25/2067	1.A
36168V-AC-7	GCAT TRUST GCAT_22-NQM1 WHOLE_CMO _22-NQ	06/01/2025	PAYDOWN		198,580	198,580	180,600	182,274	0	16,305	0	16,305	0	198,580	0	0	0	2,810	02/25/2067	1.A
36168X-AA-7	GCAT TRUST GCAT_22-HX1 SENIOR WHOLE_CMO	06/01/2025	PAYDOWN		65,868	65,868	65,868	65,868	0	0	0	0	0	65,868	0	0	0	826	12/25/2066	1.A
36169D-AA-0	GCAT TRUST GCAT_23-NQM2 SENIOR WHOLE_CMO	06/01/2025	PAYDOWN		127,631	127,631	127,630	127,631	0	0	0	0	0	127,631	0	0	0	3,093	11/25/2067	1.A
36170H-AA-8	GCAT TRUST GCAT_22-NQM4 GCAT_22-NQM4 5	06/01/2025	PAYDOWN		59,931	59,931	59,931	59,931	0	0	0	0	0	59,931	0	0	0	1,322	08/25/2067	1.A
362256-AC-3	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1	06/25/2025	PAYDOWN		113,718	113,718	36,845	36,845	0	76,873	0	76,873	0	113,718	0	0	0	274	10/25/2036	1.A FM
362256-AC-3	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1	06/27/2025	B48R_PB		3,711,046	11,453,845	3,711,046	3,711,046	0	0	0	0	0	3,711,046	0	0	0	44,829	10/25/2036	1.A FM
36228F-AA-4	GSMPS MORTGAGE LOAN TRUST GSMP GSMPS_98-	06/01/2025	PAYDOWN		501	501	525	510	0	(9)	0	(9)	0	501	0	0	0	9	09/19/2027	2.B FM
3622EQ-AE-5	GSAA HOME EQUITY TRUST GSAA_07 GSAA_07-1	06/25/2025	PAYDOWN		62,423	62,423	37,050	22,843	0	39,580	0	39,580	0	62,423	0	0	0	333	02/25/2037	1.A FM
362334-BQ-6	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-3	06/25/2025	PAYDOWN		12,410	12,411	6,722	3,926	0	8,483	0	8,483	0	12,410	0	0	0	108	03/25/2036	1.A FM
362334-ME-1	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-6	06/01/2025	PAYDOWN		46,367	46,367	23,911	12,325	0	34,043	0	34,043	0	46,367	0	0	0	104	03/25/2036	1.A FM
362381-AC-9	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1	06/25/2025	PAYDOWN		119,704	119,704	74,892	41,063	0	78,641	0	78,641	0	119,704	0	0	0	469	08/25/2036	1.A FM
36242D-VA-8	GSR MORTGAGE LOAN TRUST GSR_05 GSR_05-1F	06/01/2025	PAYDOWN		7,335	7,335	7,363	7,174	0	161	0	161	0	7,335	0	0	0	202	02/25/2035	1.D FM
36242D-VA-8	GSR MORTGAGE LOAN TRUST GSR_05 GSR_05-1F	05/01/2025	PAYDOWN		4,479	4,479	4,496	4,381	0	98	0	98	0	4,479	0	0	0	92	02/25/2035	1.E FM
36244S-AC-2	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1	06/01/2025	PAYDOWN		14,646	14,646	4,293	4,293	0	10,353	0	10,353	0	14,646	0	0	0	35	07/25/2036	1.A FM
36258W-AH-5	GS MORTGAGE_BACKED SECURITIES GSMBS_20-P	06/01/2025	PAYDOWN		45,366	45,366	46,631	46,570	0	(1,203)	0	(1,203)	0	45,366	0	0	0	603	10/25/2050	1.A
36260D-AB-6	GS MORTGAGE_BACKED SECURITIES SUPSEN WHO	06/01/2025	PAYDOWN		10,208	10,208	10,524	10,524	0	(316)	0	(316)	0	10,208	0	0	0	139	03/27/2051	1.A
36272D-AA-4	GS MORTGAGE-BACKED SECURITIES SENIORWHOL	06/01/2025	PAYDOWN		108,566	108,566	108,634	0	0	(68)	0	(68)	0	108,566	0	0	0	543	10/25/2055	1.A FE
362948-AA-9	GS MORTGAGEBACKED SECURITIES T GSMBS_24-	06/01/2025	PAYDOWN		126,965	126,965	120,413	120,647	0	6,319	0	6,319	0	126,965	0	0	0	2,035	09/25/2061	1.A
36298Y-AA-8	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1	06/25/2025	PAYDOWN		21,266	21,266	8,951	4,509	0	16,758	0	16,758	0	21,266	0	0	0	50	09/25/2036	1.A FM
367919-AA-5	GCAT GCAT_24-INV4 WHOLE CMO NV4-A1 144A	06/01/2025	PAYDOWN		264,056	264,056	264,345	264,333	0	(277)	0	(277)	0	264,056	0	0	0	6,590	12/25/2054	1.A
36830F-AA-4	GCAT TRUST GCAT_24-INV3 WHOLE CMO NV3-A1	06/01/2025	PAYDOWN		206,407	206,407	208,020	207,999	0	(1,592)	0	(1,592)	0	206,407	0	0	0	5,012	09/25/2054	1.A
39538W-GA-0	GREENPOINT MORTGAGE FUNDING TR GPMF_06-A	06/25/2025	PAYDOWN		55,158	55,158	46,608	45,075	0	10,083	0	10,083	0	55,158	0	0	0	625	03/25/2036	1.A FM
39538W-HA-9	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH	06/25/2025	PAYDOWN		238,523	238,523	183,961	189,183	0	49,340	0	49,340	0	238,523	0	0	0	4,467	05/25/2036	1.A FM
39539F-AK-0	GREENPOINT MORTGAGE FUNDING TR GPM_06-AR	06/25/2025	PAYDOWN		298,632	298,632	240,399	256,262	0	42,371	0	42,371	0	298,632	0	0	0	2,244	09/25/2046	1.A FM
39539M-AA-7	GREENPOINT MORTGAGE FUNDING TR GPMF_07-A	06/25/2025	PAYDOWN		140,435	140,435	118,295	129,281	0	11,154	0	11,154	0	140,435	0	0	0	1,571	06/25/2037	1.A FM
39539M-AA-7	GREENPOINT MORTGAGE FUNDING TR GPMF_07-A	06/27/2025	B48R_PB		4,625,231	5,020,402	4,228,947	4,621,655	0	3,576	0	3,576	0	4,625,231	0	0	0	77,453	06/25/2037	1.A FM
41161M-AC-4	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	06/20/2025	PAYDOWN		144,026	143,730	86,261	62,066	0	81,960	0	81,960	0	144,026	0	0	0	1,587	07/19/2046	1.A FM
41161M-AC-4	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	06/27/2025	B48R_PB		6,470,851	15,361,815	9,219,589	6,633,554	0	(162,703)	0	(162,703)	0	6,470,851	0	0	0	338,229	07/19/2046	1.A FM
41161P-LC-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	06/20/2025	PAYDOWN		124,376	124,035	86,422	62,055	0	62,322	0	62,322	0	124,376	0	0	0	1,129	03/19/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	06/20/2025	PAYDOWN		102,112	101,785	66,385	53,121	0	48,991	0	48,991	0	102,112	0	0	0	1,365	06/19/2035	1.A FM
41161P-MG-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	06/20/2025	PAYDOWN		84,054	84,054	71,977	80,674	0	3,380	0	3,380	0	84,054	0	0	0	823	06/19/2035	1.A FM
41162D-AF-6	HVMLT_06-12 SUPSEN WHOLE_CMO _06-12 4.	06/20/2025	PAYDOWN		8,173	8,173	6,631	7,361	0	813	0	813	0	8,173	0	0	0	112	01/19/2038	1.A FM
41164Y-AB-7	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH	06/20/2025	PAYDOWN		72,840	72,805	63,413	68,643	0	4,197	0	4,197	0	72,840	0	0	0	1,079	07/19/2047	1.A FM
43761D-AA-8	HOMES TRUST HOMES_25-NQM1 WHOLE CMO NQM1	06/01/2025	PAYDOWN		62,929	62,929	62,929	0	0	0	0	0	0	62,929	0	0	0	1,193	01/25/2070	1.A FE
449670-EP-9	IMC HOME EQUITY LOAN TRUST IMC IMCHE_98-	06/01/2025	PAYDOWN		914	914	958	911	0	3	0	3	0	914	0	0	0	39	08/20/2029	1.A FM
45276P-AA-4	IMPERIAL FUND MORTGAGE TRUST I SENIOR WH	06/01/2025	PAYDOWN		19,814	19,814	19,814	19,814	0	0	0	0	0	19,814	0	0	0	292	03/25/2067	1.A
45660L-3X-5	RESIDENTIAL ASSET SECURITIZATI RAST_05-A	06/01/2025	PAYDOWN		161	(526)	(367)	(208)	0	368	0	368	0	161	0	0	0	3	02/25/2036	1.A FM
45670L-AA-5	IMSC_07-HOA1 IMSC_07-HOA1 4.794% 07/25	06/25/2025	PAYDOWN		28,210	30,379	23,614	23,614	0	4,596	0	4,596	0	28,210	0	0	0	592	07/25/2047	2.C FM
46591H-BL-3	JP MORGAN WEALTH MANAGEMENT JP JPMWM_21-	06/25/2025	PAYDOWN		87,175	87,175	87,276	86,830	0	345	0	345	0	87,175	0	0	0	2,206	11/25/2036	1.E FE
46591T-BG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	06/01/2025	PAYDOWN		2,790	2,790	2,846	2,846	0	(56)	0	(56)	0	2,790	0	0	0	38	07/25/2050	1.A
46592N-AF-3	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_21-	06/25/2025	PAYDOWN		44,544	44,544	45,671	45,671	0	(1,128)	0	(1,128)	0	44,544	0	0	0	476	11/25/2051	1.A
46592N-AN-6	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_21-	06/01/2025	PAYDOWN		16,387	16,387	16,210	16,218	0	169	0	169	0	16,387	0	0	0	175	11/25/2051	1.A
46592X-BQ-6	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_21-	04/29/2025	MORGAN STANLEY & CO. INC		2,237,193	2,504,029	2,517,221	2,517,221	0	0	0	0	0	2,517,221	0	(280,028)	(280,028)	25,910	04/25/2052	1.A
46592X-BQ-6	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_21-	04/01/2025	PAYDOWN		27,909	27,909	28,056	28,056	0	(147)	0	(147)	0	27,909	0	0	0	233	04/25/2052	1.A
465976-AA-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	06/01/2025	PAYDOWN		183,939	183,939	180,596	180,596	0	3,343	0	3,343	0	183,939	0	0	0	2,386	07/25/2052	1.A
466247-P6-4	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_06-	06/01/2025	PAYDOWN		91,748	91,748	86,516	90,934	0	814	0	814	0	91,748	0	0	0	2,397	04/25/2036	1.A FM
46628Y-AX-8	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_06-	06/01/2025	PAYDOWN		0	(123)	(96)	(53)	0	53	0	53	0	0	0	0	0	3	07/25/2036	1.A FM
46629B-AC-3	JP MORGAN MORTGAGE ACQUISITION JPMAC_06-	06/01/2025	PAYDOWN		27,790	27,790	18,817	13,046	0	14,744	0	14,744	0	27,790	0	0	0	262	08/25/2036	1.A FM
46629Q-AC-0	JP MORGAN MORTGAGE ACQUISITION JPMAC_06-	06/01/2025	PAYDOWN		8,450	8,450	6,472	2,086	0	6,364	0	6,364	0	8,450	0	0	0	102	10/25/2036	1.A FM
46630M-AF-9	JP MORGAN MORTGAGE ACQUISITION JPMAC_07-	06/01/2025	PAYDOWN		64,595	64,595	42,983	15,300	0	49,296	0	49,296	0	64,595	0	0	0	236	01/25/2037	1.A FM
46630X-AF-5	JP MORGAN MORTGAGE ACQUISITION JPMAC_07-	06/25/2025	PAYDOWN		10,537	10,537	10,448	10,540	0	(3)	0	(3)	0	10,537	0	0	0	185	03/25/2037	1.A FM
46641T-AC-8	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1	06/01/2025	PAYDOWN		47,254	47,254	44,745	140,430	81,937	(175,114)	0	(93,177)	0	47,254	0	0	0	671	03/26/2036	1.A FM
46641T-AH-7	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1	06/01/2025	PAYDOWN		38,907	38,907	35,690	187,693	0	(148,786)	0	(148,786)	0	38,907	0	0	0	551	03/26/2036	1.A FM
46641T-BJ-2	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1	06/01/2025	PAYDOWN		100,841	100,841	76,703	196,584	0	(95,742)	0	(95,742)	0	100,841	0	0	0	1,231	06/26/2035	1.A FM
46642V-AL-2	JP MORGAN REMERIC JPMRR_14-5 JPMRR_14-5	06/01/2025	PAYDOWN		10,846	27,221	20,834	20,834	0	(9,988)	0	(9,988)	0	10,846	0	0	0	227	09/27/2036	3.B FM
46651D-AC-0	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	06/01/2025	PAYDOWN		24,159	24,159	24,455	24,455	0	(296)	0	(296)	0	24,159	0	0	0	316	02/25/2050	1.A
46652F-AC-4	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_20-	06/01/2025	PAYDOWN		18,819	18,819	19,328	19,328	0	(509)	0	(509)	0	18,819	0	0	0	228	11/25/2050	1.A
46652F-AD-2	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_20-	06/01/2025	PAYDOWN		8,959	8,959	9,134	9,134	0	(175)	0	(175)	0	8,959	0	0	0	90	11/25/2050	1.A
46652F-BK-5	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_20-	06/01/2025	PAYDOWN		14,604	14,604	14,998	14,998	0	(395)	0	(395)	0	14,604	0	0	0	177	11/25/2050	1.A
46652T-AC-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	06/01/2025	PAYDOWN		45,975	45,975	47,513	47,513	0	(1,537)	0	(1,537)	0	45,975	0	0	0	576	03/25/2051	1.A
46653P-AM-9	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_21-	04/29/2025	J.P. MORGAN SECURITIES INC		1,352,933	1,453,301	1,487,136	1,487,136	0	(273)	0	(273)	0	1,486,863	0	(133,930)	(133,930)	15,038	10/25/2051	1.A
46653P-AM-9	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_21-	04/01/2025	PAYDOWN		24,987	24,987	25,569	25,569	0	(582)	0	(582)	0	24,987	0	0	0	208	10/25/2051	1.A
46653Q-AC-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	06/01/2025	PAYDOWN		110,442	110,442	109,872	109,872	0	569	0	569	0	110,442	0	0	0	1,127	05/25/2052	1.A
46654W-AQ-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	04/29/2025	J.P. MORGAN SECURITIES INC		1,246,691	1,354,639	1,355,683	1,355,639	0	(26)	0	(26)	0	1,355,613	0	(108,922)	(108,922)	14,017	07/25/2052	1.A
46654W-AQ-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	04/01/2025	PAYDOWN		17,053	17,053	17,066	17,066	0	(13)	0	(13)	0	17,053	0	0	0	142	07/25/2052	1.A
46654W-BT-7	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	06/01/2025	PAYDOWN		49,100	49,100	48,286	48,304	0	796	0	796	0	49,100	0	0	0	519	07/25/2052	1.A
46655D-BZ-4	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	06/01/2025	PAYDOWN		50,745	50,745	50,048	50,049	0	697	0	697	0	50,745	0	0	0	648	08/25/2052	1.A
46657T-AL-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE CMO	06/01/2025	PAYDOWN		130,483	130,483	130,280	0	0	204	0	204	0	130,483	0	0	0	652	08/25/2054	1.A
46657W-AL-2	JP MORGAN MORTGAGE TRUST JPMMT WHOLE CMO	06/01/2025	PAYDOWN		429,363	429,363	429,497	0	0	(134)	0	(134)	0	429,363	0	0	0	2,147	10/25/2054	1.A
46658P-AD-4	JP MORGAN MORTGAGE TRUST JPMMT WHOLE CMO	06/01/2025	PAYDOWN		62,893	62,893	63,283	0	0	(391)	0	(391)	0	62,893	0	0	0	314	04/25/2055	1.A
525170-BE-5	LEHMAN MANUFACTURED HOUSING AS LMH_98-1	06/15/2025	PAYDOWN		13,363	19,251	18,407	18,576	0	(5,213)	0	(5,213)	0	13,363	0	0	0	561	07/15/2028	5.B FE
525221-HD-2	LEHMAN XS TRUST LXS_06-2N SENIOR WHOLE_C	06/01/2025	PAYDOWN		70,636	70,636	51,697	56,129	0	14,507	0	14,507	0	70,636	0	0	0	335	02/25/2036	1.A FM
525221-HD-2	LEHMAN XS TRUST LXS_06-2N SENIOR WHOLE_C	06/27/2025	B48R_PB		4,677,282	5,893,082	4,313,000	4,682,815	0	(5,533)	0	(5,533)	0	4,677,282	0	0	0	62,379	02/25/2036	1.A FM
525226-AN-6	LEHMAN XS TRUST LXS_06-12N LXS_06-12N	06/25/2025	PAYDOWN		115,077	115,077	90,898	104,699	0	10,378	0	10,378	0	115,077	0	0	0	959	08/25/2046	1.A FM
525226-AN-6	LEHMAN XS TRUST LXS_06-12N LXS_06-12N	06/27/2025	B48R_PB		5,989,763	6,561,869	5,183,101	5,970,087	0	19,675	0	19,675	0	5,989,763	0	0	0	88,975	08/25/2046	1.A FM
525227-AE-4	LEHMAN XS TRUST LXS_06-GP2 LXS_06-GP2	06/25/2025	PAYDOWN		50,597	50,597	39,434	51,380	0	(784)	0	(784)	0	50,597	0	0	0	941	06/25/2046	1.A FM
52522D-AQ-4	LEHMAN XS TRUST LXS_06-16N LXS_06-16N	06/25/2025	PAYDOWN		187,972	187,972	149,672	171,302	0	16,669	0	16,669	0	187,972	0	0	0	1,514	11/25/2046	1.A FM
52523K-BH-6	LEHMAN XS TRUST LXS_06-17 LXS_06-17 4.	06/25/2025	PAYDOWN		43,002	41,569	30,608	35,491	0	7,511	0	7,511	0	43,002	0	0	0	226	08/25/2046	1.A FM
52523L-AD-4	LEHMAN XS TRUST LXS_06-13 LXS_06-13 8.	06/25/2025	PAYDOWN		65,552	64,302	47,033	48,219	0	17,333	0	17,333	0	65,552	0	0	0	742	09/25/2036	1.A FM
52523L-AD-4	LEHMAN XS TRUST LXS_06-13 LXS_06-13 8.	06/27/2025	B48R_PB		2,342,305	3,110,162	2,274,872	2,332,253	0	10,051	0	10,051	0	2,342,305	0	0	0	47,921	09/25/2036	1.A FM
52524G-AA-0	LEHMAN XS TRUST LXS_07-7N LXS_07-7N 4.	06/25/2025	PAYDOWN		38,591	38,484	30,421	34,630	0	3,960	0	3,960	0	38,591	0	0	0	378	06/25/2047	1.A FM
52524G-AA-0	LEHMAN XS TRUST LXS_07-7N LXS_07-7N 4.	06/27/2025	B48R_PB		1,885,716	2,095,876	1,656,733	1,886,000	0	(284)	0	(284)	0	1,885,716	0	0	0	30,400	06/25/2047	1.A FM
52524V-AD-1	LEHMAN XS TRUST LXS_07-15N LXS_07-15N	06/25/2025	PAYDOWN		84,509	84,509	70,460	73,285	0	11,224	0	11,224	0	84,509	0	0	0	692	08/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
52525B-AD-4	LEHMAN XS TRUST LXS_07-16N LXS_07-16N	06/25/2025	PAYDOWN		250,858	250,858	216,992	237,139	0	13,719	0	13,719	0	250,858	0	0	0	2,294	09/25/2047	1.A FM
542514-TQ-7	LONG BEACH MORTGAGE LOAN TRUST LBMLT_06-	06/25/2025	PAYDOWN		39,557	39,557	31,646	32,281	0	7,277	0	7,277	0	39,557	0	0	0	388	03/25/2036	1.A FM
54251P-AA-5	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB	06/25/2025	PAYDOWN		299,577	299,577	225,554	239,575	0	60,001	0	60,001	0	299,577	0	0	0	2,931	06/25/2036	1.A FM
54251P-AA-5	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB	06/27/2025	B48R_PB		11,666,186	14,548,167	10,953,467	11,634,367	0	31,819	0	31,819	0	11,666,186	0	0	0	201,392	06/25/2036	1.A FM
552740-AN-5	MASTR ASSET SECURITIZATION TRU MASTR_06-	06/01/2025	PAYDOWN		10,394	10,394	9,497	5,928	0	4,467	0	4,467	0	10,394	0	0	0	259	06/25/2036	1.A FM
55283F-AA-6	MFRA TRUST MFRA_21-NQM1 MFRA_21-NQM1 1	06/01/2025	PAYDOWN		7,733	7,733	7,733	7,733	0	0	0	0	0	7,733	0	0	0	37	04/25/2065	1.A
55283Q-AA-2	MRFA TRUST MFRA_21-RPL1 MFRA_21-RPL1 1	06/01/2025	PAYDOWN		54,240	54,240	54,240	54,240	0	0	0	0	0	54,240	0	0	0	260	07/25/2060	1.A
55285Q-AA-0	MFA_22-NQM2 MFRA_22-NQM2 4.000% 05/25/	06/01/2025	PAYDOWN		51,290	51,290	50,175	50,809	0	481	0	481	0	51,290	0	0	0	939	05/25/2067	1.A
585494-AK-3	MELLO MORTGAGE CAPITAL ACCEPTA MELLO_21-	06/25/2025	PAYDOWN		70,446	70,446	72,108	72,108	0	(1,662)	0	(1,662)	0	70,446	0	0	0	745	06/01/2051	1.A
585498-AJ-7	MELLO MORTGAGE CAPITAL ACCEPTA MELLO_18-	06/01/2025	PAYDOWN		90,214	90,214	93,372	93,146	0	(2,931)	0	(2,931)	0	90,214	0	0	0	1,315	03/25/2048	1.A
58549K-AF-8	MELLO MORTGAGE CAPITAL ACCEPTA MELLO_21-	06/01/2025	PAYDOWN		51,372	51,372	52,744	52,539	0	(1,168)	0	(1,168)	0	51,372	0	0	0	571	06/25/2051	1.A
58549R-AJ-5	MELLO MORTGAGE CAPITAL ACCEPTA MELLO_21-	06/01/2025	PAYDOWN		57,365	57,365	58,602	58,602	0	(1,237)	0	(1,237)	0	57,365	0	0	0	606	07/01/2051	1.A
59020U-AB-1	MERRILL LYNCH MORTGAGE INVESTO MLMI_04-A	06/01/2025	PAYDOWN		6,028	6,028	6,088	6,190	0	(162)	0	(162)	0	6,028	0	0	0	163	02/25/2034	3.A FM
59980C-AE-3	MILL CITY MORTGAGE LOAN TRUST MEZZANIN W	06/01/2025	PAYDOWN		1,537	1,537	1,507	1,529	0	7	0	7	0	1,537	0	0	0	21	01/25/2061	1.A
61744C-NT-9	MORGAN STANLEY ABS CAPITAL I M MEZZANIN	06/25/2025	PAYDOWN		132,949	132,949	122,978	132,753	0	196	0	196	0	132,949	0	0	0	1,729	02/25/2035	1.A FM
61748J-AA-5	MORGAN STANLEY MORTGAGE LOAN T MSM_06-9A	06/25/2025	PAYDOWN		116,057	116,057	55,193	26,768	0	89,288	0	89,288	0	116,057	0	0	0	272	08/25/2036	1.A FM
61762Q-AA-0	MORGAN STANLEY REREMIC TRUST M SENIOR AB	06/25/2025	PAYDOWN		9,847	9,847	7,478	7,696	0	2,151	0	2,151	0	9,847	0	0	0	217	10/25/2034	1.A FM
61776X-AA-9	MORGAN STANLEY RESIDENTIAL MOR MSRM_24-I	06/01/2025	PAYDOWN		527,558	527,558	529,125	529,101	0	(1,543)	0	(1,543)	0	527,558	0	0	0	12,683	09/25/2054	1.A
61915R-AU-0	MORTGAGEIT TRUST MHL_05-5 MHL_05-5 4.9	06/25/2025	PAYDOWN		29,365	29,365	29,145	28,964	0	401	0	401	0	29,365	0	0	0	620	12/25/2035	1.A FM
63861H-AL-2	NATIONSTAR MORTGAGE LOAN TRUST NSMLT_13-	06/01/2025	PAYDOWN		40,755	40,755	42,923	42,049	0	(1,293)	0	(1,293)	0	40,755	0	0	0	913	12/25/2052	1.A
643528-AC-6	NEW CENTURY ALTERNATIVE MORTGA NCAMT_06-	06/01/2025	PAYDOWN		35,889	35,889	17,282	7,700	0	28,189	0	28,189	0	35,889	0	0	0	200	07/25/2036	1.A FM
64352V-ES-6	NEW CENTURY HOME EQUITY LOAN T NCHET_03-	06/25/2025	PAYDOWN		42,363	42,363	39,546	40,796	0	1,568	0	1,568	0	42,363	0	0	0	1,110	10/25/2033	1.A FM
64352V-KW-0	NEW CENTURY HOME EQUITY LOAN T NCHET_05-	06/25/2025	PAYDOWN		678,090	678,090	475,404	629,120	0	48,970	0	48,970	0	678,090	0	0	0	13,410	06/25/2035	1.A FM
65537K-AB-6	NOMURA HOME EQUITY LOAN INC NH NHELI_07-	06/25/2025	PAYDOWN		13,203	12,371	8,680	9,720	0	3,484	0	3,484	0	13,203	0	0	0	270	02/25/2037	1.A FM
66988V-AA-6	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB	06/25/2025	PAYDOWN		273,262	273,263	208,848	221,477	0	51,786	0	51,786	0	273,262	0	0	0	1,236	06/25/2036	1.A FM
670855-AA-3	OBX TRUST OBX_23-NQM1 SENIOR WHOLE_CMO _	06/01/2025	PAYDOWN		20,955	20,955	20,955	20,955	0	0	0	0	0	20,955	0	0	0	528	11/25/2062	1.A
670857-AB-7	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO	06/01/2025	PAYDOWN		29,539	29,539	29,539	29,539	0	0	0	0	0	29,539	0	0	0	164	05/25/2061	1.A
670857-AC-5	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO	06/01/2025	PAYDOWN		29,539	29,539	29,539	29,543	0	(4)	0	(4)	0	29,539	0	0	0	189	05/25/2061	1.A
67112V-AL-9	ONSLOW BAY FINANCIAL LLC OBX_1 SUPSEN WH	06/25/2025	PAYDOWN		27,410	27,410	27,478	27,478	0	(69)	0	(69)	0	27,410	0	0	0	550	05/25/2049	1.A
67113C-AE-6	ONSLOW BAY FINANCIAL LLC OBX_2 SUPSEN WH	06/01/2025	PAYDOWN		3,986	3,986	4,076	4,076	0	(90)	0	(90)	0	3,986	0	0	0	57	05/25/2049	1.A
67114V-AA-1	OBX TRUST OBX_22-NQM1 WHOLE_CMO _22-NQM1	06/01/2025	PAYDOWN		23,734	23,734	23,734	23,734	0	0	0	0	0	23,734	0	0	0	237	11/25/2061	1.A
67115D-AA-0	OBX TRUST OBX_21-NQM4 WHOLE_CMO _21-NQM4	06/01/2025	PAYDOWN		47,783	47,783	47,782	47,783	0	0	0	0	0	47,783	0	0	0	385	10/25/2061	1.A
67115D-AB-8	OBX TRUST OBX_21-NQM4 WHOLE_CMO _21-NQM4	06/01/2025	PAYDOWN		19,113	19,113	19,113	19,113	0	0	0	0	0	19,113	0	0	0	170	10/25/2061	1.A
67115D-AC-6	OBX TRUST OBX_21-NQM4 WHOLE_CMO _21-NQM4	06/25/2025	PAYDOWN		19,113	19,113	19,113	19,113	0	0	0	0	0	19,113	0	0	0	186	10/25/2061	1.B
67117D-AA-8	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	06/01/2025	PAYDOWN		135,617	135,617	135,617	135,617	0	0	0	0	0	135,617	0	0	0	2,809	08/25/2062	1.A
67117Y-AA-2	OBX TRUST OBX_22-NQM8 SENIOR WHOLE_CMO _	06/01/2025	PAYDOWN		34,321	34,321	34,063	34,321	0	0	0	0	0	34,321	0	0	0	872	09/25/2062	1.A
67118H-AA-8	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE CMO	06/01/2025	PAYDOWN		258,130	258,130	258,128	258,130	0	0	0	0	0	258,130	0	0	0	6,279	12/26/2063	1.A
67119D-AA-6	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE CMO	06/25/2025	PAYDOWN		350,104	350,104	350,098	350,098	0	6	0	6	0	350,104	0	0	0	9,056	01/25/2064	1.A
67119E-AA-4	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE CMO	06/01/2025	PAYDOWN		261,878	261,878	261,875	261,878	0	0	0	0	0	261,878	0	0	0	6,339	06/25/2064	1.A
67119F-AA-1	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE CMO	06/01/2025	PAYDOWN		226,834	226,834	227,868	227,868	0	(1,034)	0	(1,034)	0	226,834	0	0	0	5,665	03/25/2064	1.A
67119X-AC-8	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE CMO	06/01/2025	PAYDOWN		470,329	470,329	470,329	470,329	0	0	0	0	0	470,329	0	0	0	9,390	09/25/2064	1.A
67119X-AC-8	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE CMO	06/30/2025	HEDGE INCREASE ADJUST.		(29,615)	0	(29,616)	0	0	0	0	0	0	(29,615)	0	0	0	0	09/25/2064	1.A
67120Q-AA-4	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE CMO	06/01/2025	PAYDOWN		109,252	109,252	109,250	0	0	2	0	2	0	109,252	0	0	0	1,419	02/25/2055	1.A FE
67120V-AA-3	ONSLOW BAY FINANCIAL LLC OBX_2 OBX_25-NQ	06/01/2025	PAYDOWN		471,927	471,927	471,923	0	0	4	0	4	0	471,927	0	0	0	9,376	11/25/2064	1.A FE
67448D-AL-4	OBX TRUST OBX_22-NQM2 WHOLE_CMO _22-NQM2	06/01/2025	PAYDOWN		85,400	85,400	85,399	85,400	0	0	0	0	0	85,400	0	0	0	1,017	01/25/2062	1.A
67448Q-AT-8	OBXT_19-EXP1 WHOLE_CMO _19-EXP1 144A 5	06/25/2025	PAYDOWN		112,126	112,126	112,275	112,275	0	(149)	0	(149)	0	112,126	0	0	0	2,532	01/25/2059	1.A
67448X-AD-8	OBX TRUST OBX_21-J3 OBX_21-J3 2.500% 1	06/01/2025	PAYDOWN		41,159	41,159	41,956	41,956	0	(797)	0	(797)	0	41,159	0	0	0	402	10/25/2051	1.A
67448Y-AC-8	OBX TRUST OBX_25-NQM3 WHOLE CMO M3-A1 14	06/01/2025	PAYDOWN		34,972	34,972	34,972	0	0	0	0	0	0	34,972	0	0	0	497	12/01/2064	1.A FE
67449A-AA-3	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE CMO	06/01/2025	PAYDOWN		38,339	38,339	38,338	0	0	0	0	0	0	38,339	0	0	0	175	03/25/2065	1.A FE
67449D-AA-7	OBX TRUST OBX_24-NQM15 SENIORWHOLECMO24-	06/01/2025	PAYDOWN		465,060	465,060	465,056	465,060	0	0	0	0	0	465,060	0	0	0	9,804	10/25/2064	1.A
676477-AA-0	OCEANVIEW MORTGAGE LOAN TRUST OVMLT_20-1	06/01/2025	PAYDOWN		18,999	18,999	18,999	18,999	0	0	0	0	0	18,999	0	0	0	125	05/28/2050	1.A
67647B-AU-7	OCEANVIEW MORTGAGE TRUST OCMT_ WHOLE CMO	06/25/2025	PAYDOWN		257,733	257,733	257,623	0	0	111	0	111	0	257,733	0	0	0	1,113	03/25/2055	1.A FE
67647V-AD-1	OCEANVIEW MORTGAGE TRUST OCMT_ WHOLE CMO	06/01/2025	PAYDOWN		44,966	44,966	46,076	46,076	0	(1,110)	0	(1,110)	0	44,966	0	0	0	470	06/25/2051	1.A
68383N-CG-6	OPTEUM MORTGAGE ACCEPTANCE COR OPMAC_05-	06/25/2025	PAYDOWN		277,425	277,425	227,488	276,832	0	592	0	592	0	277,425	0	0	0	5,635	11/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
73015B-AC-9	PMT LOAN TRUST PMTLT_24-INV1 WHOLE CMO I	06/01/2025	PAYDOWN		145,733	145,733	143,160	143,171	0	2,562	0	2,562	0	145,733	0	0	0	3,159	10/25/2059	1.A
743874-AJ-8	PROVIDENT FUNDING MORTGAGE LOA SENIOR WH	06/01/2025	PAYDOWN		21,822	21,822	22,122	22,122	0	(300)	0	(300)	0	21,822	0	0	0	281	02/25/2050	1.A
74390R-AA-1	PRPM LLC PRPM_25-RCF1 PRPM_25-RCF1 4.5	06/25/2025	PAYDOWN		126,963	126,963	124,257	0	0	2,706	0	2,706	0	126,963	0	0	0	1,769	02/25/2055	1.A FE
74391E-AA-9	PRPM ADVISORS LLC PRPM_25-NQM1 QM1-A1 1	06/01/2025	PAYDOWN		32,726	32,726	32,726	0	0	1	0	1	0	32,726	0	0	0	679	11/25/2069	1.A FE
74448J-AA-1	PRPM_24-RCF4 PRPM_24-RCF4 4.000% 07/25	06/25/2025	PAYDOWN		192,771	192,771	185,476	185,789	0	6,982	0	6,982	0	192,771	0	0	0	3,279	07/25/2054	1.A
74448M-AA-4	PRP ADVISORS LLC PRPM_24-RPL4 PRPM_24-RP	06/25/2025	PAYDOWN		151,703	151,703	145,719	145,731	0	5,972	0	5,972	0	151,703	0	0	0	2,717	12/25/2054	1.A FE
74922A-AA-5	RESIDENTIAL ACCREDIT LOANS INC RALI_07-Q	06/25/2025	PAYDOWN		90,432	90,432	74,493	81,625	0	8,806	0	8,806	0	90,432	0	0	0	868	07/25/2037	1.A FM
74922R-AC-4	RESIDENTIAL ACCREDIT LOANS INC RALI_06-Q	06/01/2025	PAYDOWN		37,804	55,552	38,010	33,553	0	4,251	0	4,251	0	37,804	0	0	0	621	12/25/2036	1.A FM
74922R-AH-3	RESIDENTIAL ACCREDIT LOANS INC RALI_06-Q	06/25/2025	PAYDOWN		43,999	53,269	30,545	31,938	0	12,061	0	12,061	0	43,999	0	0	0	1,066	12/25/2036	1.A FM
74922R-AH-3	RESIDENTIAL ACCREDIT LOANS INC RALI_06-Q	06/27/2025	B48R_PB		1,116,993	1,871,592	1,073,189	1,122,127	0	(5,135)	0	(5,135)	0	1,116,993	0	0	0	46,248	12/25/2036	1.A FM
74936R-AE-4	RCKT MORTGAGE TRUST RCKT_21-2 SUPSEN WHO	06/01/2025	PAYDOWN		91,249	91,249	93,159	92,865	0	(1,617)	0	(1,617)	0	91,249	0	0	0	990	06/25/2051	1.A
75023W-AF-1	RADIAN MORTGAGE CAPITAL TRUST RMCT_24-J2	06/01/2025	PAYDOWN		268,237	268,237	264,926	264,970	0	3,267	0	3,267	0	268,237	0	0	0	5,699	03/25/2055	1.A
751150-AA-1	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	06/01/2025	PAYDOWN		3,634	3,634	2,656	2,785	0	849	0	849	0	3,634	0	0	0	42	09/25/2046	1.A FM
75115H-AB-2	RESIDENTIAL ACCREDIT LOANS INC RALI_06-Q	06/25/2025	PAYDOWN		182,379	160,890	118,456	138,336	0	44,044	0	44,044	0	182,379	0	0	0	1,403	12/26/2036	1.A FM
75408T-AD-8	RATE MORTGAGE TRUST RATE_24-J4 RATE_24-J	06/01/2025	PAYDOWN		163,363	163,363	163,159	163,159	0	205	0	205	0	163,363	0	0	0	4,134	12/25/2054	1.A
75409J-AG-2	RATE MORTGAGE TRUST RATE_21-J1 SUPSEN WH	06/01/2025	PAYDOWN		87,957	87,957	89,758	89,726	0	(1,769)	0	(1,769)	0	87,957	0	0	0	1,011	07/25/2051	1.A
76110W-YM-2	RESIDENTIAL ASSET SECURITIES C RASC_04-K	06/25/2025	PAYDOWN		60,780	60,780	49,923	55,021	0	5,760	0	5,760	0	60,780	0	0	0	1,335	06/25/2034	1.A FM
76116R-AA-9	RESMAE MORTGAGE LOAN TRUST RSM SENIOR AB	06/25/2025	PAYDOWN		44,691	44,691	21,207	9,615	0	35,076	0	35,076	0	44,691	0	0	0	139	02/25/2036	1.A FM
76119C-AA-9	RESIDENTIAL MORTGAGE LOAN TRUS SENIOR WH	06/01/2025	PAYDOWN		22,291	22,291	22,291	22,291	0	0	0	0	0	22,291	0	0	0	212	01/26/2060	1.A
78433Q-AA-3	SG RESIDENTIAL MORTGAGE TRUST SGR_22-1	06/01/2025	PAYDOWN		11,620	11,620	11,620	11,620	0	0	0	0	0	11,620	0	0	0	148	03/25/2062	1.A FE
805564-EL-1	SAXON ASSET SECURITIES TRUST S SAST_99-3	05/01/2025	PAYDOWN		14,170	14,170	14,136	14,170	0	0	0	0	0	14,170	0	0	0	154	12/25/2032	1.A FM
805564-QK-0	SAXON ASSET SECURITIES TRUST S SAST_04-2	06/25/2025	PAYDOWN		6,523	6,523	6,523	6,408	0	115	0	115	0	6,523	0	0	0	76	08/25/2035	1.A FM
805564-QK-0	SAXON ASSET SECURITIES TRUST S SAST_04-2	06/27/2025	B48R_PB		433,187	433,187	433,187	425,559	0	7,628	0	7,628	0	433,187	0	0	0	5,895	08/25/2035	1.A FM
80557B-AD-6	SAXON ASSET SECURITIES TRUST S SAST_07-3	06/25/2025	PAYDOWN		65,692	65,692	33,969	51,977	0	13,715	0	13,715	0	65,692	0	0	0	425	09/25/2047	1.A FM
81375W-AB-2	SABR_04-01 SABR_04-01 5.199% 02/25/34	06/25/2025	PAYDOWN		13,359	13,359	10,620	13,598	0	(239)	0	(239)	0	13,359	0	0	0	331	02/25/2034	1.A FM
816939-AB-8	SEQUOIA MORTGAGE TRUST SEMT_24 WHOLE CMO	06/01/2025	PAYDOWN		461,865	461,865	461,072	461,072	0	794	0	794	0	461,865	0	0	0	10,823	10/25/2054	1.A
81733Y-BN-8	SEQUOIA MORTGAGE TRUST SEMT_15 SUPSEN WH	06/01/2025	PAYDOWN		19,463	19,463	19,737	19,737	0	(274)	0	(274)	0	19,463	0	0	0	326	05/25/2045	1.A
81745D-AE-1	SEQUOIA MORTGAGE TRUST SEMT_13 SENIOR WH	06/01/2025	PAYDOWN		14,530	14,530	14,848	14,848	0	(318)	0	(318)	0	14,530	0	0	0	212	07/25/2043	1.A
81747J-AA-4	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH	06/01/2025	PAYDOWN		4,526	4,526	4,622	4,622	0	(96)	0	(96)	0	4,526	0	0	0	81	07/25/2048	1.A
81747L-CE-9	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE	06/01/2025	PAYDOWN		5,803	5,803	6,053	6,004	0	(202)	0	(202)	0	5,803	0	0	0	122	10/25/2048	1.A
81748W-AD-8	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH	06/01/2025	PAYDOWN		124,420	124,420	127,453	127,371	0	(2,951)	0	(2,951)	0	124,420	0	0	0	1,290	06/25/2051	1.A
81748X-AD-6	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH	06/01/2025	PAYDOWN		168,741	168,741	172,222	172,222	0	(3,480)	0	(3,480)	0	168,741	0	0	0	1,793	07/25/2051	1.A
822804-AA-8	SHELLPOINT ASSET FUNDING TRUST SENIOR WH	06/01/2025	PAYDOWN		39,436	39,436	41,245	41,139	0	(1,702)	0	(1,702)	0	39,436	0	0	0	683	07/25/2043	1.A
85573A-AA-3	STARLI_20-1 SENIOR WHOLE_CMO _20-1 144A	06/01/2025	PAYDOWN		1,956	1,956	1,956	1,956	0	0	0	0	0	1,956	0	0	0	18	02/25/2050	1.A
85573E-AA-5	STARWOOD MORTGAGE RESIDENTIAL SUPSEN WHO	06/01/2025	PAYDOWN		262,063	262,063	262,061	262,063	0	0	0	0	0	262,063	0	0	0	1,068	11/25/2055	1.A FE
85573J-AB-2	STARWOOD MORTGAGE RESIDENTIAL STAR_21-3	06/01/2025	PAYDOWN		79,991	79,991	79,991	79,991	0	0	0	0	0	79,991	0	0	0	500	06/25/2056	1.A
85573Q-AA-8	STARWOOD MORTGAGE RESIDENTIAL STAR_21-5	06/01/2025	PAYDOWN		190,348	190,348	190,345	190,348	0	0	0	0	0	190,348	0	0	0	1,485	09/25/2066	1.A FE
85573Q-AC-4	STARWOOD MORTGAGE RESIDENTIAL STAR_21-5	06/01/2025	PAYDOWN		81,578	81,578	81,576	81,558	0	19	0	19	0	81,578	0	0	0	807	09/25/2066	1.A FE
85573T-AA-2	STARWOOD MORTGAGE RESIDENTIAL STAR_22-1	04/29/2025	BANK OF MONTREAL		1,782,349	2,021,091	2,021,057	2,021,057	0	0	0	0	0	2,021,057	0	(238,708)	(238,708)	20,469	12/25/2066	1.A FE
85573T-AA-2	STARWOOD MORTGAGE RESIDENTIAL STAR_22-1	04/01/2025	PAYDOWN		17,226	17,226	17,225	17,225	0	0	0	0	0	17,226	0	0	0	141	12/25/2066	1.A FE
85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL STAR_22-2	06/01/2025	PAYDOWN		77,128	77,128	77,110	77,128	0	0	0	0	0	77,128	0	0	0	938	02/25/2067	1.A
86358E-WX-0	STRUCTURED ASSET INVESTMENT LO SAIL_05-H	04/25/2025	PAYDOWN		16,171	16,171	14,433	16,128	0	43	0	43	0	16,171	0	0	0	177	09/25/2035	1.A FM
86358E-YF-7	STRUCTURED ASSET INVESTMENT SA SAIL_05-9	06/25/2025	PAYDOWN		228,653	228,653	190,068	220,005	0	8,648	0	8,648	0	228,653	0	0	0	4,173	11/25/2035	1.A FM
86359L-QM-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	06/01/2025	PAYDOWN		3,027	3,027	2,500	2,180	0	847	0	847	0	3,027	0	0	0	62	03/25/2046	1.A FM
86359R-AD-8	STRUCTURED ASSET SECURITIES CO SASC_06-B	06/25/2025	PAYDOWN		5,960	5,960	5,863	5,916	0	44	0	44	0	5,960	0	0	0	58	12/25/2036	1.A FM
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE SAMI_06-A	06/25/2025	PAYDOWN		4,586	4,586	3,583	3,739	0	847	0	847	0	4,586	0	0	0	73	10/25/2036	1.A FM
86362X-AP-3	STRUCTURED ASSET MORTGAGE INVE SAMI_07-A	06/25/2025	PAYDOWN		44,382	44,382	35,832	37,628	0	6,754	0	6,754	0	44,382	0	0	0	424	01/25/2037	1.A FM
86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE SAMI_07-A	06/25/2025	PAYDOWN		45,218	45,218	35,722	38,202	0	7,016	0	7,016	0	45,218	0	0	0	756	02/25/2037	1.A FM
86363W-AG-4	STRUCTURED ASSET SECURITIES CO SASC_07-B	06/25/2025	PAYDOWN		124,709	124,709	96,026	118,524	0	6,185	0	6,185	0	124,709	0	0	0	1,124	05/25/2047	1.A FM
86363W-AG-4	STRUCTURED ASSET SECURITIES CO SASC_07-B	06/27/2025	B48R_PB		1,000,827	1,047,904	806,886	995,935	0	4,892	0	4,892	0	1,000,827	0	0	0	12,821	05/25/2047	1.A FM
872227-AC-7	TBW MORTGAGE BACKED PASS THROU TBW_07-2	06/25/2025	PAYDOWN		39,006	39,006	19,684	10,933	0	28,073	0	28,073	0	39,006	0	0	0	111	07/25/2037	1.A FM
872227-AC-7	TBW MORTGAGE BACKED PASS THROU TBW_07-2	06/27/2025	B48R_PB		1,020,601	3,733,441	1,884,070	1,046,441	0	(25,840)	0	(25,840)	0	1,020,601	0	0	0	14,485	07/25/2037	1.A FM
87222E-AH-1	TBW MORTGAGE BACKED PASS THROU TBW_07-1	06/01/2025	PAYDOWN		58,046	58,046	13,425	13,425	0	44,621	0	44,621	0	58,046	0	0	0	207	03/25/2037	1.A FM
87222E-AH-1	TBW MORTGAGE BACKED PASS THROU TBW_07-1	04/01/2025	PAYDOWN		(16,036)	(16,036)	(3,709)	(3,709)	0	(12,327)	0	(12,327)	0	(16,036)	0	0	0	0	03/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89169D-AL-5	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB	06/01/2025	PAYDOWN		95,752	95,752	94,315	95,673	0	78	0	78	0	95,752	0	0	0	1,270	07/25/2057	1.A
89171U-AG-4	TOWD POINT MORTGAGE TRUST TPMT TPMT_15-4	06/01/2025	PAYDOWN		449,205	449,205	457,476	449,205	0	0	0	0	0	449,205	0	0	0	6,458	04/26/2055	1.A
89173H-AB-2	TOWD POINT MORTGAGE TRUST TPMT TPMT_17-2	06/01/2025	PAYDOWN		450,327	450,327	475,376	452,295	0	(1,968)	0	(1,968)	0	450,327	0	0	0	6,100	04/25/2057	1.A
89173U-AA-5	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB	06/01/2025	PAYDOWN		79,199	79,199	77,123	77,995	0	1,204	0	1,204	0	79,199	0	0	0	932	06/25/2057	1.A
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT TPMT_19-4	06/01/2025	PAYDOWN		29,695	29,695	29,983	29,914	0	(219)	0	(219)	0	29,695	0	0	0	361	10/25/2059	1.A
89179J-AA-4	TOWD POINT MORTGAGE TRUST TPMT TPMT_20-4	04/29/2025	CITIGROUP GLOBAL MKT INC		1,587,382	1,754,241	1,787,431	1,784,736	0	(2,600)	0	(2,600)	0	1,782,136	0	(194,753)	(194,753)	12,706	10/25/2060	1.A
89179J-AA-4	TOWD POINT MORTGAGE TRUST TPMT TPMT_20-4	04/01/2025	PAYDOWN		25,014	25,014	25,487	25,449	0	(435)	0	(435)	0	25,014	0	0	0	146	10/25/2060	1.A
924923-AA-3	VERUS SECURITIZATION TRUST VER VERUS_22-	06/01/2025	PAYDOWN		51,507	51,558	51,034	51,488	0	20	0	20	0	51,507	0	0	0	1,297	10/25/2067	1.A
924928-AA-2	VERUS SECURITIZATION TRUST VER WHOLE CMO	06/01/2025	PAYDOWN		195,035	195,035	195,032	0	0	3	0	3	0	195,035	0	0	0	1,654	05/25/2070	1.A FE
924929-AC-6	VERUS SECURITIZATION TRUST VER WHOLE CMO	06/01/2025	PAYDOWN		34,671	34,671	34,671	0	0	0	0	0	0	34,671	0	0	0	540	02/25/2070	1.A FE
92536P-AA-2	VERUS SECURITIZATION TRUST VER SENIOR WH	06/01/2025	PAYDOWN		10,946	10,946	10,946	10,946	0	0	0	0	0	10,946	0	0	0	146	01/25/2060	1.A
92537M-AA-8	VERUS SECURITIZATION TRUST VER SENIOR WH	06/01/2025	PAYDOWN		85,161	85,161	85,161	85,161	0	0	0	0	0	85,161	0	0	0	1,242	11/25/2059	1.A
92537Q-AF-8	VERUS SECURITIZATION TRUST VER VERUS_21-	06/01/2025	PAYDOWN		41,166	41,166	41,166	41,163	0	3	0	3	0	41,166	0	0	0	184	01/25/2066	1.C FE
92538B-AA-1	VERUS SECURITIZATION TRUST VER VERUS_21-	06/01/2025	PAYDOWN		21,535	21,535	21,535	21,535	0	0	0	0	0	21,535	0	0	0	78	10/25/2063	1.A
92538B-AB-9	VERUS SECURITIZATION TRUST VER VERUS_21-	06/01/2025	PAYDOWN		18,197	18,197	18,197	18,197	0	0	0	0	0	18,197	0	0	0	85	10/25/2063	1.A
92538B-AC-7	VERUS SECURITIZATION TRUST VER VERUS_21-	06/01/2025	PAYDOWN		32,351	32,351	32,350	32,347	0	4	0	4	0	32,351	0	0	0	180	10/25/2063	1.A
92538D-AC-3	VERUS SECURITIZATION TRUST VER VERUS_21-	06/01/2025	PAYDOWN		21,520	21,520	21,520	21,520	0	0	0	0	0	21,520	0	0	0	98	02/25/2064	1.B FE
92538D-AD-1	VERUS SECURITIZATION TRUST VER VERUS_21-	06/01/2025	PAYDOWN		24,576	24,576	24,576	24,575	0	2	0	2	0	24,576	0	0	0	122	02/25/2064	1.C FE
92538F-AB-0	VERUS SECURITIZATION TRUST VER VERUS_21-	06/01/2025	PAYDOWN		18,571	18,571	18,571	18,571	0	0	0	0	0	18,571	0	0	0	98	02/25/2066	1.A
92538M-AA-7	VERUS SECURITIZATION TRUST VER VERUS_21-	06/01/2025	PAYDOWN		62,656	62,656	62,655	62,656	0	0	0	0	0	62,656	0	0	0	420	10/25/2066	1.A
92538M-AB-5	VERUS SECURITIZATION TRUST VER VERUS_21-	06/01/2025	PAYDOWN		229,334	229,334	229,330	229,334	0	0	0	0	0	229,334	0	0	0	1,683	10/25/2066	1.A
92538Q-AA-8	VERUS SECURITIZATION TRUST VER WHOLE_CMO	04/29/2025	MORGAN STANLEY & CO. INC		1,467,853	1,637,487	1,637,464	1,637,487	0	0	0	0	0	1,637,487	0	(169,633)	(169,633)	12,396	10/25/2066	1.A
92538Q-AA-8	VERUS SECURITIZATION TRUST VER WHOLE_CMO	04/01/2025	PAYDOWN		6,667	6,667	6,667	6,667	0	0	0	0	0	6,667	0	0	0	41	10/25/2066	1.A
92538Q-AB-6	VERUS SECURITIZATION TRUST VER WHOLE_CMO	06/01/2025	PAYDOWN		10,060	10,060	10,059	10,060	0	0	0	0	0	10,060	0	0	0	92	10/25/2066	1.A
92538W-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH	06/01/2025	PAYDOWN		44,355	44,355	44,354	44,355	0	0	0	0	0	44,355	0	0	0	519	01/25/2067	1.A
92539J-AA-3	VERUS SECURITIZATION TRUST VER SENIOR WH	06/01/2025	PAYDOWN		104,544	104,816	104,814	104,816	0	(271)	0	(271)	0	104,544	0	0	0	2,221	08/25/2067	1.A
92539U-AA-8	VERUS SECURITIZATION TRUST VER VERUS_24-	06/01/2025	PAYDOWN		383,702	383,702	383,695	383,702	0	0	0	0	0	383,702	0	0	0	9,947	02/25/2069	1.A
92540E-AA-1	VERUS SECURITIZATION TRUST VER VERUS_24-	06/01/2025	PAYDOWN		473,586	473,586	473,584	473,586	0	0	0	0	0	473,586	0	0	0	10,927	01/25/2069	1.A
92540J-AA-0	VERUS SECURITIZATION TRUST VER WHOLE CMO	06/01/2025	PAYDOWN		503,625	503,625	504,272	314,766	0	(649)	0	(649)	0	503,625	0	0	0	10,703	07/25/2069	1.A
92540M-AA-3	VERUS SECURITIZATION TRUST VER WHOLE CMO	06/01/2025	PAYDOWN		226,391	226,391	226,388	226,388	0	3	0	3	0	226,391	0	0	0	5,853	04/25/2069	1.A
92540P-AA-6	VERUS SECURITIZATION TRUST VER WHOLE CMO	06/01/2025	PAYDOWN		145,574	145,574	145,572	145,572	0	2	0	2	0	145,574	0	0	0	3,324	10/25/2069	1.A
92540R-AC-8	VERUS SECURITIZATION TRUST VER WHOLE CMO	06/01/2025	PAYDOWN		123,496	123,496	123,495	123,495	0	0	0	0	0	123,496	0	0	0	2,848	11/25/2069	1.A
92540V-AA-3	VERUS SECURITIZATION TRUST VER SENIORWHO	06/01/2025	PAYDOWN		187,744	187,744	187,743	0	0	1	0	1	0	187,744	0	0	0	1,826	03/25/2070	1.A FE
929227-4D-5	WAMU MORTGAGE PASS-THROUGH CER WAMU_03-A	06/01/2025	PAYDOWN		9,191	9,191	9,240	9,478	0	(287)	0	(287)	0	9,191	0	0	0	320	06/25/2033	3.A FM
929227-ZS-8	WAMU_02-A19 WAMU_02-AR19 5.605% 02/25/	06/01/2025	PAYDOWN		4,871	4,872	4,861	4,872	0	0	0	0	0	4,871	0	0	0	116	02/25/2033	3.A FM
92977Y-BW-0	WACHOVIA MORTGAGE LOAN TRUST L WMLT_05-B	06/01/2025	PAYDOWN		103,910	91,638	81,806	114,908	0	(10,998)	0	(10,998)	0	103,910	0	0	0	3,385	10/20/2035	5.A FM
92978E-AA-2	WACHOVIA MORTGAGE LOAN TRUST L WMLT_06-A	06/25/2025	PAYDOWN		42,488	42,488	23,555	12,658	0	29,831	0	29,831	0	42,488	0	0	0	216	08/25/2036	1.A FM
92978E-AA-2	WACHOVIA MORTGAGE LOAN TRUST L WMLT_06-A	06/27/2025	B4BR_PB		1,129,163	3,898,943	2,161,509	1,161,541	0	(32,378)	0	(32,378)	0	1,129,163	0	0	0	23,194	08/25/2036	1.A FM
933637-AH-3	WAMU MORTGAGE PASS-THROUGH CER WAMU_06-A	06/01/2025	PAYDOWN		7,177	7,805	6,518	6,635	0	542	0	542	0	7,177	0	0	0	113	01/25/2037	1.A FM
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	06/01/2025	PAYDOWN		131,088	131,088	108,111	116,300	0	14,787	0	14,787	0	131,088	0	0	0	1,894	07/25/2046	1.A FM
93364E-AE-4	WAMU ASSET-BACKED CERTIFICATES WMHE_07-H	06/25/2025	PAYDOWN		79,279	79,279	48,007	52,479	0	26,800	0	26,800	0	79,279	0	0	0	1,200	05/25/2037	1.A FM
93364E-AF-1	WAMU ASSET-BACKED CERTIFICATES WMHE_07-H	06/25/2025	PAYDOWN		150,403	150,403	91,897	99,076	0	51,327	0	51,327	0	150,403	0	0	0	2,277	05/25/2037	1.A FM
93935W-AF-1	WASHINGTON MUTUAL MORTGAGE PAS WMALT_06-	06/01/2025	PAYDOWN		17,301	17,301	7,749	3,816	0	13,485	0	13,485	0	17,301	0	0	0	35	10/25/2036	1.A FM
93936N-AC-7	WASHINGTON MUTUAL MORTGAGE PAS WMALT_07-	06/01/2025	PAYDOWN		3,231	11,798	9,685	8,041	0	(4,810)	0	(4,810)	0	3,231	0	0	0	482	06/25/2037	1.A FM
95002F-AA-2	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	06/01/2025	PAYDOWN		3,168	3,168	3,224	3,224	0	(56)	0	(56)	0	3,168	0	0	0	41	09/25/2049	1.A
95003J-AC-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	06/01/2025	PAYDOWN		58,871	58,871	60,379	60,125	0	(1,254)	0	(1,254)	0	58,871	0	0	0	670	12/25/2050	1.A
J2S39L-5S-9	COLT MORTGAGE LOAN TRUST COLT WHOLE CMO	06/01/2025	PAYDOWN		156,294	156,294	156,294	0	0	0	0	0	0	156,294	0	0	0	2,082	03/25/2070	1.A FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					128,075,402	168,822,122	128,689,632	124,583,529	82,047	1,512,042	0	1,594,089	0	129,780,837	0	(1,705,433)	(1,705,433)	2,097,454	XXX	XXX
04248P-AA-6	ARMY HAWAII FAMILY HSG ARMYHAWAIIFAMILYH	06/15/2025	VARIOUS		168,378	168,378	169,863	169,386	0	(1,008)	0	(1,008)	0	168,378	0	0	0	4,735	06/15/2050	1.D FE
05492T-AD-2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS_20-	06/01/2025	PAYDOWN		66,566	66,566	60,866	63,410	0	3,156	0	3,156	0	66,566	0	0	0	720	02/15/2053	1.A
05592D-AA-2	BPR TRUST BPR_22-OANA BPR_22-OANA 6.21	06/15/2025	PAYDOWN		1,000,000	1,000,000	1,000,938	0	0	(938)	0	(938)	0	1,000,000	0	0	0	26,073	04/15/2037	1.A
05593T-AG-3	BX TRUST BX_24-FNX BX_24-FNX 6.054% 11	05/15/2025	PAYDOWN		28,939	28,939	28,867	28,889	0	50	0	50	0	28,939	0	0	0	737	11/15/2041	1.A
05609C-AA-5	BX TRUST BX_21-21M SENIOR_CMBS _21-21M 1	06/15/2025	PAYDOWN		1,434,108	1,434,108	1,418,726	1,431,881	0	2,228	0	2,228	0	1,434,108	0	0	0	29,659	10/15/2036	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05609J-AL-6	COMMERCIAL MORTGAGE PASS-THROU BXHPP_21-	04/08/2025	DEUTSCHE BANK AG		1,342,500	1,500,000	1,500,000	1,496,791	0	(1,616)	0	(1,616)	0	1,495,175	0	(152,675)	(152,675)	26,591	08/15/2036	1.A
05609K-AA-7	BX COMMERCIAL MORTGAGE TRUST B BX_21-XL2	06/15/2025	PAYDOWN		1,082,281	1,082,281	1,045,517	1,045,517	0	36,764	0	36,764	0	1,082,281	0	0	0	25,616	10/15/2038	1.A
05609V-AA-3	BX COMMERCIAL MORTGAGE TRUST B BX_21-VOL	06/15/2025	PAYDOWN		119,809	119,809	115,541	117,082	0	2,727	0	2,727	0	119,809	0	0	0	3,117	09/15/2036	1.A
05609V-AG-0	BX COMMERCIAL MORTGAGE TRUST B BX_21-VOL	06/15/2025	PAYDOWN		218,203	218,203	216,878	217,459	0	744	0	744	0	218,203	0	0	0	5,952	09/15/2036	1.A
05609V-AJ-4	BX COMMERCIAL MORTGAGE TRUST B BX_21-VOL	06/15/2025	PAYDOWN		124,688	124,688	122,973	123,279	0	1,408	0	1,408	0	124,688	0	0	0	3,496	09/15/2036	1.A
05609V-AL-9	BX COMMERCIAL MORTGAGE TRUST B BX_21-VOL	06/15/2025	PAYDOWN		233,789	233,789	233,789	233,789	0	0	0	0	0	233,789	0	0	0	7,165	09/15/2036	1.A
05610H-AA-1	BX COMMERCIAL MORTGAGE TRUST B BX_22-LP2	05/15/2025	PAYDOWN		29,157	29,157	28,228	28,228	0	929	0	929	0	29,157	0	0	0	635	02/15/2039	1.A
05610J-AA-7	BX TRUST BX_22-MVRK BX_22-MVRK 5.779%	06/15/2025	PAYDOWN		223,608	223,608	222,713	222,713	0	895	0	895	0	223,608	0	0	0	5,443	03/15/2039	1.A
05610J-AC-3	BX TRUST BX_22-MVRK BX_22-MVRK 6.228%	06/15/2025	PAYDOWN		25,801	25,801	25,698	25,698	0	103	0	103	0	25,801	0	0	0	815	03/15/2039	1.A
05611V-AA-9	BX COMMERCIAL MORTGAGE TRUST B BX_24-XL4	05/15/2025	PAYDOWN		250,399	250,399	249,773	249,773	0	626	0	626	0	250,399	0	0	0	6,064	02/15/2039	1.A
05612G-AA-1	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM	06/15/2025	PAYDOWN		1,077,752	1,077,752	1,075,057	1,075,057	0	2,695	0	2,695	0	1,077,752	0	0	0	29,577	03/15/2041	1.A
05613Q-AA-8	BX COMMERCIAL MORTGAGE TRUST B BX_24-AIR	04/15/2025	PAYDOWN		204,099	204,099	203,589	203,589	0	510	0	510	0	204,099	0	0	0	3,997	10/15/2041	1.A
06036F-BB-6	BANK BANK_18-BN15 BANK_18-BN15 4.138%	06/01/2025	PAYDOWN		265,038	265,038	285,120	273,080	0	(8,042)	0	(8,042)	0	265,038	0	0	0	5,484	11/15/2061	1.A
06540T-AB-6	BANK BANK_18-BN11 BANK_18-BN11 4.010%	06/01/2025	PAYDOWN		152,156	152,156	156,717	153,031	0	(874)	0	(874)	0	152,156	0	0	0	2,544	03/15/2061	1.A
081331-AB-6	BELVOIR LD LLC VA BELVOIRLDLLC 5.030%	06/15/2025	VARIOUS		672,772	672,772	665,510	672,246	0	525	0	525	0	672,772	0	0	0	16,920	12/15/2025	1.D FE
12433B-AA-5	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM	06/15/2025	PAYDOWN		280,900	280,900	280,198	280,198	0	701	0	701	0	280,900	0	0	0	8,482	05/15/2041	1.A
12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST B BX_24-AIR	04/15/2025	PAYDOWN		356,636	356,636	355,745	355,745	0	892	0	892	0	356,636	0	0	0	7,222	08/15/2041	1.A
12515H-BA-2	CD COMMERCIAL MORTGAGE TRUST C PAC SENIO	06/01/2025	PAYDOWN		217,766	217,766	214,248	216,864	0	902	0	902	0	217,766	0	0	0	2,923	08/15/2050	1.A
12591K-AG-0	COMMERCIAL MORTGAGE PASS THROU COMM_13-C	06/27/2025	B48R_PB		606,239	607,496	661,222	607,745	0	(1,506)	0	(1,506)	0	606,239	0	0	0	12,142	10/10/2046	1.A
12592K-BE-3	COMM MORTGAGE TRUST COMM_14-UB COMM_14-U	06/01/2025	PAYDOWN		173,855	173,855	180,402	174,008	0	(153)	0	(153)	0	173,855	0	0	0	3,006	09/10/2047	1.A
12593F-BG-8	COMM MORTGAGE TRUST COMM_15-LC COMM_15-L	06/01/2025	PAYDOWN		2,106,042	2,106,042	2,116,325	2,106,042	0	0	0	0	0	2,106,042	0	0	0	46,005	07/10/2048	1.A
12593G-AF-9	COMM MORTGAGE TRUST COMM_15-PC COMM_15-P	05/01/2025	PAYDOWN		5,604,343	5,604,343	5,783,279	5,604,428	0	(85)	0	(85)	0	5,604,343	0	0	0	77,785	07/10/2050	1.A
12593G-AH-5	COMM MORTGAGE TRUST COMM_15-PC COMM_15-P	06/01/2025	PAYDOWN		16,600,000	16,600,000	17,347,648	16,614,188	0	(14,188)	0	(14,188)	0	16,600,000	0	0	0	344,348	07/10/2050	1.A
12593J-BF-2	COMM MORTGAGE TRUST COMM_15-CR COMM_15-C	06/01/2025	PAYDOWN		14,546,500	14,546,500	15,396,900	14,586,163	0	(39,662)	0	(39,662)	0	14,546,500	0	0	0	231,975	08/10/2048	1.A
12593P-AW-2	COMM MORTGAGE TRUST COMM_15-CR COMM_15-C	06/01/2025	PAYDOWN		5,765,629	5,765,629	6,006,099	5,774,669	0	(9,040)	0	(9,040)	0	5,765,629	0	0	0	98,099	08/10/2048	1.A
12634N-AT-5	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL_15-	06/01/2025	PAYDOWN		5,776,617	5,776,617	5,898,468	5,776,617	0	0	0	0	0	5,776,617	0	0	0	75,825	06/15/2057	1.A
12635F-AT-1	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL_15-	06/01/2025	PAYDOWN		1,208,394	1,208,394	1,254,410	1,209,710	0	(1,316)	0	(1,316)	0	1,208,394	0	0	0	19,272	08/15/2048	1.A
12635R-AW-8	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL_15-	05/01/2025	PAYDOWN		643,565	643,565	649,998	643,565	0	0	0	0	0	643,565	0	0	0	9,548	11/15/2048	1.A
12635R-AX-6	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL_15-	06/01/2025	PAYDOWN		2,255,443	2,255,443	2,375,192	2,261,076	0	(5,634)	0	(5,634)	0	2,255,443	0	0	0	38,452	11/15/2048	1.A
12636L-AY-6	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL_16-	06/01/2025	PAYDOWN		99,700	99,700	102,691	99,817	0	(117)	0	(117)	0	99,700	0	0	0	1,873	11/15/2048	1.A
12636M-AD-0	CSAIL COMMERCIAL MORTGAGE TRUS LCFCRUT S	06/01/2025	PAYDOWN		73,225	73,225	69,767	72,666	0	559	0	559	0	73,225	0	0	0	1,034	01/15/2049	1.A
17323Y-AD-1	CITIGROUP COMMERCIAL MORTGAGE CGCMT_15-G	06/01/2025	PAYDOWN		2,738,810	2,738,810	2,828,083	2,740,917	0	(2,107)	0	(2,107)	0	2,738,810	0	0	0	47,978	06/10/2048	1.A
17324D-AU-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT_15-P	06/01/2025	PAYDOWN		9,849,708	9,849,708	10,139,906	9,854,148	0	(4,440)	0	(4,440)	0	9,849,708	0	0	0	164,925	09/15/2048	1.A
17327F-AC-0	CITIGROUP COMMERCIAL MORTGAGE CGCMT_18-B	06/01/2025	PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	03/10/2051	1.A
20775B-PH-3	CONNECTICUT ST HSG FIN AUTH CONNSTHSGFIN	05/15/2025	CALL 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,098	11/15/2039	1.A FE
23306G-AA-5	DBGSMORTGAGETRUSTDBGS_18-BI DBGS_18-BIOD	04/15/2025	PAYDOWN		60,251	60,251	58,895	59,519	0	732	0	732	0	60,251	0	0	0	1,100	05/15/2035	1.A
23306G-AC-1	DBGSMORTGAGETRUSTDBGS_18-BI DBGS_18-BIOD	04/15/2025	PAYDOWN		1,500,000	1,500,000	1,492,248	1,493,692	0	6,308	0	6,308	0	1,500,000	0	0	0	27,820	05/15/2035	1.A
23306G-AE-7	DBGSMORTGAGETRUSTDBGS_18-BI DBGS_18-BIOD	04/15/2025	PAYDOWN		1,500,000	1,500,000	1,482,794	1,493,008	0	6,992	0	6,992	0	1,500,000	0	0	0	28,133	05/15/2035	1.A
29425A-AD-5	CITIGROUP COMMERCIAL MORTGAGE CGCMT_15-G	06/01/2025	PAYDOWN		4,406,264	4,406,264	4,563,130	4,416,311	0	(10,047)	0	(10,047)	0	4,406,264	0	0	0	83,234	09/10/2058	1.A
30227F-AA-8	EXTENDED STAY AMERICA TRUST ES ESA_21-ES	05/15/2025	PAYDOWN		84,226	84,226	82,963	82,963	0	1,263	0	1,263	0	84,226	0	0	0	1,646	07/15/2038	1.A
30227F-AE-0	EXTENDED STAY AMERICA TRUST ES ESA_21-ES	05/15/2025	PAYDOWN		12,634	12,634	12,634	12,634	0	0	0	0	0	12,634	0	0	0	260	07/15/2038	1.A
30227F-AG-5	EXTENDED STAY AMERICA TRUST ES ESA_21-ES	05/15/2025	PAYDOWN		16,845	16,845	16,845	16,845	0	0	0	0	0	16,845	0	0	0	366	07/15/2038	1.A
33767P-AA-6	FIRSTKEY HOMES TRUST FKH_22-SF FKH_22-SF	06/01/2025	PAYDOWN		24,439	24,439	23,574	23,945	0	494	0	494	0	24,439	0	0	0	391	07/17/2039	1.A FE
36250P-AD-7	GS MORTGAGE SECURITIES TRUST G GSMS_15-G	06/01/2025	PAYDOWN		9,754,940	9,754,940	10,007,197	9,759,187	0	(4,247)	0	(4,247)	0	9,754,940	0	0	0	157,201	07/10/2048	1.A
36264K-AW-0	GS MORTGAGE SECURITIES TRUST G GSMS_20-G	06/01/2025	PAYDOWN		124,318	124,318	108,939	116,403	0	7,915	0	7,915	0	124,318	0	0	0	862	12/12/2053	1.A
38012N-AA-3	GMAC COMMERCIAL MORTGAGE ASSET GMACN_06-	04/10/2025	PAYDOWN		11,859	11,859	11,625	11,688	0	170	0	170	0	11,859	0	0	0	223	04/10/2051	2.B Z
38012N-AA-3	GMAC COMMERCIAL MORTGAGE ASSET GMACN_06-	06/10/2025	PAYDOWN		23,891	23,891	23,421	23,548	0	343	0	343	0	23,891	0	0	0	618	04/10/2051	2.B
43730X-AA-2	HOME PARTNERS OF AMERICA TRUST HPA_21-3	06/01/2025	PAYDOWN		28,132	28,132	28,132	28,132	0	1	0	1	0	28,132	0	0	0	256	01/17/2041	1.A FE
43732V-AA-4	HOME PARTNERS OF AMERICA TRUST HPA_21-2	04/28/2025	DEUTSCHE BANK AG		1,536,764	1,606,220	1,606,205	1,606,205	0	0	0	0	0	1,606,205	0	(69,441)	(69,441)	15,201	12/17/2026	1.B FE
43732V-AA-4	HOME PARTNERS OF AMERICA TRUST HPA_21-2	05/01/2025	PAYDOWN		1,008	1,008	1,008	1,008	0	0	0	0	0	1,008	0	0	0	10	12/17/2026	1.B FE
43732V-AC-0	HOME PARTNERS OF AMERICA TRUST HPA_21-2	04/28/2025	DEUTSCHE BANK AG		1,477,234	1,548,615	1,548,594	1,547,592	0	(104)	0	(104)	0	1,547,489	0	(70,255)	(70,255)	15,292	12/17/2026	1.D FE
46590T-AK-1	JPMDB COMMERCIAL MORTGAGE SECU SUB SUB_C	04/24/2025	ROBERT BAIRD		2,084,093	2,597,000	2,514,931	2,568,045	0	2,229	0	2,229	0	2,570,274	0	(486,182)	(486,182)	41,643	03/15/2050	1.C
46643T-BE-1	JPMBB_14-C26 JPMBB_14-C26 3.800% 01/15	06/01/2025	PAYDOWN		97,904	97,904	102,668	98,108	0	(204)	0	(204)	0	97,904	0	0	0	1,468	01/15/2048	1.A
46644R-AZ-8	JPMBB COMMERCIAL MORTGAGE SECU JPMBB_15-	05/01/2025	PAYDOWN		4,103,801	4,103,801	4,176,806	4,103,801	0	0	0	0	0	4,103,801	0	0	0	57,540	05/15/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46644U-BA-5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB_15-	06/01/2025	PAYDOWN		6,774,164	6,774,164	7,020,525	6,779,619	0	(5,455)	0	(5,455)	0	6,774,164	0	0	0	129,448	07/15/2048	1.A
46644Y-AU-4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB_15-	06/01/2025	PAYDOWN		14,287,108	14,287,108	14,603,524	14,280,470	0	6,638	0	6,638	0	14,287,108	0	0	0	222,755	08/17/2048	1.A
48129R-AA-3	JPMDB COMMERCIAL MORTGAGE SECU JPMDB_19-	06/04/2025	PERFORMANCE TRUST CAPOTA		646,000	1,900,000	1,663,688	1,752,013	0	6,613	0	6,613	0	1,758,626	0	(1,112,626)	(1,112,626)	24,278	11/13/2052	3.C
53218C-AC-4	LIFE_21-BMR LIFE_21-BMR 5.316% 03/15/3	04/15/2025	PAYDOWN		370,646	370,646	370,646	370,646	0	0	0	0	0	370,646	0	0	0	6,638	03/15/2038	1.A
55316V-AA-2	MHC COMMERCIAL MORTGAGE TRUST LCF SENIOR	04/15/2025	PAYDOWN		543,952	543,952	530,013	530,013	0	13,939	0	13,939	0	543,952	0	0	0	9,599	04/15/2038	1.A
55352N-AA-5	MSCG TRUST MSCCG_15-ALDR MSCCG_15-ALDR	06/01/2025	PAYDOWN		109,696	109,696	108,599	109,550	0	146	0	146	0	109,696	0	0	0	1,177	06/07/2035	1.A
61762M-BZ-3	MORGAN STANLEY BAML TRUST MSBA MSBAM_13-	06/01/2025	PAYDOWN		3,467	3,467	3,603	3,481	0	(14)	0	(14)	0	3,467	0	0	0	58	07/15/2046	1.A
61765L-AU-4	MORGAN STANLEY BAML TRUST MSBA MSBAM_15-	06/01/2025	PAYDOWN		1,246,500	1,246,500	1,297,710	1,247,377	0	(877)	0	(877)	0	1,246,500	0	0	0	20,548	05/15/2048	1.A
61765T-AF-0	MORGAN STANLEY BAML TRUST MSBA MSBAM_15-	06/01/2025	PAYDOWN		212,152	212,152	218,499	212,302	0	(150)	0	(150)	0	212,152	0	0	0	3,856	10/19/2048	1.A
61767Y-AY-6	MORGAN STANLEY CAPITAL I TRUST LCFCRUT S	06/01/2025	PAYDOWN		441,298	441,298	448,038	443,213	0	(1,915)	0	(1,915)	0	441,298	0	0	0	7,197	07/15/2051	1.A
64829V-AA-4	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	06/01/2025	PAYDOWN		20,070	20,070	19,945	19,967	0	103	0	103	0	20,070	0	0	0	279	12/25/2057	1.A
64830J-AA-8	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO	06/25/2025	PAYDOWN		66,042	66,042	66,042	66,042	0	0	0	0	0	66,042	0	0	0	648	04/25/2061	1.A
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	06/01/2025	PAYDOWN		14,987	14,987	14,931	14,987	0	0	0	0	0	14,987	0	0	0	180	03/27/2062	1.A
64831U-AA-2	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO	06/01/2025	PAYDOWN		163,451	163,451	162,898	163,451	0	0	0	0	0	163,451	0	0	0	3,070	06/25/2062	1.A
64832B-AC-9	NEW RESIDENTIAL MORTGAGE LOAN WHOLE CMO	06/01/2025	PAYDOWN		145,548	145,548	145,547	132,278	0	13,271	0	13,271	0	145,548	0	0	0	5,391	09/25/2064	1.A
67118A-AG-0	OPGT_21-PORT OPGT_21-PORT 5.150% 10/15	04/15/2025	PAYDOWN		3,861,000	3,861,000	3,828,971	3,861,000	0	0	0	0	0	3,861,000	0	0	0	66,989	10/15/2036	1.A
67118A-AJ-4	OPGT_21-PORT OPGT_21-PORT 5.269% 10/15	04/15/2025	PAYDOWN		2,730,000	2,730,000	2,707,288	2,692,139	0	37,861	0	37,861	0	2,730,000	0	0	0	48,458	10/15/2036	1.A
67118A-AL-9	OPGT_21-PORT OPGT_21-PORT 5.568% 10/15	04/15/2025	PAYDOWN		1,462,500	1,462,500	1,450,354	1,442,611	0	19,889	0	19,889	0	1,462,500	0	0	0	27,429	10/15/2036	1.A
74290X-AA-9	PROGRESS RESIDENTIAL TRUST PRO PROG_24-S	04/01/2025	PAYDOWN		2,347	2,347	2,147	2,172	0	175	0	175	0	2,347	0	0	0	26	04/17/2041	1.A FE
74332X-AA-9	PROGRESS RESIDENTIAL MASTER TR PROG_22-S	05/01/2025	PAYDOWN		3,371	3,371	3,370	3,370	0	1	0	1	0	3,371	0	0	0	56	05/17/2041	1.A FE
74334J-AA-8	PROGRESS RESIDENTIAL TRUST PRO PROG_24-S	05/01/2025	PAYDOWN		19,625	19,625	17,690	17,824	0	1,801	0	1,801	0	19,625	0	0	0	253	07/17/2041	1.A FE
78472U-AA-6	SREIT TRUST SREIT_21-MFP SREIT_21-MFP	04/15/2025	PAYDOWN		211,829	211,829	206,335	206,335	0	5,494	0	5,494	0	211,829	0	0	0	3,688	11/15/2038	1.A
78472U-AC-2	SREIT TRUST SREIT_21-MFP SREIT_21-MFP	04/15/2025	PAYDOWN		265,135	265,135	263,584	263,584	0	1,551	0	1,551	0	265,135	0	0	0	4,927	11/15/2038	1.A
78472U-AE-8	SREIT TRUST SREIT_21-MFP SREIT_21-MFP	04/15/2025	PAYDOWN		41,863	41,863	41,619	41,281	0	582	0	582	0	41,863	0	0	0	813	11/15/2038	1.A
78472U-AG-3	SREIT TRUST SREIT_21-MFP SREIT_21-MFP	04/15/2025	PAYDOWN		62,795	62,795	62,428	61,932	0	864	0	864	0	62,795	0	0	0	1,272	11/15/2038	1.A
85520A-AA-7	STAR TRUST STAR_24-SFR4 STAR_24-SFR4 6	06/17/2025	PAYDOWN		3,687	3,687	3,687	3,687	0	0	0	0	0	3,687	0	0	0	113	10/17/2041	1.A FE
85521D-AC-6	STAR TRUST STAR_21-SFR1 STAR_21-SFR1 5	05/19/2025	PAYDOWN		1,125,000	1,125,000	1,125,000	1,125,000	0	0	0	0	0	1,125,000	0	0	0	21,650	04/17/2038	1.A FE
85521D-AE-2	STAR TRUST STAR_21-SFR1 STAR_21-SFR1 5	06/17/2025	PAYDOWN		1,145,000	1,145,000	1,130,050	1,145,000	0	0	0	0	0	1,145,000	0	0	0	29,305	04/17/2038	1.B FE
872635-AA-5	TOORAK MORTGAGE TRUST TRK_22-I SENIOR WH	06/01/2025	PAYDOWN		119,835	119,835	119,572	119,578	0	257	0	257	0	119,835	0	0	0	1,323	02/25/2057	1.A
89616Y-AA-2	TRICON RESIDENTIAL TRUST TCN_2 TCN_24-SF	06/01/2025	PAYDOWN		5,549	5,549	5,349	5,362	0	187	0	187	0	5,549	0	0	0	115	08/17/2041	1.A FE
90276F-AV-6	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	06/01/2025	PAYDOWN		11,010	11,010	11,858	11,340	0	(330)	0	(330)	0	11,010	0	0	0	223	05/15/2051	1.A
92257A-AB-0	VELOCITY COMMERCIAL CAPITAL LO VCC_18-1	06/01/2025	PAYDOWN		69,461	69,461	69,437	69,437	0	24	0	24	0	69,461	0	0	0	925	04/25/2048	1.A FE
92257C-AA-8	VELOCITY COMMERCIAL CAPITAL LO VCC_19-1	06/01/2025	PAYDOWN		9,696	9,696	9,963	9,963	0	(267)	0	(267)	0	9,696	0	0	0	146	03/25/2049	1.A FE
92257H-AA-7	VELOCITY COMMERCIAL CAPITAL LO VCC_19-3	06/01/2025	PAYDOWN		75,137	75,137	75,134	75,136	0	1	0	1	0	75,137	0	0	0	907	10/25/2049	1.A FE
92257H-AB-5	VELOCITY COMMERCIAL CAPITAL LO SUB SENIO	06/01/2025	PAYDOWN		83,694	83,694	83,669	83,694	0	0	0	0	0	83,694	0	0	0	986	10/25/2049	1.C FE
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE	06/01/2025	PAYDOWN		40,602	40,602	40,598	40,598	0	4	0	4	0	40,602	0	0	0	487	07/25/2049	1.A FE
92258D-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE	05/01/2025	PAYDOWN		241,653	241,653	241,601	241,601	0	52	0	52	0	241,653	0	0	0	2,292	12/26/2051	1.A FE
92258R-AA-4	VELOCITY COMMERCIAL CAPITAL LO VCC_21-3	05/01/2025	PAYDOWN		174,224	174,224	173,524	173,524	0	700	0	700	0	174,224	0	0	0	1,301	10/25/2051	1.A FE
92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO SENIOR AB	04/01/2025	PAYDOWN		4,214	4,214	4,185	4,190	0	24	0	24	0	4,214	0	0	0	47	02/25/2052	1.A FE
92259B-AA-8	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE	06/01/2025	PAYDOWN		149,493	149,493	149,507	149,525	0	(32)	0	(32)	0	149,493	0	0	0	2,765	10/25/2048	1.A FE
92259L-AB-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE	06/01/2025	PAYDOWN		42,036	42,036	42,036	42,036	0	0	0	0	0	42,036	0	0	0	429	02/25/2050	1.A FE
92259M-AA-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM	06/01/2025	PAYDOWN		56,194	56,194	56,180	56,180	0	13	0	13	0	56,194	0	0	0	427	08/25/2051	1.A FE
92259M-AL-0	VELOCITY COMMERCIAL CAPITAL LO VCC_21-2	06/27/2025	PERFORMANCE TRUST CAPOTA		1,024,190	1,379,961	1,379,862	1,379,621	0	(45)	0	(45)	0	1,379,577	0	(355,387)	(355,387)	18,987	08/25/2051	2.C FE
92259Q-AA-5	VELOCITY COMMERCIAL CAPITAL LO VCC_24-3	06/01/2025	PAYDOWN		358,959	358,959	360,599	360,557	0	(1,598)	0	(1,598)	0	358,959	0	0	0	10,416	06/25/2054	1.A FE
92261B-AA-4	VELOCITY COMMERCIAL CAPITAL LO VCC_24-6	06/01/2025	PAYDOWN		214,849	214,849	214,833	214,833	0	16	0	16	0	214,849	0	0	0	4,827	12/25/2054	1.A FE
922955-AA-7	VELOCITY COMMERCIAL CAPITAL LO VCC_25-1	06/01/2025	PAYDOWN		59,962	59,962	59,960	0	0	2	0	2	0	59,962	0	0	0	1,200	02/25/2055	1.A FE
92890P-AG-9	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_13-	06/01/2025	PAYDOWN		28,817	28,817	29,086	28,817	0	0	0	0	0	28,817	0	0	0	503	06/15/2046	1.A
92937E-AG-9	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_13-	06/01/2025	PAYDOWN		17,885	17,885	18,289	17,942	0	(57)	0	(57)	0	17,885	0	0	0	262	03/15/2045	1.A
92939F-AX-7	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_14-	06/01/2025	PAYDOWN		139,031	139,031	147,862	139,125	0	(94)	0	(94)	0	139,031	0	0	0	2,548	08/15/2047	1.A
94988X-BA-3	WELLS FARGO COMMERCIAL MORTGAG WFCM_14-L	06/01/2025	PAYDOWN		103,732	103,732	69,501	62,956	6,544	34,232	0	40,776	0	103,732	0	0	0	8,141	08/15/2050	6.
94989A-BA-2	WELLS FARGO COMMERCIAL MORTGAG WFCM_14-L	06/01/2025	PAYDOWN		355,634	355,634	361,938	355,266	0	367	0	367	0	355,634	0	0	0	6,367	12/15/2047	1.A
94989J-AZ-9	WELLS FARGO COMMERCIAL MORTGAG WFCM_15-C	04/01/2025	PAYDOWN		39,829,203	39,829,203	40,446,439	39,829,203	0	0	0	0	0	39,829,203	0	0	0	469,985	05/15/2048	1.A
94989J-BB-1	WELLS FARGO COMMERCIAL MORTGAG WFCM_15-C	05/01/2025	PAYDOWN		14,250,000	14,250,000	14,653,866	14,259,974	0	(9,974)	0	(9,974)	0	14,250,000	0	0	0	216,971	05/15/2048	1.A
94989Q-AV-2	WELLS FARGO COMMERCIAL MORTGAG WFCM_15-S	06/01/2025	PAYDOWN		12,355,601	12,355,601	12,726,109	12,358,399	0	(2,798)	0	(2,798)	0	12,355,601	0	0	0	204,455	09/15/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
94989V-AC-3	WELLS FARGO COMMERCIAL MORTGAG WFCM_15-N	06/01/2025	PAYDOWN		32,241	32,241	32,120	32,183	0	58	0	58	0	32,241	0	0	0	460	09/15/2057	1.A
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					210,339,161	212,761,433	217,484,369	211,419,490	6,544	98,792	0	105,336	0	212,585,726	0	(2,246,566)	(2,246,566)	3,428,192	XXX	XXX
00090N-AA-8	ABPCI DIRECT LENDING FUND ABS ABDLF_22-2	04/28/2025	PAYDOWN		159,072	159,072	159,072	159,072	0	0	0	0	0	159,072	0	0	0	5,274	03/01/2032	1.F FE
03769U-AE-8	APIDOS CLO APID_23-43 APID_23-43A 6.63	06/18/2025	PAYDOWN		6,204,000	6,204,000	6,204,000	6,204,000	0	0	0	0	0	6,204,000	0	0	0	275,570	04/25/2035	1.B FE
03880R-AA-7	ARBOR REALTY COLLATERALIZED LO ARCLO_21-	06/16/2025	PAYDOWN		1,347,400	1,347,400	1,346,411	1,347,400	0	0	0	0	0	1,347,400	0	0	0	33,531	11/15/2036	1.A FE
05609G-AA-6	BXMT LTD BXMT_21-FL4 BXMT_21-FL4 5.478	05/15/2025	PAYDOWN		298,477	298,477	298,570	298,570	0	(93)	0	(93)	0	298,477	0	0	0	5,381	05/15/2038	1.A FE
07335Y-AA-4	BDS LTD BDS_21-FL10 LCF SENIOR_CMBS _21-	06/16/2025	PAYDOWN		1,281,374	1,281,374	1,281,374	1,281,374	0	0	0	0	0	1,281,374	0	0	0	33,212	12/16/2036	1.A FE
09261C-AJ-7	DLF-IX_21-1 SENIOR ABS_ABS _21-1 144A	05/15/2025	PAYDOWN		1,254,643	1,254,643	1,254,643	1,254,643	0	0	0	0	0	1,254,643	0	0	0	37,809	03/30/2031	1.A FE
143120-AJ-2	CARLYLE US CLO LTD CGMS_21-8 CGMS_21-8A	04/15/2025	PAYDOWN		78,947	78,947	78,947	78,947	0	0	0	0	0	78,947	0	0	0	2,292	10/15/2034	1.A FE
36264B-AA-8	GPMT LTD GPMT_21-FL3 SENIOR_CMBS _21-FL3	06/11/2025	PAYDOWN		325,188	299,097	299,097	299,097	0	26,092	0	26,092	0	325,188	0	0	0	8,442	07/16/2035	1.A FE
36320U-AC-4	GALAXY CLO LTD GALXY_18-27A GALXY_18-27A	06/10/2025	PAYDOWN		506,492	506,492	506,605	504,329	0	2,163	0	2,163	0	506,492	0	0	0	15,436	05/16/2031	1.A FE
50200J-AC-5	LCM LTD PARTNERSHIP LCM_27A SENIOR ABS_A	04/16/2025	PAYDOWN		128,716	128,716	128,781	128,781	0	(64)	0	(64)	0	128,716	0	0	0	3,788	07/16/2031	1.A FE
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA SENIOR SE	06/11/2025	PAYDOWN		568,247	568,247	553,508	564,104	0	4,143	0	4,143	0	568,247	0	0	0	13,838	10/18/2036	1.A FE
55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTGA MF1_22-FL	06/20/2025	PAYDOWN		302,118	302,118	302,118	302,118	0	0	0	0	0	302,118	0	0	0	6,944	02/19/2037	1.A FE
55285A-AA-5	MF1 MULTIFAMILY HOUSING MORTGA LCF SENIO	06/11/2025	PAYDOWN		153,490	153,490	152,531	153,014	0	476	0	476	0	153,490	0	0	0	3,827	06/19/2037	1.A FE
63172W-AA-7	NASSAU LTD NCC_19-IIA NCC_19-IIA 5.968	04/15/2025	PAYDOWN		344,727	344,727	336,217	344,727	0	0	0	0	0	344,727	0	0	0	10,792	10/15/2032	1.A FE
65023P-AN-0	NEWARK BSL CLO NBCLO_17-1A NBCLO_17-1A	04/25/2025	PAYDOWN		160,032	160,032	160,032	160,032	0	0	0	0	0	160,032	0	0	0	4,624	07/25/2030	1.A FE
69145B-AA-4	OXFORD FINANCE FUNDING TRUST O OXFIN_22-	06/15/2025	PAYDOWN		1,123,382	1,123,382	1,123,382	1,123,382	0	0	0	0	0	1,123,382	0	0	0	15,134	02/15/2030	1.F FE
75575W-AA-4	JP MORGAN CHASE READY CAPITAL RCMF_21-FL	06/25/2025	PAYDOWN		516,148	516,148	516,148	516,148	0	0	0	0	0	516,148	0	0	0	14,615	11/25/2036	1.A FE
87167N-DL-6	SYMPHONY CLO LTD SYMP_20-23A SYMP_20-23A	04/15/2025	PAYDOWN		124,441	124,441	124,441	0	0	0	0	0	0	124,441	0	0	0	1,100	01/15/2034	1.A FE
872373-AA-3	TCW GEM LTD TCW_23-1 TCW_23-1 6.353% 0	06/30/2025	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	44,131	04/28/2036	1.A FE
872373-AA-3	TCW GEM LTD TCW_23-1 TCW_23-1 6.353% 0	06/27/2025	B48R_PB		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	43,602	04/28/2036	1.A FE
87277J-AA-9	TPG REAL ESTATE FINANCE TRTX_2 TRTX_22-F	06/11/2025	PAYDOWN		163,368	163,368	163,368	163,368	0	0	0	0	0	163,368	0	0	0	4,104	02/15/2039	1.A FE
89624U-AC-6	TRIMARAN CAVU LTD CAVU_21-2 CAVU_21-2	06/27/2025	B48R_PB		4,750,000	4,750,000	4,750,000	4,750,000	0	0	0	0	0	4,750,000	0	0	0	207,923	10/25/2034	1.C FE
92919D-AC-2	VOYACLOVOYA_21-3 VOYA_21-3A 6.479% 01/	04/21/2025	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	30,919	01/20/2035	1.C FE
92919D-AE-8	VOYACLOVOYA_21-3 VOYA_21-3A 6.655% 01/	04/21/2025	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	33,363	01/20/2035	1.F FE
92919D-AG-3	VOYACLOVOYA_21-3 VOYA_21-3A 8.179% 01/	04/21/2025	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,230	01/20/2035	2.C FE
00037L-AA-8	AB BSL CLO LTD ABBSL_21-2A ABBSL_21-2A	06/27/2025	B48R_PB		1,934,042	2,000,000	1,932,000	1,940,291	0	(6,249)	0	(6,249)	0	1,934,042	0	0	0	81,857	04/15/2034	1.A FE
00037V-AA-6	AB BSL CLO LTD ABBSL_23-4 ABBSL_4 6.29	04/14/2025	PAYDOWN		1,100,000	1,100,000	1,102,277	1,100,000	0	0	0	0	0	1,100,000	0	0	0	34,562	04/20/2036	1.A FE
00037V-AC-2	AB BSL CLO LTD ABBSL_23-4 ABBSL_4 6.79	04/21/2025	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	169,255	04/20/2036	1.C FE
001210-AA-1	AGL CLO LTD AGL_22-19 AGL_22-19A 5.869	06/27/2025	B48R_PB		1,376,200	1,400,000	1,376,200	1,376,200	0	0	0	0	0	1,376,200	0	0	0	58,164	07/21/2035	1.A FE
001746-AN-6	AMERICAN MONEY MANAGEMENT CORP AMMC_16-1	05/27/2025	PAYDOWN		806,858	806,858	804,010	806,858	0	0	0	0	0	806,858	0	0	0	23,586	05/26/2031	1.A FE
017154-AN-5	ALLEGANY PARK CLO LTD ALLPK_19 ALLPK_19-	06/27/2025	B48R_PB		1,902,000	2,000,000	1,902,000	1,902,527	0	(527)	0	(527)	0	1,902,000	0	0	0	85,858	01/20/2035	1.C FE
03329F-AN-4	ANCHORAGE CAPITAL CLO LTD ANCH ANCHC_20-	06/24/2025	PAYDOWN		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	320,886	07/20/2034	1.A FE
03329F-AQ-7	ANCHORAGE CAPITAL CLO LTD ANCH ANCHC_20-	06/24/2025	PAYDOWN		2,875,000	2,875,000	2,875,000	2,875,000	0	0	0	0	0	2,875,000	0	0	0	126,124	07/20/2034	1.C FE
03880K-AA-2	ARBOR REALTY COLLATERALIZED LO ARCLO_21-	05/15/2025	PAYDOWN		413,784	413,784	413,594	413,784	0	0	0	0	0	413,784	0	0	0	9,510	08/15/2034	1.A FE
04002P-AA-2	AREIT LTD AREIT_21-CRE5 AREIT_21-CRE5	04/17/2025	PAYDOWN		334,837	334,837	334,837	334,837	0	0	0	0	0	334,837	0	0	0	6,216	11/17/2038	1.A FE
04016V-AA-3	ARES CLO LTD ARES_18-47A ARES_18-47A 5	04/15/2025	PAYDOWN		730,673	730,673	730,673	730,673	0	0	0	0	0	730,673	0	0	0	20,917	04/15/2030	1.A FE
05493N-AA-0	BDS_21-FL9 SENIOR SENIOR_CMBS _21-FL9 14	06/11/2025	PAYDOWN		614,799	614,799	614,799	614,799	0	0	0	0	0	614,799	0	0	0	17,171	11/16/2038	1.A FE
05591X-AA-9	BRIGHTSPIRE CAPITAL INC BRSP_2 BRSP_21-F	05/19/2025	PAYDOWN		35,262	35,262	35,262	35,262	0	0	0	0	0	35,262	0	0	0	826	08/19/2038	1.A FE
055983-AA-8	BSPRT ISSUER LTD BSPRT_22-FL8 BSPRT_22-F	06/15/2025	PAYDOWN		899,446	899,446	899,446	899,446	0	0	0	0	0	899,446	0	0	0	26,147	02/15/2037	1.A FE
05602C-AA-2	BSPRT ISSUER LTD BSPRT_21-FL7 BSPRT_21-F	06/16/2025	PAYDOWN		103,740	103,740	103,612	103,735	0	5	0	5	0	103,740	0	0	0	2,581	12/15/2038	1.A FE
05682V-AL-9	BAIN CAPITAL CREDIT CLO BCC_18 BCC_18-1A	04/21/2025	PAYDOWN		466,802	466,802	466,802	466,802	0	0	0	0	0	466,802	0	0	0	13,067	07/19/2031	1.A FE
05683T-AL-3	BAIN CAPITAL CREDIT CLO BCC_19 BCC_19-3A	04/21/2025	PAYDOWN		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	1,775	10/21/2034	1.A FE
05685N-AA-8	BAIN CAPITAL CREDIT CLO BCC_23 BCC_23-1	06/02/2025	PAYDOWN		7,442,000	7,442,000	7,442,000	7,442,000	0	0	0	0	0	7,442,000	0	0	0	296,553	04/16/2036	1.A FE
05685N-AE-0	BAIN CAPITAL CREDIT CLO BCC_23 BCC_23-1	06/02/2025	PAYDOWN		4,337,000	4,337,000	4,337,000	4,337,000	0	0	0	0	0	4,337,000	0	0	0	184,410	04/16/2036	1.C FE
05874V-AA-1	BALLYROCK CLO LTD BALLY_23-23A BALLY_23	05/09/2025	PAYDOWN		4,000,000	4,000,000	4,007,200	4,000,000	0	0	0	0	0	4,000,000	0	0	0	140,140	04/25/2036	1.A FE
05874V-AC-7	BALLYROCK CLO LTD BALLY_23-23A BALLY_23-	05/09/2025	PAYDOWN		3,125,000	3,125,000	3,125,000	3,125,000	0	0	0	0	0	3,125,000	0	0	0	118,332	04/25/2036	1.C FE
08183D-AC-7	BENEFIT STREET PARTNERS CLO LT BSP_23-31	04/25/2025	PAYDOWN		5,538,000	5,538,000	5,538,000	5,538,000	0	0	0	0	0	5,538,000	0	0	0	183,898	04/25/2036	1.A FE
08183D-AE-3	BENEFIT STREET PARTNERS CLO LT BSP_23-31	04/25/2025	PAYDOWN		3,181,000	3,181,000	3,181,000	3,181,000	0	0	0	0	0	3,181,000	0	0	0	109,651	04/25/2036	1.C FE
09077C-AY-8	BIRCH GROVE CLO 4 LTD BGCLO_22 BGCLO_22-	06/27/2025	B48R_PB		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	107,901	07/15/2037	2.C FE
12434L-AA-2	BXMT LTD BXMT_20-FL2 BXMT_20-FL2 5.328	06/11/2025	PAYDOWN		273,575	273,575	269,860	273,602	0	(26)	0	(26)	0	273,575	0	0	0	5,008	02/18/2038	1.A FE
12481X-AU-4	CBAM CLO MANAGEMENT CBAM_18-6A CBAM_18-6	04/20/2025	PAYDOWN		6,000,000	6,000,000	6,002,100	6,000,000	0	0	0	0	0	6,000,000	0	0	0	224,100	01/15/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
12550T-AW-5	CIFC FUNDING LTD CIFC_15-4A CIFC_15-4A	04/21/2025	PAYDOWN		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,093	04/20/2034	1.A FE
12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A CIFC_22-3A	06/27/2025	B48R_PB		1,959,000	2,000,000	1,959,000	1,959,000	0	0	0	0	0	1,959,000	0	0	0	80,463	04/21/2035	1.A FE
13079W-DC-9	SYMPHONY CLO LTD SYMP_12-9A SYMP_12-9A	04/16/2025	PAYDOWN		556,853	556,853	556,853	556,853	0	0	0	0	0	556,853	0	0	0	16,443	07/16/2032	1.A FE
14016T-AC-3	CAPITAL FOUR US CLO LTD C4US_2 C4US_21-1	06/27/2025	B48R_PB		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	92,065	01/18/2035	1.C FE
14311A-AS-1	CGMS_14-5A CGMS_14-5A 5.658% 07/15/31	04/15/2025	PAYDOWN		176,545	176,545	174,303	176,545	0	0	0	0	0	176,545	0	0	0	5,250	07/15/2031	1.A FE
14311N-AU-8	CARLYLE GLOBAL MARKET STRATEGI CGMS_15-4	04/21/2025	PAYDOWN		557,713	557,713	557,713	508,708	0	49,005	0	49,005	0	557,713	0	0	0	25,174	07/20/2032	1.A FE
14311U-AY-4	CARLYLE GLOBAL MARKET STRATEGI CGMS_16-3	04/20/2025	PAYDOWN		305,263	305,263	305,263	305,263	0	0	0	0	0	305,263	0	0	0	5,831	07/20/2034	1.A FE
17151K-AA-4	CHURCHILL MIDDLE MARKET CLO LT CHMML_21-	06/17/2025	PAYDOWN		7,750,000	7,750,000	7,750,000	7,750,000	0	0	0	0	0	7,750,000	0	0	0	314,240	10/24/2033	1.A FE
26244K-AN-6	DRYDEN SENIOR LOAN FUND DRSLF SUB ABS_AB	04/15/2025	PAYDOWN		158,281	158,281	155,749	156,954	0	1,327	0	1,327	0	158,281	0	0	0	4,571	04/15/2031	1.A FE
26249B-AQ-4	DRYDEN 30 SENIOR LOAN FUND LLC DRSLF_13-	05/15/2025	PAYDOWN		193,669	193,669	193,688	193,688	0	(19)	0	(19)	0	193,669	0	0	0	5,362	11/15/2028	1.A FE
26249M-AN-7	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF_15-	04/15/2025	PAYDOWN		159,881	159,881	159,209	159,881	0	0	0	0	0	159,881	0	0	0	4,722	01/15/2031	1.A FE
26250U-AQ-8	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF_13-	04/15/2025	PAYDOWN		186,414	186,414	186,600	186,600	0	(186)	0	(186)	0	186,414	0	0	0	5,318	04/16/2029	1.A FE
26252V-AQ-4	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF_20-	05/20/2025	PAYDOWN		78,125	78,125	78,125	78,125	0	0	0	0	0	78,125	0	0	0	2,233	05/20/2034	1.A FE
30319Y-AA-6	FS RIALTO ISSUER LTD FSRIA_21- FSRIA_21-	06/16/2025	PAYDOWN		871,423	871,423	871,423	871,423	0	0	0	0	0	871,423	0	0	0	20,452	05/16/2038	1.A FE
30323C-AA-8	FS RIALTO ISSUER LTD FSRIA_21- SENIOR_CM	06/11/2025	PAYDOWN		427,699	427,699	427,699	427,699	0	0	0	0	0	427,699	0	0	0	9,432	11/16/2036	1.A FE
33883G-AA-5	FLATIRON CLO LTD FLAT_18-1A FLAT_18-1A	04/08/2025	PAYDOWN		851,451	851,451	851,451	851,451	0	0	0	0	0	851,451	0	0	0	23,313	04/17/2031	1.A FE
36318W-AK-6	GALAXY CLO LTD GALXY_13-15A GALXY_13-15A	06/10/2025	PAYDOWN		2,248,698	2,248,698	2,242,428	2,246,502	0	2,196	0	2,196	0	2,248,698	0	0	0	66,923	10/15/2030	1.A FE
36320M-AL-2	GALAXY CLO LTD GALXY_15-20A GALXY_15-20A	04/22/2025	PAYDOWN		299,669	299,669	299,669	299,669	0	0	0	0	0	299,669	0	0	0	8,664	04/20/2031	1.A FE
36320W-AL-0	GALAXY CLO LTD GALXY_15-21A SENIOR ABS_A	04/21/2025	PAYDOWN		1,534,636	1,534,636	1,535,206	1,530,056	0	4,580	0	4,580	0	1,534,636	0	0	0	44,523	04/20/2031	1.A FE
36321J-AC-8	GALAXY CLO LTD GALXY_18-28A GALXY_18-28A	06/10/2025	PAYDOWN		358,897	358,897	358,682	358,682	0	215	0	215	0	358,897	0	0	0	12,367	07/15/2031	1.A FE
36321J-AE-4	GALAXY CLO LTD GALXY_18-28A SENIOR ABS_A	06/10/2025	PAYDOWN		413,204	413,204	413,423	413,423	0	(219)	0	(219)	0	413,204	0	0	0	14,729	07/15/2031	1.A FE
38137Y-AU-5	GOLDENTREE LOAN MANAGEMENT US GLM_19-4A	04/24/2025	PAYDOWN		1,000,000	1,000,000	983,200	969,005	0	30,995	0	30,995	0	1,000,000	0	0	0	32,744	04/24/2031	1.F FE
38177D-AL-2	GOLUB CAPITAL PARTNERS CLO LTD GCBSL_20-	04/24/2025	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,540	04/17/2033	1.F FE
38177D-AN-8	GOLUB CAPITAL PARTNERS CLO LTD GCBSL_20-	04/24/2025	PAYDOWN		275,000	275,000	274,588	271,709	0	3,291	0	3,291	0	275,000	0	0	0	12,317	04/17/2033	2.C FE
39809P-AA-3	GREYSTONE COMMERCIAL REAL ESTA GSTNE_21-	06/16/2025	PAYDOWN		2,137,853	2,137,853	2,137,288	2,137,650	0	204	0	204	0	2,137,853	0	0	0	57,656	07/15/2039	1.A FE
40390J-AA-0	HGI CRE CLO LTD HGI_21-FL2 HGI_21-FL2	06/20/2025	PAYDOWN		14,837	14,837	14,837	14,837	0	0	0	0	0	14,837	0	0	0	356	09/19/2026	1.A FE
40436V-AG-6	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_11A-1	05/06/2025	PAYDOWN		1,022,119	1,022,119	1,022,119	1,022,119	0	0	0	0	0	1,022,119	0	0	0	32,017	05/06/2030	1.A FE
42704R-AA-9	HERA_21-FL1 HERA_21-FL1 5.479% 02/18/3	06/18/2025	PAYDOWN		941	941	941	941	0	0	0	0	0	941	0	0	0	22	02/18/2038	1.A FE
449258-AA-0	ICG US CLO LTD ICG_18-1A ICG_18-1A 5.5	04/21/2025	PAYDOWN		288,633	288,633	282,500	288,633	0	0	0	0	0	288,633	0	0	0	1,610	04/21/2031	1.A FE
48255P-AG-0	KKR FINANCIAL CLO LTD KKR_22-4 KKR_22-41	05/01/2025	CITIGROUP GLOBAL MARKE		2,432,775	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(67,225)	(67,225)	106,050	04/15/2035	2.B FE
48275R-AA-5	KREF KREF_21-FL2 KREF_21-FL2 5.498% 02	06/11/2025	PAYDOWN		821,832	821,832	820,534	821,704	0	128	0	128	0	821,832	0	0	0	15,282	02/15/2039	1.A FE
50188G-AT-0	LCM LTD PARTNERSHIP LCM_18A LCM_18A 5.	04/21/2025	PAYDOWN		1,111,188	1,111,188	1,111,188	1,111,188	0	0	0	0	0	1,111,188	0	0	0	32,238	04/20/2031	1.A FE
50188H-AC-5	LCM LTD PARTNERSHIP LCM_18A LCM_18A 10.	06/27/2025	B48R_PB		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	73,443	04/20/2031	4.C FE
50188Y-AE-4	LCM LTD PARTNERSHIP LCM_24A LCM_24A 5.	04/21/2025	PAYDOWN		545,359	545,359	536,222	538,670	0	6,690	0	6,690	0	545,359	0	0	0	15,712	03/20/2030	1.A FE
50189P-AL-6	LCM LTD PARTNERSHIP LCM_25A LCM_25A 6.	04/21/2025	PAYDOWN		107,310	107,310	104,708	105,646	0	1,663	0	1,663	0	107,310	0	0	0	3,455	07/20/2030	1.A FE
50200F-AC-3	LCM LTD PARTNERSHIP LCM_26A LCM_26A 5.	04/21/2025	PAYDOWN		248,072	248,072	223,265	247,020	0	1,051	0	1,051	0	248,072	0	0	0	7,260	01/20/2031	1.A FE
50203J-AA-6	LMNT_21-FL1 LMNT_21-FL1 5.596% 06/15/3	06/15/2025	PAYDOWN		1,068,720	1,068,720	1,068,720	1,068,720	0	0	0	0	0	1,068,720	0	0	0	24,824	06/15/2039	1.A FE
53947X-AA-0	LOANCORE 2021-CRE5 ISSUER LTD LNCR_21-CR	06/15/2025	PAYDOWN		1,512,550	1,512,550	1,512,550	1,512,550	0	0	0	0	0	1,512,550	0	0	0	38,475	07/15/2036	1.A FE
55819J-AN-3	MADISON PARK FUNDING LTD MDPK_ MDPK_19-3	04/15/2025	PAYDOWN		3,613	3,613	3,567	3,567	0	46	0	46	0	3,613	0	0	0	105	10/15/2032	1.A FE
55953M-AU-6	MAGNETITE CLO MAGNE_15-15A MAGNE_15-15A	06/12/2025	PAYDOWN		3,000,000	3,000,000	2,977,500	2,954,561	0	45,439	0	45,439	0	3,000,000	0	0	0	124,411	07/25/2031	1.B FE
55953M-AW-2	MAGNETITE CLO MAGNE_15-15A MAGNE_15-15A	06/12/2025	PAYDOWN		3,255,000	3,255,000	3,255,825	3,229,533	0	25,467	0	25,467	0	3,255,000	0	0	0	154,742	07/25/2031	1.G FE
64132D-AJ-7	NEUBERGER BERMAN CLO LTD NEUB_NEUB_19-32	04/21/2025	PAYDOWN		188,914	188,914	188,914	188,914	0	0	0	0	0	188,914	0	0	0	5,452	01/20/2032	1.A FE
65023T-AJ-1	NBCLO_16-1A NBCLO_16-1A 5.644% 12/21/2	04/28/2025	PAYDOWN		281,369	281,369	254,006	170,716	0	110,653	0	110,653	0	281,369	0	0	0	17,746	12/21/2029	1.A FE
66860P-AA-2	NORTHWOODS CAPITAL LTD WOODS_1 WOODS_18-	04/22/2025	PAYDOWN		84,044	84,044	83,981	84,044	0	0	0	0	0	84,044	0	0	0	2,458	04/22/2031	1.A FE
67102S-AL-8	OCP CLO LTD OCP_14-5A SENIOR ABS_ABS _14	04/28/2025	PAYDOWN		606,682	606,682	588,950	606,682	0	0	0	0	0	606,682	0	0	0	17,790	04/26/2031	1.A FE
67117A-AA-4	OHACREDITFUNDINGLTDOAKC_23 OAKC_23-14A	04/11/2025	PAYDOWN		2,195,000	2,195,000	2,189,513	2,189,513	0	5,488	0	5,488	0	2,195,000	0	0	0	65,195	04/20/2036	1.A FE
67576F-AA-7	OCTAGON INVESTMENT PARTNERS XV SENIOR AB	04/16/2025	PAYDOWN		63,660	63,660	61,591	63,660	0	0	0	0	0	63,660	0	0	0	1,835	04/16/2031	1.A FE
67577F-AJ-7	OCTAGON INVESTMENT PARTNERS 54 OCT54_21-	05/01/2025	WELLS FARGO SECURITIES		971,600	1,000,000	999,460	984,007	0	(701)	0	(701)	0	983,306	0	(11,706)	(11,706)	42,759	07/15/2034	2.C FE
67577V-AL-7	OCTAGON INVESTMENT PARTNERS OC OCT46_20-	06/27/2025	B48R_PB		1,327,050	1,350,000	1,327,050	1,327,050	0	0	0	0	0	1,327,050	0	0	0	55,827	07/15/2036	1.A FE
67590B-AQ-3	OCT16_13-1A OCT16_13-1A 5.561% 07/17/3	04/17/2025	PAYDOWN		108,691	108,691	108,508	108,080	0	611	0	611	0	108,691	0	0	0	3,164	07/17/2030	1.A FE
69702B-AA-9	PALMER SQUARE LOAN FUNDING LTD PSTAT_21-	04/21/2025	PAYDOWN		79,622	79,622	79,363	79,363	0	259	0	259	0	79,622	0	0	0	2,221	07/20/2029	1.A FE
72132U-BA-0	PIKES PEAK CLO PIPK_19-3A PIPK_19-3A 5	06/27/2025	B48R_PB		1,958,000	2,000,000	1,958,000	1,959,942	0	(1,942)	0	(1,942)	0	1,958,000	0	0	0	80,060	10/25/2034	1.A FE
750103-AA-1	RAD CLO LTD RAD_21-15A RAD_21-15A 5.62	04/21/2025	PAYDOWN		78,486	78,486	77,274	77,274	0	1,213	0	1,213	0	78,486	0	0	0	2,305	01/20/2034	1.A FE
750103-AA-1	RAD CLO LTD RAD_21-15A RAD_21-15A 5.62	06/27/2025	B48R_PB		974,385	986,919	974,385	974,385	0	0	0	0	0	974,385	0	0	0	39,307	01/20/2034	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
77340L-AQ-3	ROCKFORD TOWER CLO LTD ROCKT_2 ROCKT_22-	06/27/2025	B48R_PB		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	191,082	10/20/2035	1.B FE
77341K-AA-9	ROCKFORD TOWER CLO LTD ROCKT_2 ROCKT_21-	06/27/2025	B48R_PB		1,944,500	2,000,000	1,944,500	1,945,429	0	(929)	0	(929)	0	1,944,500	0	0	0	80,762	07/20/2034	1.A FE
77587A-AC-0	ROMARK CLO LTD RMRK_18-1A RMRK_18-1A 5	04/21/2025	PAYDOWN		77,240	77,240	75,324	75,933	0	1,306	0	1,306	0	77,240	0	0	0	2,245	04/20/2031	1.A FE
78486B-AA-2	STARWOOD COMMERICAL MORTGAGE T STWD_21-F	06/15/2025	PAYDOWN		1,185,455	1,185,455	1,185,455	1,185,455	0	0	0	0	0	1,185,455	0	0	0	28,763	04/18/2038	1.A FE
81881J-AC-6	SHACKLETON CLO LTD SHACK_14-5R SHACK_14-	05/07/2025	PAYDOWN		115,622	115,622	107,887	115,622	0	0	0	0	0	115,622	0	0	0	3,358	05/07/2031	1.A FE
83004L-AS-4	610 FUNDING 2 CLO LTD SIX10_16 SIX10_2R	06/27/2025	B48R_PB		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	92,492	01/20/2034	1.F FE
83608G-AN-6	SOUND POINT CLO LTD SNDPT_13-1 SENIOR AB	04/28/2025	PAYDOWN		568,657	568,657	568,657	568,657	0	0	0	0	0	568,657	0	0	0	16,646	01/26/2031	1.A FE
83609G-BN-4	SOUND POINT CLO LTD SNDPT_15-2 SNDPT_15-	04/21/2025	PAYDOWN		1,439,095	1,439,095	1,439,095	1,439,095	0	0	0	0	0	1,439,095	0	0	0	43,134	07/20/2032	1.A FE
83609T-AA-5	SOUND POINT CLO LTD SNDPT_17-4 SNDPT_17-	04/21/2025	PAYDOWN		179,265	179,265	178,010	179,265	0	0	0	0	0	179,265	0	0	0	5,291	01/21/2031	1.A FE
83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1 SENIOR AB	04/15/2025	PAYDOWN		281,931	281,931	281,931	281,931	0	0	0	0	0	281,931	0	0	0	8,185	04/15/2031	1.A FE
846031-AN-2	SOUTHWICK PARK CLO LTD STHWK_1 STHWK_19-	04/21/2025	PAYDOWN		171,340	171,340	168,831	169,530	0	1,809	0	1,809	0	171,340	0	0	0	5,006	07/20/2032	1.A FE
85237M-AA-5	STARWOODCOMMERCIALMORTGAGET STWD_21-SIF2	04/09/2025	PAYDOWN		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	73,785	01/15/2033	1.A FE
87154E-BE-9	SYMPHONY CLO LTD SYMP_14-15A SYMP_14-15A	04/17/2025	PAYDOWN		73,369	73,369	73,369	73,369	0	0	0	0	0	73,369	0	0	0	2,158	01/17/2032	1.A FE
87165Y-AC-7	SYMPHONY CLO LTD SYMP_18-19A SYMP_18-19A	04/16/2025	PAYDOWN		163,125	163,125	159,668	160,129	0	2,996	0	2,996	0	163,125	0	0	0	4,701	04/16/2031	1.A FE
87169N-AC-7	SYMPHONY CLO LTD SYMP_23-38 SYMP_23-38	05/14/2025	PAYDOWN		4,166,000	4,166,000	4,166,000	4,166,000	0	0	0	0	0	4,166,000	0	0	0	156,584	04/24/2036	1.C FE
883310-AJ-3	THAYER PARK CLO LTD THAYR_17-1 THAYR_17-	04/21/2025	PAYDOWN		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,408	04/20/2034	1.A FE
88432C-BB-1	WIND RIVER CLO LTD WINDR_14-1 WINDR_14-1	04/22/2025	PAYDOWN		764,109	764,109	764,109	764,109	0	0	0	0	0	764,109	0	0	0	22,335	07/18/2031	1.A FE
92325Q-AA-5	VENTURE CDO LTD VENTR_18-32A VENTR_18-32	04/18/2025	PAYDOWN		357,952	357,952	358,088	358,122	0	(170)	0	(170)	0	357,952	0	0	0	10,554	07/18/2031	1.A FE
92328X-BD-0	VENTURE CDO LTD VENTR_13-15A VENTR_13-15	04/15/2025	PAYDOWN		1,070,193	1,070,193	1,070,193	1,070,193	0	0	0	0	0	1,070,193	0	0	0	31,457	07/15/2032	1.A FE
92331M-AG-3	VENTURE CDO LTD VENTR_17-26 VENTR_17-26A	04/21/2025	PAYDOWN		1,989,129	1,989,129	1,989,129	1,989,129	0	0	0	0	0	1,989,129	0	0	0	64,547	01/20/2029	1.A FE
92916W-AA-7	ING INVESTMENT MANAGEMENT CLO INGIM_13-2	04/25/2025	PAYDOWN		1,733,496	1,733,496	1,723,602	1,723,987	0	9,509	0	9,509	0	1,733,496	0	0	0	49,953	04/25/2031	1.A FE
97315V-AE-7	WIND RIVER CLO LTD WINDR_21-2A WINDR_21-	06/27/2025	B48R_PB		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	87,745	07/20/2034	1.C FE
98877G-AQ-1	Z CAPITAL CREDIT PARTNERS CLO ZCCP_19-1A	04/16/2025	PAYDOWN		547,235	547,235	547,235	547,235	0	0	0	0	0	547,235	0	0	0	17,294	07/16/2031	1.A FE
98888D-BJ-0	ZAIS CLO 15 LTD ZAIS_20-15A ZAIS_20-15A	06/27/2025	B48R_PB		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	50,427	10/28/2032	1.F FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					166,746,219	167,177,495	166,617,531	166,372,817	0	327,895	0	327,895	0	166,825,150	0	(78,931)	(78,931)	6,185,834	XXX	XXX
00218K-AB-9	ARI FLEET LEASE TRUST ARIFL_24 ARIFL_24-	06/15/2025	PAYDOWN		173,556	173,556	173,544	173,544	0	11	0	11	0	173,556	0	0	0	3,767	11/15/2032	1.A FE
00834X-AA-7	AFFIRM ASSET SECURITIZATION TR AFFRM_24-	06/15/2025	PAYDOWN		410,425	410,425	410,425	410,397	0	28	0	28	0	410,425	0	0	0	10,552	05/15/2029	1.A FE
03236X-AB-3	AXIS EQUIPMENT FINANCE RECEIVA AXIS_22-2	06/20/2025	PAYDOWN		687,001	687,001	686,892	686,931	0	70	0	70	0	687,001	0	0	0	15,265	06/21/2028	1.A FE
03236Y-AB-1	AXIS EQUIPMENT FINANCE RECEIVA AXIS_23-1	06/20/2025	PAYDOWN		93,727	93,727	94,383	94,171	0	(444)	0	(444)	0	93,727	0	0	0	2,396	12/20/2029	1.A FE
04206R-AA-2	CROP_21-T1 CROP_21-T1 2.430% 11/15/27	05/15/2025	PAYDOWN		170,000	170,000	169,996	169,985	0	15	0	15	0	170,000	0	0	0	1,521	11/15/2027	1.F FE
04941*-AA-2	ATLAS SECURITIZED PRODUCT FUND ATLASSECU	06/17/2025	REDEMPTION 100.0000		520,408	520,408	519,807	197,843	0	600	0	600	0	520,408	0	0	0	5,472	07/17/2065	1.D PL
04941*-AB-0	ATLAS SECURITIZED PRODUCT FUND ATLASSECU	04/01/2025	REDEMPTION 100.0000		176,020	176,020	175,897	54,199	0	21,966	0	21,966	0	176,020	0	0	0	1,585	07/17/2065	1.D PL
04941*-AC-8	ATLAS SECURITIZED PRODUCT FUND ATLASSECU	06/17/2025	REDEMPTION 100.0000		520,408	520,408	519,807	151,191	0	47,253	0	47,253	0	520,408	0	0	0	5,472	07/17/2065	1.G PL
04941*-AD-6	ATLAS SECURITIZED PRODUCT FUND ATLASSECU	04/01/2025	REDEMPTION 100.0000		176,020	176,020	175,897	76,042	0	123	0	123	0	176,020	0	0	0	1,585	07/17/2065	1.G PL
05335J-AB-9	AUXILIOR TERM FUNDING LLC XCAP_23-1	06/15/2025	PAYDOWN		181,554	181,554	181,536	181,536	0	18	0	18	0	181,554	0	0	0	4,668	12/15/2028	1.A FE
07336P-AB-0	BAYVIEW OPPORTUNITY MASTER FUN BVCLN_24-	06/25/2025	PAYDOWN		37,927	33,871	33,871	33,871	0	4,056	0	4,056	0	37,927	0	0	0	997	06/25/2047	1.C FE
07336Q-AC-6	BAYVIEW OPPORTUNITY MASTER FUN BVCLN_24-	06/25/2025	PAYDOWN		85,090	85,090	85,090	85,090	0	0	0	0	0	85,090	0	0	0	2,088	12/25/2031	1.G FE
08861Y-AA-4	BANKERS HEALTHCARE GROUP SECUR BHG_21-A	06/17/2025	PAYDOWN		191,520	191,520	183,158	186,439	0	5,081	0	5,081	0	191,520	0	0	0	1,130	11/17/2033	1.A FE
12511J-AB-1	CCG RECEIVABLES TRUST CCG_22-1 CCG_22-1	06/14/2025	PAYDOWN		877,461	877,461	873,245	876,386	0	1,075	0	1,075	0	877,461	0	0	0	13,969	07/16/2029	1.A FE
12511Q-AB-5	CCG RECEIVABLES TRUST CCG_23-2 CCG_23-2	06/14/2025	PAYDOWN		363,260	363,260	369,106	366,540	0	(3,281)	0	(3,281)	0	363,260	0	0	0	9,256	04/14/2032	1.A FE
12512X-AB-9	CCG RECEIVABLES TRUST CCG_23-1 CCG_23-1	06/14/2025	PAYDOWN		379,417	379,417	379,387	379,388	0	30	0	30	0	379,417	0	0	0	9,083	09/16/2030	1.A FE
12563L-AN-7	CLI FUNDING VI LLC CLIF_20-1 CLIF_20-1A	06/18/2025	PAYDOWN		61,875	61,875	54,817	56,579	0	5,296	0	5,296	0	61,875	0	0	0	536	09/18/2045	1.F FE
12565K-AE-7	CLI FUNDING LLC CLIF_22-1A CLIF_22-1A	06/18/2025	PAYDOWN		50,000	50,000	49,975	49,983	0	17	0	17	0	50,000	0	0	0	567	01/18/2047	1.F FE
19424K-AA-1	COLLEGE AVE STUDENT LOANS LLC CASL_21-A	06/25/2025	PAYDOWN		16,410	16,410	16,450	16,450	0	(40)	0	(40)	0	16,410	0	0	0	372	07/25/2051	1.A FE
20267U-AB-5	COMMONBOND STUDENT LOAN TRUST CBSLT_16-B	06/25/2025	PAYDOWN		32,873	32,873	32,873	32,873	0	0	0	0	0	32,873	0	0	0	812	10/25/2040	1.A FE
22534Q-AA-9	CREDIT ACCEPTANCE AUTO LOAN TR CAALT_22-	06/15/2025	PAYDOWN		2,399,831	2,399,831	2,417,361	2,411,501	0	(11,670)	0	(11,670)	0	2,399,831	0	0	0	62,160	10/15/2032	1.A FE
24702E-AB-6	DELL EQUIPMENT FINANCE TRUST D DEFT_23-3	05/22/2025	PAYDOWN		223,776	223,776	223,764	223,764	0	12	0	12	0	223,776	0	0	0	5,224	04/23/2029	1.A FE
24702H-AE-3	DELL EQUIPMENT FINANCE TRUST D DEFT_23-1	06/22/2025	PAYDOWN		271,193	271,193	271,574	271,301	0	(108)	0	(108)	0	271,193	0	0	0	6,098	09/22/2028	1.A FE
24703G-AC-8	DELL EQUIPMENT FINANCE TRUST D DEFT_23-2	06/22/2025	PAYDOWN		342,435	342,435	344,414	343,315	0	(880)	0	(880)	0	342,435	0	0	0	7,847	01/22/2029	1.A FE
25273C-AC-4	DIAMOND RESORTS OWNER TRUST DR DROT_21-1	06/20/2025	PAYDOWN		61,847	61,847	61,846	61,845	0	2	0	2	0	61,847	0	0	0	689	11/20/2033	2.B FE
26829H-AA-4	ECMC GROUP STUDENT LOAN TRUST ECMC_20-2A	06/25/2025	PAYDOWN		39,463	39,463	39,463	39,463	0	0	0	0	0	39,463	0	0	0	963	11/25/2069	1.B FE
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO SENIOR AB	06/25/2025	PAYDOWN		138,978	138,978	135,539	136,143	0	2,835	0	2,835	0	138,978	0	0	0	3,004	11/25/2040	1.A FE
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LO EDVES_21-	06/25/2025	PAYDOWN		10,246	10,246	10,235	10,235	0	11	0	11	0	10,246	0	0	0	75	11/25/2045	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ELF ELFI_22-A	06/25/2025	PAYDOWN		22,406	22,406	22,405	22,405	0	1	0	1	0	22,406	0	0	0	420	08/26/2047	1.A FE
289338-AB-1	ELM TRUST MDCP_20-3A MDCP_20-3A 2.954%	06/20/2025	PAYDOWN		292,170	292,170	293,113	292,478	0	(308)	0	(308)	0	292,170	0	0	0	3,407	08/20/2029	1.F FE
29375J-AB-0	ENTERPRISE FLEET FINANCING LLC EFF_22-1	05/20/2025	PAYDOWN		100,911	100,911	100,895	100,895	0	16	0	16	0	100,911	0	0	0	1,134	01/20/2028	1.A FE
30340W-AA-3	FNA TRUST FNH_25-1 FNH_25-1 5.623% 03/	06/15/2025	PAYDOWN		124,089	124,089	124,089	124,089	0	0	0	0	0	124,089	0	0	0	1,109	03/15/2045	1.F FE
34535C-AA-4	FORD CREDIT AUTO OWNER TRUST F FORDR_23-	06/30/2025	HEDGE INCREASE ADJUST.		(38,964)	0	(37,086)	0	0	(72)	0	(72)	0	(38,964)	0	0	0	0	02/15/2036	1.A FE
34535Q-AA-3	FORD CREDIT AUTO OWNER TRUST F FORDR_23-	06/30/2025	HEDGE INCREASE ADJUST.		(30,338)	0	(29,224)	0	0	(23)	0	(23)	0	(30,338)	0	0	0	0	08/15/2035	1.A FE
349941-AA-2	FOUNDATION FINANCE TRUST FFIN_ FFIN_24-1	06/15/2025	PAYDOWN		259,549	259,549	259,520	259,520	0	29	0	29	0	259,549	0	0	0	5,846	12/15/2049	1.A FE
35040V-AA-7	FOUNDATION FINANCE TRUST FFIN_ FFIN_24-2	06/30/2025	HEDGE INCREASE ADJUST.		(41,155)	0	(41,155)	0	0	0	0	0	0	(41,155)	0	0	0	0	03/15/2050	1.A FE
35040W-AA-5	FOUNDATION FINANCE TRUST FFIN FFIN_25-1	06/15/2025	PAYDOWN		126,317	126,317	126,309	0	0	8	0	8	0	126,317	0	0	0	1,044	04/15/2050	1.A FE
35042P-AA-8	FOUNDATION FINANCE TRUST FFIN_ FFIN_21-2	06/15/2025	PAYDOWN		63,499	63,499	63,498	63,498	0	2	0	2	0	63,499	0	0	0	576	01/15/2042	1.A FE
36265W-AD-5	GM FINANCIAL CONSUMER AUTOMOBI GMCAR_22-	06/16/2025	PAYDOWN		458,936	458,936	458,933	458,933	0	3	0	3	0	458,936	0	0	0	6,928	04/16/2027	1.A FE
36269K-AA-3	GM FINANCIAL REVOLVING RECEIVA GMREV_24-	06/30/2025	HEDGE INCREASE ADJUST.		(96,436)	0	(90,752)	0	0	(96)	0	(96)	0	(96,436)	0	0	0	0	12/11/2036	1.A FE
36271F-AB-8	GLS AUTO SELECT RECEIVABLES TR GSAR_25-1	06/15/2025	PAYDOWN		18,889	18,889	18,886	0	0	3	0	3	0	18,889	0	0	0	368	04/15/2030	1.A FE
37988X-AB-1	GLS AUTO SELECT RECEIVABLES TR GASRT_24-	06/15/2025	PAYDOWN		174,579	174,579	174,575	174,575	0	4	0	4	0	174,579	0	0	0	3,819	03/15/2030	1.A FE
38149X-AA-7	GOLDMAN HOME IMPROVEMENT TRUST GHIT_21-G	06/25/2025	PAYDOWN		299,148	299,148	298,045	298,045	0	1,103	0	1,103	0	299,148	0	0	0	1,418	06/25/2051	1.A FE
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G	06/25/2025	PAYDOWN		32,791	32,791	32,432	32,432	0	359	0	359	0	32,791	0	0	0	611	06/25/2052	1.A FE
381935-AA-3	GOODLEAP HOME IMPROVEMENT SOLU GOODLS_24	06/20/2025	PAYDOWN		223,710	223,710	223,483	223,511	0	199	0	199	0	223,710	0	0	0	4,942	10/20/2046	1.G FE
38237B-AA-8	GOOD_24-1GS GOOD_24-1 6.250% 06/20/57	06/20/2025	PAYDOWN		122,313	122,313	122,279	122,280	0	33	0	33	0	122,313	0	0	0	3,163	06/20/2057	1.F FE
38237D-AA-4	GOODLEAP SUSTAINABLE HOME SOLU GOOD_22-4	06/20/2025	PAYDOWN		268,719	268,719	253,211	256,146	0	12,574	0	12,574	0	268,719	0	0	0	5,767	11/20/2054	2.A FE
38237E-AA-2	GDLP_25-1 GDLP_25-1 5.380% 02/20/49	06/20/2025	PAYDOWN		197,408	197,408	197,385	0	0	23	0	23	0	197,408	0	0	0	3,193	02/20/2049	1.G FE
38237J-AA-1	GOODLEAP SUSTAINABLE HOME SOLU GOOD_22-1	06/20/2025	PAYDOWN		3,651	3,651	3,650	3,650	0	1	0	1	0	3,651	0	0	0	41	01/20/2049	1.F FE
38237K-AA-8	GOODLEAP SUSTAINABLE HOME SOLU GOOD_22-2	06/20/2025	PAYDOWN		4,995	4,995	4,929	4,949	0	46	0	46	0	4,995	0	0	0	83	04/20/2049	1.F FE
38237V-AA-4	GOODLEAP SUSTAINABLE HOME SOLU GOOD_23-1	06/20/2025	PAYDOWN		13,643	13,643	13,639	13,639	0	4	0	4	0	13,643	0	0	0	314	02/22/2055	1.F FE
39154T-BW-7	GREATAMERICA LEASING RECEIVABL GALC_22-1	06/15/2025	PAYDOWN		694,717	694,717	686,522	692,404	0	2,313	0	2,313	0	694,717	0	0	0	14,671	09/15/2026	1.A FE
39571X-AD-6	GREENSKY HOME IMPROVEMENT ISSU GSKY_24-2	06/25/2025	PAYDOWN		89,691	89,691	89,684	89,684	0	7	0	7	0	89,691	0	0	0	1,898	10/27/2059	1.A FE
40443D-AC-6	HPEFS EQUIPMENT TRUST HPEFS_23 ABS_ABS _	06/20/2025	PAYDOWN		719,999	719,999	717,974	719,430	0	569	0	569	0	719,999	0	0	0	16,334	02/22/2028	1.A FE
43285H-AB-4	HILTON GRAND VACATIONS TRUST H HGVT_20-A	06/25/2025	PAYDOWN		26,372	26,372	26,371	26,371	0	1	0	1	0	26,372	0	0	0	464	02/25/2039	1.F FE
43285H-AC-2	HILTON GRAND VACATIONS TRUST H HGVT_20-A	06/25/2025	PAYDOWN		26,372	26,372	26,371	26,370	0	2	0	2	0	26,372	0	0	0	706	02/25/2039	2.B FE
43816D-AC-9	HONDA AUTO RECEIVABLES OWNER T HAROT_24-	06/30/2025	HEDGE INCREASE ADJUST.		(81,102)	0	(81,167)	0	0	1	0	1	0	(81,102)	0	0	0	0	05/15/2029	1.A FE
47787C-AC-7	JOHN DEERE OWNER TRUST JDOT_23 JDOT_23-C	06/15/2025	PAYDOWN		163,647	163,647	163,636	163,636	0	11	0	11	0	163,647	0	0	0	4,484	05/15/2028	1.A FE
50117E-AC-8	KUBOTA CREDIT OWNER TRUST KCOT ABS_ABS _	06/15/2025	PAYDOWN		481,542	481,542	461,434	474,012	0	7,530	0	7,530	0	481,542	0	0	0	5,344	10/15/2026	1.A FE
50117J-AC-7	KUBOTA CREDIT OWNER TRUST KCOT KCOT_22-2	06/15/2025	PAYDOWN		660,292	660,292	642,263	654,481	0	5,812	0	5,812	0	660,292	0	0	0	11,213	12/15/2026	1.A FE
501683-AC-0	LAD AUTO RECEIVABLES TRUST LAD SUB ABS_A	06/15/2025	PAYDOWN		383,664	383,664	383,646	383,645	0	19	0	19	0	383,664	0	0	0	3,741	04/15/2027	1.A FE
50168B-AC-2	LAD AUTO RECEIVABLES TRUST LAD LADAR_23-	06/15/2025	PAYDOWN		1,186,897	1,186,897	1,186,838	1,186,838	0	59	0	59	0	1,186,897	0	0	0	30,058	09/15/2027	1.A FE
518889-AD-2	DRB PRIME STUDENT LOAN TRUST D SUB ABS_A	06/25/2025	PAYDOWN		82,750	82,750	82,718	82,737	0	13	0	13	0	82,750	0	0	0	1,015	11/25/2042	1.A FE
52590A-AA-2	LENDMARK FUNDING TRUST LFT_24 LFT_24-2	06/30/2025	HEDGE INCREASE ADJUST.		(48,594)	0	(50,085)	0	0	29	0	29	0	(48,594)	0	0	0	0	02/21/2034	1.A FE
52608J-AA-3	LENDMARK FUNDING TRUST LFT_22- LFT_22-1	06/20/2025	PAYDOWN		5,000,000	5,000,000	4,998,500	4,998,500	0	1,500	0	1,500	0	5,000,000	0	0	0	128,000	07/20/2032	1.A FE
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_2 LPSLT_21-	06/20/2025	PAYDOWN		46,008	46,008	46,004	46,005	0	3	0	3	0	46,008	0	0	0	429	03/20/2048	1.D FE
551925-AB-6	M&T EQUIPMENT NOTES MTLRF_23-1 MTLRF_23-	06/15/2025	PAYDOWN		285,493	285,493	285,481	285,481	0	12	0	12	0	285,493	0	0	0	8,194	07/15/2030	1.A FE
55389T-AC-5	MVW OWNER TRUST MVWOT_21-1WA MVWOT_21-1W	06/20/2025	PAYDOWN		29,715	29,715	29,712	29,712	0	2	0	2	0	29,715	0	0	0	237	01/22/2041	2.B FE
55400E-AC-3	MVW_20-1A MVW_20-1A 4.210% 10/20/37	06/20/2025	PAYDOWN		7,882	7,882	7,882	7,882	0	1	0	1	0	7,882	0	0	0	135	10/20/2037	2.B FE
56848M-AC-3	MARINERFINANCEISSUANCETRUST MFIT_20-AA	04/20/2025	PAYDOWN		433,959	433,959	433,821	433,922	0	38	0	38	0	433,959	0	0	0	5,931	08/21/2034	1.D FE
57108Q-AC-7	MARLETTE FUNDING TRUST MFT_21- MFT_21-3A	06/15/2025	PAYDOWN		389,303	389,303	386,245	388,775	0	528	0	528	0	389,303	0	0	0	3,522	12/15/2031	1.A FE
57108Q-AC-7	MARLETTE FUNDING TRUST MFT_21- MFT_21-3A	05/15/2025	PAYDOWN		823,684	823,684	817,213	822,566	0	1,118	0	1,118	0	823,684	0	0	0	5,553	12/15/2031	1.B FE
57563N-AB-4	MASSACHUSETTS EDL FING AUTH MEFA_18-A-A	06/25/2025	PAYDOWN		50,640	50,640	50,161	50,330	0	311	0	311	0	50,640	0	0	0	816	05/25/2033	1.A FE
58770A-AC-7	MERCEDESBENZ AUTO RECEIVABLES MBART_23-1	06/15/2025	PAYDOWN		147,592	147,592	147,574	147,574	0	18	0	18	0	147,592	0	0	0	2,754	11/15/2027	1.A FE
61945V-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC_ MSAIC_23-	06/13/2025	MERRILL LYNCH PIERCE FNNR & SM		988,410	1,052,962	1,049,861	1,049,980	0	(119)	0	(119)	0	1,049,861	0	(61,450)	(61,450)	27,244	06/20/2053	1.D FE
61945V-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC_ MSAIC_23-	06/20/2025	PAYDOWN		28,930	28,930	28,844	28,848	0	82	0	82	0	28,930	0	0	0	584	06/20/2053	1.D FE
61946K-AA-2	MOSAIC SOLAR LOANS LLC MSAIC_2 MSAIC_22-	06/20/2025	PAYDOWN		11,318	11,318	11,318	11,318	0	0	0	0	0	11,318	0	0	0	277	06/20/2053	1.D FE
61946L-AA-0	MOSAIC SOLAR LOANS LLC MSAIC_1 MSAIC_18-	06/20/2025	PAYDOWN		21,668	21,668	20,791	21,074	0	594	0	594	0	21,668	0	0	0	380	02/20/2044	1.G FE
61946Q-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC MSAIC_22-1	06/20/2025	PAYDOWN		5,199	5,199	5,007	5,026	0	174	0	174	0	5,199	0	0	0	57	01/20/2053	1.D FE
63935B-AA-1	NAVIENT STUDENT LOAN TRUST NAV NAVSL_20-	06/15/2025	PAYDOWN		88,194	88,194	88,186	88,187	0	7	0	7	0	88,194	0	0	0	474	01/15/2069	1.A FE
63939C-AD-9	NAVIENT STUDENT LOAN TRUST NAV NAVSL_14-	06/16/2025	PAYDOWN		195,858	195,858	196,111	0	0	(252)	0	(252)	0	195,858	0	0	0	3,897	10/15/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
63939N-AC-7	NAVIENT STUDENT LOAN TRUST NAVSL_16-AA	06/16/2025	PAYDOWN		24,961	24,961	25,102	0	0	(140)	0	(140)	0	24,961	0	0	0	557	12/15/2045	1.A FE
63939Q-AA-4	NAVIENT STUDENT LOAN TRUST NAV NAVSL_16-	06/25/2025	PAYDOWN		16,399	16,399	16,399	16,399	0	0	0	0	0	16,399	0	0	0	408	06/25/2065	1.A FE
63941H-AA-0	NAVIENT PRIVATE EDUCATION LOAN NAVSL_20-	06/15/2025	PAYDOWN		98,352	98,352	98,341	98,341	0	10	0	10	0	98,352	0	0	0	675	05/15/2069	1.A FE
63942B-AA-2	NAVIENT STUDENT LOAN TRUST NAV NAVSL_21-	06/15/2025	PAYDOWN		8,046	8,046	8,045	8,045	0	1	0	1	0	8,046	0	0	0	28	05/15/2069	1.A FE
63942L-AA-0	NAVIENT PRIVATE EDUCATION LOAN NAVSL_21-	06/15/2025	PAYDOWN		65,644	65,644	55,633	57,983	0	7,660	0	7,660	0	65,644	0	0	0	254	07/15/2069	1.A FE
64033X-AD-6	NELNET STUDENT LOAN TRUST NSLT ABS 5-A-A	06/15/2025	PAYDOWN		95,030	95,030	94,995	0	0	35	0	35	0	95,030	0	0	0	809	03/15/2057	1.A FE
64035D-AA-4	NELNET STUDENT LOAN TRUST NSLT NSLT_21-A	06/20/2025	PAYDOWN		110,993	110,993	110,885	110,993	0	0	0	0	0	110,993	0	0	0	2,431	04/20/2062	1.A FE
65479W-AD-6	NISSAN AUTO RECEIVABLES OWNER NAROT_24-B	06/30/2025	HEDGE INCREASE ADJUST.		(55,763)	0	(55,788)	0	0	0	0	0	0	(55,763)	0	0	0	0	03/15/2029	1.A FE
66981P-AD-0	CONTINENTAL CREDIT CARD ABS LL CFCC_21-A	06/15/2025	PAYDOWN		8,300,515	8,300,515	8,313,808	8,300,760	0	(245)	0	(245)	0	8,300,515	0	0	0	85,908	12/17/2029	1.C FE
67571B-AA-1	OCTANE RECEIVABLES TRUST OCTL_ OCTL_23-1	06/20/2025	PAYDOWN		138,884	138,884	138,873	138,873	0	11	0	11	0	138,884	0	0	0	3,388	05/21/2029	1.A FE
67571F-AB-0	OCTANE RECEIVABLES TRUST OCTL_ OCTL_24-1	06/20/2025	PAYDOWN		234,831	234,831	234,814	234,816	0	14	0	14	0	234,831	0	0	0	5,522	05/20/2030	1.A FE
67578A-AA-6	OCTANE RECEIVABLES TRUST OCTL OCTL_21-2A	05/20/2025	PAYDOWN		175,135	175,135	171,052	174,515	0	620	0	620	0	175,135	0	0	0	746	09/20/2028	1.A FE
67578X-AA-6	OCTANE RECEIVABLES TRUST OCTL_ OCTL_22-2	06/20/2025	PAYDOWN		702,062	702,062	701,156	701,831	0	231	0	231	0	702,062	0	0	0	14,878	02/22/2028	1.A FE
68267H-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT_22-	06/14/2025	PAYDOWN		167,314	167,314	167,286	167,293	0	22	0	22	0	167,314	0	0	0	3,215	05/14/2035	1.A FE
68269P-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT_22-	06/14/2025	PAYDOWN		1,722,078	1,722,078	1,718,923	1,720,341	0	1,736	0	1,736	0	1,722,078	0	0	0	42,558	05/15/2034	1.A FE
71384P-AN-1	PERIMETER MASTER NOTE BUSINESS PMNBT_21-	05/02/2025	PAYDOWN		6,724,695	6,724,695	6,722,858	6,724,233	0	462	0	462	0	6,724,695	0	0	0	53,261	05/15/2027	1.D PL
71384P-AP-6	PERIMETER MASTER NOTE BUSINESS PMNBT_21-	05/02/2025	PAYDOWN		6,500,000	6,500,000	6,499,162	6,499,797	0	203	0	203	0	6,500,000	0	0	0	65,056	05/15/2027	1.G PL
71384P-AQ-4	PERIMETER MASTER NOTE BUSINESS PMNBT_21-	05/02/2025	PAYDOWN		6,750,000	6,750,000	6,748,358	6,749,191	0	809	0	809	0	6,750,000	0	0	0	80,145	05/15/2027	2.C PL
737473-AB-4	POST ROAD EQUIPMENT FINANCE PR PREF_24-1	06/15/2025	PAYDOWN		463,911	463,911	463,874	463,874	0	37	0	37	0	463,911	0	0	0	10,974	11/15/2029	1.A FE
742855-AA-7	PRODIGY FINANCE PRDGY_21-1 PRDGY_21-1A	06/25/2025	PAYDOWN		13,377	13,377	13,110	13,110	0	268	0	268	0	13,377	0	0	0	387	07/25/2051	1.C FE
75907D-AA-5	REGIONAL MANAGEMENT ISSUANCE T RMIT_22-1	06/15/2025	PAYDOWN		964,860	964,860	964,690	964,776	0	83	0	83	0	964,860	0	0	0	12,364	03/15/2032	1.B FE
76042U-AA-1	REPUBLIC FINANCE ISSUANCE TRUS REPS_21-A	06/20/2025	PAYDOWN		2,161,014	2,161,014	2,160,310	2,160,805	0	209	0	209	0	2,161,014	0	0	0	20,700	12/22/2031	1.C FE
784024-AB-7	SCF EQUIPMENT LEASING LLC SCFE SCFET_23-	06/20/2025	PAYDOWN		712,712	712,712	718,537	714,196	0	(1,484)	0	(1,484)	0	712,712	0	0	0	17,722	01/22/2030	1.A FE
78414S-AE-4	SBNA AUTO LEASE TRUST SBALT_24 SBNALT_24	06/20/2025	PAYDOWN		674,461	674,461	674,451	674,451	0	10	0	10	0	674,461	0	0	0	16,696	11/20/2026	1.A FE
78442G-RA-6	SLM STUDENT LOAN TRUST SLMA_05 SENIOR AB	04/25/2025	PAYDOWN		100,449	100,449	99,758	100,449	0	0	0	0	0	100,449	0	0	0	2,916	01/25/2041	1.B FE
78445Q-AE-1	SLM STUDENT LOAN TRUST SLMA_10 SLMA_10-C	06/16/2025	PAYDOWN		23,279	23,279	24,472	0	0	(1,193)	0	(1,193)	0	23,279	0	0	0	707	10/15/2041	1.A FE
78448Y-AH-4	SMB PRIVATE EDUCATION LOAN TRU SMB_21-A	06/15/2025	PAYDOWN		40,028	40,028	39,692	39,692	0	337	0	337	0	40,028	0	0	0	177	01/15/2053	1.A FE
78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRU SMB_22-C	06/15/2025	PAYDOWN		53,888	53,888	53,887	53,887	0	1	0	1	0	53,888	0	0	0	1,178	05/16/2050	1.A FE
78450F-AE-7	SMB PRIVATE EDUCATION LOAN TRU SMB_22-A	06/15/2025	PAYDOWN		11,106	11,106	11,101	11,102	0	4	0	4	0	11,106	0	0	0	181	11/16/2054	1.G FE
78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRU SMB_23-A	06/15/2025	PAYDOWN		369,458	369,458	364,278	364,278	0	5,180	0	5,180	0	369,458	0	0	0	8,166	01/15/2053	1.A FE
78450X-AA-6	SMB PRIVATE EDUCATION LOAN TRU SMB_24-E	06/15/2025	PAYDOWN		108,233	108,233	108,190	108,190	0	42	0	42	0	108,233	0	0	0	2,274	10/16/2056	1.A FE
802824-AC-6	SANTANDAR CONSUMER AUTO SCART_ SCART_21-	06/15/2025	PAYDOWN		88,800	88,800	93,028	90,342	0	(1,542)	0	(1,542)	0	88,800	0	0	0	1,144	03/15/2029	1.C PL
80286P-AC-5	SANTANDER DRIVE AUTO RECEIVABL SDART_23-	06/15/2025	PAYDOWN		750,916	750,916	758,191	754,783	0	(3,867)	0	(3,867)	0	750,916	0	0	0	21,617	09/15/2028	1.A FE
81378R-AB-0	SECURITIZED TERM AUTO RECEIVAB SSTRT_25-	06/25/2025	PAYDOWN		73,978	73,978	73,978	0	0	0	0	0	0	73,978	0	0	0	1,193	07/25/2031	1.B FE
81378R-AC-8	SECURITIZED TERM AUTO RECEIVAB SSTRT_25-	06/25/2025	PAYDOWN		36,989	36,989	36,989	0	0	0	0	0	0	36,989	0	0	0	614	07/25/2031	1.F FE
81758F-AA-8	SERVICE EXPERTS LLC SE_24-1 SE_24-1 6.	06/20/2025	PAYDOWN		26,456	26,456	26,454	26,454	0	2	0	2	0	26,456	0	0	0	702	11/20/2035	1.G FE
831943-AA-3	SMB PRIVATE EDUCATION LOAN TRU SMB_24-A	06/15/2025	PAYDOWN		86,901	86,901	86,871	86,871	0	30	0	30	0	86,901	0	0	0	1,884	03/15/2056	1.A FE
83207Q-AA-7	SMB PRIVATE EDUCATION LOAN TRU SMB_24-D	06/15/2025	PAYDOWN		93,713	93,713	93,682	93,682	0	31	0	31	0	93,713	0	0	0	2,091	07/15/2053	1.A FE
83207V-AA-6	SMB PRIVATE EDUCATION LOAN TRU SMB_24-F	06/15/2025	PAYDOWN		71,257	71,257	71,256	71,256	0	1	0	1	0	71,257	0	0	0	1,492	03/16/2054	1.A FE
83613H-AL-1	SOUND POINT CLO LTD SNDPT_18-3 SNDPT_18-	04/28/2025	PAYDOWN		130,346	130,346	130,346	130,346	0	0	0	0	0	130,346	0	0	0	3,898	10/26/2031	1.A FE
85022W-AP-9	SPRINGCASTLE SPV SCFT_20-AA SCFT_20-AA	06/25/2025	PAYDOWN		131,499	131,499	131,493	131,493	0	7	0	7	0	131,499	0	0	0	1,077	09/25/2037	1.A FE
86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SNVA_22-A	06/20/2025	PAYDOWN		6,912	6,912	6,805	6,912	0	0	0	0	0	6,912	0	0	0	81	02/20/2049	1.D FE
86746B-AA-1	SUNNOVA HESTIA I ISSUER LLC SN SUNHI_23-	06/04/2025	BARCLAYS CAPITAL		3,359,408	3,350,509	3,329,070	3,328,794	0	(73)	0	(73)	0	3,328,721	0	30,687	30,687	88,300	12/20/2050	1.B FE
86746B-AA-1	SUNNOVA HESTIA I ISSUER LLC SN SUNHI_23-	05/20/2025	PAYDOWN		32,657	32,657	32,448	32,445	0	212	0	212	0	32,657	0	0	0	707	12/20/2050	1.B FE
89239K-AC-5	TOYOTA AUTO RECEIVABLES OWNER TAOT_22-A	06/15/2025	PAYDOWN		685,984	685,984	657,251	682,577	0	3,407	0	3,407	0	685,984	0	0	0	3,428	06/15/2026	1.A FE
89240H-AD-7	TOYOTA LEASE OWNER TRUST TLOT_ TLOT_23-B	06/20/2025	PAYDOWN		1,378,152	1,378,152	1,377,903	1,377,985	0	167	0	167	0	1,378,152	0	0	0	34,690	11/20/2026	1.A FE
90291V-AC-4	USAA AUTO OWNER TRUST USAOT_23 USAAAUTOO	06/15/2025	PAYDOWN		1,253,059	1,253,059	1,252,840	1,252,905	0	154	0	154	0	1,253,059	0	0	0	28,865	05/15/2028	1.A FE
90327V-AB-4	USAA AUTO OWNER TRUST USAOT_24 USAOT_24-	06/15/2025	PAYDOWN		1,602,625	1,602,625	1,602,521	1,602,521	0	104	0	104	0	1,602,625	0	0	0	34,864	03/15/2027	1.A FE
92348K-DJ-9	VERIZON MASTER TRUST VZMT_24-7 4.350%	06/30/2025	HEDGE INCREASE ADJUST.		(83,887)	0	(84,869)	0	0	0	0	0	0	(83,887)	0	0	0	0	08/20/2032	1.A FE
96328G-BG-1	WHEELS FLEET LEASE FUNDING LLC WFLF_23-2	06/18/2025	PAYDOWN		575,907	575,907	575,832	575,832	0	75	0	75	0	575,907	0	0	0	15,352	08/18/2038	1.A FE
98164F-AD-4	WORLD OMNI AUTO RECEIVABLES TR WOART_23-	06/15/2025	PAYDOWN		78,663	78,663	78,653	78,655	0	8	0	8	0	78,663	0	0	0	2,026	11/15/2028	1.A FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					72,089,938	72,617,774	72,019,321	70,714,823	0	120,007	0	120,007	0	72,120,702	0	(30,763)	(30,763)	1,198,054	XXX	XXX
03238B-AB-9	AMUR EQUIPMENT FINANCE RECEIVA AXIS_24-2	06/20/2025	PAYDOWN		629,273	629,273	632,739	0	0	(3,466)	0	(3,466)	0	629,273	0	0	0	10,975	07/21/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
04033G-AB-3	ARI FLEET LEASE TRUST ARIFL_23 ARIFL_23-	06/15/2025	PAYDOWN		180,940	180,940	182,326	181,701	0	(761)	0	(761)	0	180,940	0	0	0	4,561	07/15/2032	1.A FE
06764M-AC-8	MMAF EQUIPMENT FINANCE LLC MMA MMAF_25-A	06/30/2025	HEDGE INCREASE ADJUST.		(70,243)	0	(70,243)	0	0	0	0	0	0	(70,243)	0	0	0	0	08/13/2032	1.A FE
14856J-AA-2	CASTLELAKE AIRCRAFT SECURITIZA CLAST_17-	06/15/2025	PAYDOWN		117,356	117,356	117,355	117,352	0	3	0	3	0	117,356	0	0	0	1,084	08/15/2041	2.C FE
24702G-AC-9	DELL EQUIPMENT FINANCE TRUST D DEFT_24-1	06/22/2025	PAYDOWN		2,139,498	2,139,498	2,153,037	2,147,709	0	(8,210)	0	(8,210)	0	2,139,498	0	0	0	48,592	03/22/2030	1.A FE
29374L-AB-6	ENTERPRISE FLEET FINANCING LLC SENIOR AB	06/20/2025	PAYDOWN		508,323	508,323	518,787	514,981	0	(6,658)	0	(6,658)	0	508,323	0	0	0	13,488	03/20/2030	1.A FE
29375C-AB-5	ENTERPRISE FLEET FINANCING LLC EFF_23-1	06/20/2025	PAYDOWN		205,317	205,317	204,722	205,074	0	242	0	242	0	205,317	0	0	0	4,686	01/22/2029	1.A FE
29375P-AB-6	ENTERPRISE FLEET FINANCING LLC EFF_24-1	06/20/2025	PAYDOWN		307,528	307,528	307,485	307,493	0	35	0	35	0	307,528	0	0	0	6,693	03/20/2030	1.A FE
379929-AD-4	GM FINANCIAL AUTOMOBILE LEASIN GMALT_23-	06/20/2025	PAYDOWN		418,927	418,927	418,876	418,876	0	50	0	50	0	418,927	0	0	0	9,564	11/20/2026	1.A FE
39154G-AB-2	GREAT AMERICA LEASING RECEIVAB GALC_24-2	06/15/2025	PAYDOWN		144,795	144,795	144,792	144,792	0	3	0	3	0	144,795	0	0	0	3,612	03/15/2027	1.A FE
55318C-AD-6	MMAF EQUIPMENT FINANCE LLC MMA MMAF_24-A	06/30/2025	HEDGE INCREASE ADJUST.		(24,076)	0	(21,424)	0	0	(42)	0	(42)	0	(24,076)	0	0	0	0	07/13/2049	1.A FE
78433X-AA-8	STONEPEAK SALTT_21-1 SALTT_21-1A 2.301	06/15/2025	PAYDOWN		127,825	127,825	127,821	127,821	0	4	0	4	0	127,825	0	0	0	1,022	02/28/2033	1.C FE
858558-AA-7	STELLAR JAY IRELAND DAC STELR_ STELR_21-	06/15/2025	PAYDOWN		87,047	87,047	87,046	87,044	0	3	0	3	0	87,047	0	0	0	1,712	10/15/2041	1.F FE
92339M-AB-6	VERDANT RECEIVABLES LLC VERD_2 24-1-A2	06/12/2025	PAYDOWN		374,973	374,973	380,364	0	0	(5,390)	0	(5,390)	0	374,973	0	0	0	3,577	12/12/2031	1.A FE
96328G-AS-6	WHEELS FLEET LEASE FUNDING LLC WFLF_23-1	06/18/2025	PAYDOWN		456,283	456,283	457,459	456,732	0	(449)	0	(449)	0	456,283	0	0	0	10,919	04/18/2038	1.A FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					5,603,766	5,698,085	5,641,142	4,709,575	0	(24,636)	0	(24,636)	0	5,603,766	0	0	0	120,485	XXX	XXX
233046-AF-8	DB MASTER FINANCE LLC DNKN_17- SENIOR AB	05/20/2025	PAYDOWN		17,500	17,500	17,304	18,101	0	(601)	0	(601)	0	17,500	0	0	0	353	11/20/2047	2.B FE
233046-AK-7	DB MASTER FINANCE LLC DNKN_19- SENIOR AB	05/20/2025	PAYDOWN		35,625	35,625	35,625	35,625	0	0	0	0	0	35,625	0	0	0	716	05/20/2049	2.B FE
233046-AL-5	DB MASTER FINANCE LLC DNKN_19- SENIOR AB	05/20/2025	PAYDOWN		50,625	50,625	50,625	50,625	0	0	0	0	0	50,625	0	0	0	1,102	05/20/2049	2.B FE
25512V-AA-7	DIVERSIFIED ABS PHASE VI LLC SENIOR ABS_	06/28/2025	PAYDOWN		342,540	342,540	333,535	332,830	0	9,710	0	9,710	0	342,540	0	0	0	10,694	11/28/2039	2.A FE
26208L-AD-0	DRIVEN BRANDS FUNDING LLC HONK HONK_19-1	04/20/2025	PAYDOWN		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	261	04/20/2049	2.C FE
45605P-BA-5	INDUSTRIAL DPR FUNDING LTD BIN BIND_22-2	04/15/2025	PAYDOWN		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	14,375	04/15/2027	2.B FE
476681-AA-9	JERSEY MIKES FUNDING LLC JMIKE JMIKE_19-	05/15/2025	PAYDOWN		6,513	6,513	6,984	7,072	0	(560)	0	(560)	0	6,513	0	0	0	144	02/15/2050	2.B FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					1,089,053	1,089,053	1,080,323	1,080,503	0	8,549	0	8,549	0	1,089,053	0	0	0	27,645	XXX	XXX
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE BIBCARD_1	04/07/2025	PAYDOWN		435,199	435,199	435,199	435,199	0	0	0	0	0	435,199	0	0	0	7,616	01/07/2030	1.G FE
1549999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Affiliated)					435,199	435,199	435,199	435,199	0	0	0	0	0	435,199	0	0	0	7,616	XXX	XXX
29374F-AB-9	ENTERPRISE FLEET FINANCING LLC EFF_22-3	06/20/2025	PAYDOWN		1,227,828	1,227,828	1,224,771	1,226,281	0	1,546	0	1,546	0	1,227,828	0	0	0	23,205	07/20/2029	1.A FE
81758V-AA-3	SERVICE EXPERTS ISSUER SE_21-1 SE_21-1A	06/20/2025	PAYDOWN		68,549	68,549	68,382	68,494	0	54	0	54	0	68,549	0	0	0	761	02/02/2032	1.E FE
82667C-AA-3	SRL SRL_21-1 SRL_21-1 2.230% 08/17/51	06/17/2025	PAYDOWN		54,206	54,206	54,180	56,445	0	(2,239)	0	(2,239)	0	54,206	0	0	0	511	08/17/2051	1.C FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					1,350,583	1,350,583	1,347,333	1,351,220	0	(639)	0	(639)	0	1,350,583	0	0	0	24,477	XXX	XXX
85236K-AD-4	STACK INFRASTRUCTURE ISSUER LL SIDC_20-1	05/25/2025	PAYDOWN		6,875,000	6,875,000	6,875,000	6,875,000	0	0	0	0	0	6,875,000	0	0	0	53,142	08/25/2045	1.G FE
000000-00-0	SUMMARY LINE ADJ	06/30/2025	VARIOUS		(3)	0	0	0	0	0	0	0	0	0	0	6	6	176,381		2.B Z
1749999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Affiliated)					6,874,997	6,875,000	6,875,000	6,875,000	0	0	0	0	0	6,875,000	0	6	6	229,523	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					774,772,398	820,807,878	786,040,013	761,957,608	88,591	289,418	0	378,009	0	780,621,782	0	(5,926,218)	(5,926,218)	16,651,674	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					7,310,196	7,310,199	7,310,199	7,310,199	0	0	0	0	0	7,310,199	0	6	6	237,139	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					782,082,594	828,118,077	793,350,212	769,267,807	88,591	289,418	0	378,009	0	787,931,981	0	(5,926,212)	(5,926,212)	16,888,813	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					782,082,594	828,118,077	793,350,212	769,267,807	88,591	289,418	0	378,009	0	787,931,981	0	(5,926,212)	(5,926,212)	16,888,813	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					2,196,280,973	2,317,596,180	2,188,237,395	2,160,750,027	155,904	2,438,836	0	2,594,740	20,261,549	2,210,150,129	42,510	(15,032,591)	(14,990,081)	55,123,339	XXX	XXX
808513-BD-6	CHARLES SCHWAB CORPORATION TH CAPSEC CO	06/01/2025	CALL 100.0000	8,000,000.000	8,000,000	0	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	215,000		2.C FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					8,000,000	XXX	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	215,000	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
26433C-4#-9	DUFF & PHELPS UTILITIES INCOME JUNIOR S	05/30/2025	CALL 25.0000	210,000.000	5,250,000	0	5,250,000	5,250,000	0	0	0	0	0	5,250,000	0	0	0	232,908		1.F FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					5,250,000	XXX	5,250,000	5,250,000	0	0	0	0	0	5,250,000	0	0	0	232,908	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					13,250,000	XXX	13,250,000	13,250,000	0	0	0	0	0	13,250,000	0	0	0	447,908	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					13,250,000	XXX	13,250,000	13,250,000	0	0	0	0	0	13,250,000	0	0	0	447,908	XXX	XXX
09251M-10-8	BLACKROCK EQUITY DIVIDEND FUND OPEN_ENDF	04/08/2025	WELLS FARGO SECURITIES	393.000	6,985		7,119	7,421	(303)	0	0	(303)	0	7,119	0	(134)	(134)	402		
47103C-26-6	JANUS PERKINS MID CAP VALUE A FUND OPEN_	04/08/2025	WELLS FARGO SECURITIES	709.000	9,967		11,024	11,265	(241)	0	0	(241)	0	11,024	0	(1,056)	(1,056)	1,008		
49845K-10-1	KLAVIYO INC	06/26/2025	DIRECT	3,412.000	116,800		118,533	0	0	0	0	0	0	118,533	0	(1,733)	(1,733)	0		
629ESC-AA-2	NGPL PIPECO LLC	05/09/2025	DIRECT	1,200,000.000	1,200		0	0	0	0	0	0	0	0	0	1,200	1,200	0		
629ESC-AB-0	NGPL PIPECO LLC	05/09/2025	DIRECT	3,745,000.000	3,745		0	0	0	0	0	0	0	0	0	3,745	3,745	0		
78462F-10-3	SPDR S&P 500 ETF TRUST	04/08/2025	WELLS FARGO SECURITIES	390.000	196,100		101,706	228,571	(126,865)	0	0	(126,865)	0	101,706	0	94,394	94,394	1,428		
79589L-10-6	SAMSARA INC	06/27/2025	DIRECT	11,827.000	490,588		528,548	0	0	0	0	0	0	528,548	0	(37,960)	(37,960)	0		
79589L-10-6	SAMSARA INC	06/30/2025	DIRECT	5,750.000	226,888		256,968	0	0	0	0	0	0	256,968	0	(30,080)	(30,080)	0		
88023B-10-3	TEMPUS AI INC TEMPUSAIINCCLASSA	05/05/2025	DIRECT	6,187.000	334,274		353,030	0	0	0	0	0	0	353,030	0	(18,756)	(18,756)	0		
BRT71F-6T-0	OAKMARK FUND OPEN_ENDFUND	04/08/2025	WELLS FARGO SECURITIES	1,885.000	257,287		134,695	286,752	(152,057)	0	0	(152,057)	0	134,695	0	122,592	122,592	3,847		
SBL9YR-75-0	WISE PLC WISEPLCCLASSA	06/27/2025	DIRECT	33,757.000	438,374		473,613	0	0	0	0	0	0	470,032	(3,581)	(31,658)	(35,239)	0		
000000-00-0	SUMMARY ADJUSTMENT	06/30/2025	VARIOUS	0.000	(6)		0	0	0	0	0	0	0	(1,058)	(1,059)	1,054	(5)	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					2,082,202	XXX	1,985,236	534,009	(279,466)	0	0	(279,466)	0	1,980,597	(4,640)	101,608	96,968	6,685	XXX	XXX
000000-00-0	FEDERAL HOME LOAN BANK OF ATLA FHLBATLAN	04/14/2025	FEDERAL HOME LOAN BANK	59,375.000	5,937,500		5,937,500	5,937,500	0	0	0	0	0	5,937,500	0	0	0	107,213		
06362B-10-0	NAC AVIATION 29 DAC	05/07/2025	VARIOUS	162,929.000	2,847,151		5,347,539	3,258,580	2,088,959	0	0	2,088,959	0	5,347,539	0	(2,500,388)	(2,500,388)	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					8,784,651	XXX	11,285,039	9,196,080	2,088,959	0	0	2,088,959	0	11,285,039	0	(2,500,388)	(2,500,388)	107,213	XXX	XXX
315912-70-9	FIDELITYNASDAQCOMPOSITEINDE	04/08/2025	WELLS FARGO SECURITIES	110.000	21,879		19,497	27,035	(7,538)	0	0	(7,538)	0	19,497	0	2,382	2,382	164		
413838-72-3	OAKMARK FUND	04/08/2025	WELLS FARGO SECURITIES	2,865.000	69,671		68,242	71,418	(3,176)	0	0	(3,176)	0	68,242	0	1,429	1,429	1,986		
922031-85-1	VANGUARD SHORT-TERM TREASURY F OPEN_ENDF	04/08/2025	WELLS FARGO SECURITIES	90,817.000	900,000		884,982	890,918	(5,937)	0	0	(5,937)	0	884,982	0	15,018	15,018	15,169		
922042-84-1	VANGUARDEMERGINGMARKETSSTOC OPEN_END FUN	04/08/2025	WELLS FARGO SECURITIES	1,447.000	49,415		51,948	53,222	(1,274)	0	0	(1,274)	0	51,948	0	(2,533)	(2,533)	1,322		
922908-68-6	VANGUARDSMALL-CAPINDEXFUND OPEN_END FUND	04/08/2025	WELLS FARGO SECURITIES	572.000	54,507		42,966	65,859	(22,893)	0	0	(22,893)	0	42,966	0	11,541	11,541	499		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					1,095,472	XXX	1,067,635	1,108,452	(40,818)	0	0	(40,818)	0	1,067,635	0	27,837	27,837	19,140	XXX	XXX
5989999997. Total - Common Stocks - Part 4					11,962,325	XXX	14,337,910	10,838,541	1,768,675	0	0	1,768,675	0	14,333,271	(4,640)	(2,370,943)	(2,375,583)	133,038	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					11,962,325	XXX	14,337,910	10,838,541	1,768,675	0	0	1,768,675	0	14,333,271	(4,640)	(2,370,943)	(2,375,583)	133,038	XXX	XXX
5999999999. Total - Preferred and Common Stocks					25,212,325	XXX	27,587,910	24,088,541	1,768,675	0	0	1,768,675	0	27,583,271	(4,640)	(2,370,943)	(2,375,583)	580,946	XXX	XXX
6009999999 - Totals					2,221,493,298	XXX	2,215,825,305	2,184,838,568	1,924,579	2,438,836	0	4,363,415	20,261,549	2,237,733,400	37,870	(17,403,534)	(17,365,664)	55,704,285	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF20U5S9	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/19/2020	02/13/2026	59	99,474	1686	2,726	0	0	3,509		3,509	(1,168)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF20U5U4	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/19/2020	02/20/2026	40	132,480	3312	6,889	0	0	34,522		34,522	1,409	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GFO, BHF20U609	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/19/2020	02/25/2026	162	495,072	3056	34,358	0	0	127,733		127,733	9,883	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO, BHF20U617	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/19/2020	02/18/2026	22	37,048	1684	1,867	0	0	4,776		4,776	(938)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO, BHF20U641	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/19/2020	02/24/2026	111	343,989	3099	31,578	0	0	153,001		153,001	9,097	0	0	0	0		0005
CALL OPTION FEB26 RTY C @ 1688 BHF20VR46	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/26/2020	02/16/2026	17	28,696	1688	1,156	0	0	9,237		9,237	(1,694)	0	0	0	0		0005
CALL OPTION FEB26 SPX C @ 3358 BHF20VR53	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/26/2020	02/11/2026	2	6,716	3358	444	0	0	5,839		5,839	498	0	0	0	0		0005
CALL OPTION FEB26 SPX C @ 3116 BHF20VRB0	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/26/2020	02/26/2026	2	6,232	3116	604	0	0	6,316		6,316	513	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10.0,G BHF21RPY0	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2020	03/03/2026	7	10,402	1486	626	0	0	708		708	(210)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF21RQ37	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2020	03/09/2026	36	49,536	1376	4,468	0	0	13,073		13,073	(1,127)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO BHF21RQ60	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2020	03/02/2026	240	364,320	1518	30,785	0	0	82,945		82,945	(9,333)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO BHF21RQE3	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/23/2020	03/06/2026	650	1,889,550	2907	227,502	0	0	924,193		924,193	45,998	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GFO BHF21RQG8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/16/2020	03/06/2026	690	1,978,230	2867	275,567	0	0	1,084,021		1,084,021	51,664	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GFO BHF21RQM5	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2020	03/06/2026	424	1,252,920	2955	108,879	0	0	367,374		367,374	36,261	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8.25,D10,GF BHF21RQR4	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2020	03/03/2026	166	498,498	3003	43,270	0	0	146,465		146,465	13,466	0	0	0	0		0005
CALL OPTION MAR26 RTY C @ 1518 BHF21RSK7	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/06/2020	03/02/2026	12	18,216	1518	2,374	0	0	8,410		8,410	(1,108)	0	0	0	0		0005
CALL OPTION MAR26 RTY C @ 1474 BHF21RSL5	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/06/2020	03/04/2026	9	13,266	1474	1,917	0	0	6,678		6,678	(815)	0	0	0	0		0005
CALL OPTION MAR26 SPX C @ 2920 BHF21RSM3	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/06/2020	03/09/2026	107	312,440	2920	53,735	0	0	358,119		358,119	27,780	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7,D10,GFO BHF21RW55	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2020	03/19/2026	23	23,000	1000	2,155	0	0	630		630	(374)	0	0	0	0		0005

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CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF21RZA1	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2020	03/17/2026	91	219,401	2411	21,984	0	0	52,112		52,112	6,478	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GFO BHF21RZC7	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2020	03/20/2026	787	1,861,255	2365	205,296	0	0	484,929		484,929	63,735	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8.25,D10,GF BHF21RZD5	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2020	03/20/2026	362	880,746	2433	98,996	0	0	239,600		239,600	31,319	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF21RZE3	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2020	03/19/2026	42	43,092	1026	5,990	0	0	20,371		20,371	(466)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF21RZF0	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2020	03/25/2026	110	121,220	1102	19,213	0	0	64,039		64,039	(1,808)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF21RZG8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/16/2020	03/17/2026	89	213,778	2402	31,938	0	0	114,364		114,364	5,369	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO BHF21RZH6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/23/2020	03/20/2026	854	2,035,936	2384	427,343	0	0	1,364,374		1,364,374	59,819	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GFO BHF21RZJ2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/16/2020	03/20/2026	631	1,504,935	2385	344,931	0	0	1,105,834		1,105,834	46,921	0	0	0	0		0005
CALL OPTION MAR26 RTY C @ 1049 BHF21RZL7	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/06/2020	03/18/2026	26	27,274	1049	10,469	0	0	29,784		29,784	(1,983)	0	0	0	0		0005
CALL OPTION MAR26 RTY C @ 1055 BHF21RZM5	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/06/2020	03/20/2026	163	171,965	1055	65,136	0	0	185,830		185,830	(12,458)	0	0	0	0		0005
CALL OPTION MAR26 SPX C @ 2400 BHF21RZN3	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/06/2020	03/23/2026	5	12,000	2400	3,787	0	0	19,245		19,245	1,387	0	0	0	0		0005
CALL OPTION MAR26 SPX C @ 2375 BHF21RZP8	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/06/2020	03/20/2026	204	484,500	2375	157,374	0	0	790,012		790,012	56,748	0	0	0	0		0005
CALL OPTION MAR26 SPX C @ 2508 BHF21RZQ6	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/06/2020	03/25/2026	138	346,104	2508	96,825	0	0	516,829		516,829	37,814	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GFO BHF21TQW9	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2020	02/27/2026	303	915,969	3023	75,659	0	0	241,693		241,693	21,629	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF21TQZ2	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2020	02/24/2026	10	16,280	1628	707	0	0	1,660		1,660	(383)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF21TR08	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/16/2020	02/24/2026	10	32,260	3226	1,987	0	0	10,694		10,694	708	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO BHF21TR32	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/16/2020	02/27/2026	337	1,016,392	3016	106,924	0	0	463,181		463,181	24,897	0	0	0	0		0005
CALL OPTION FEB26 RTY C @ 1553 BHF21TR40	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2020	02/26/2026	9	13,977	1553	1,123	0	0	6,011		6,011	(843)	0	0	0	0		0005
CALL OPTION FEB26 SPX C @ 3116 BHF21TR65	Fixed Index Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2020	02/26/2026	10	31,160	3116	4,171	0	0	31,577		31,577	2,561	0	0	0	0		0005
CALL OPTION FEB26 SPX C @ 2979 BHF21TR73	Fixed Index Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2020	02/27/2026	32	95,328	2979	15,106	0	0	105,211		105,211	8,258	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO, BHF226YA7	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/21/2020	02/20/2026	94	308,790	3285	16,428	0	0	100,310		100,310	7,219	0	0	0	0		0005

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CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF22PRZ8	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/06/2020	03/30/2026	147	168,168	1144	17,809	0	0	3,186		3,186	(8,766)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF22PS12	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2020	03/27/2026	51	133,008	2608	14,112	0	0	31,422		31,422	4,047	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GFO BHF22PS46	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2020	03/27/2026	222	573,426	2583	64,510	0	0	148,630		148,630	18,903	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF22PS53	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/11/2020	03/27/2026	52	59,592	1146	8,248	0	0	20,969		20,969	(1,272)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF22PSB0	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/11/2020	03/27/2026	106	119,674	1129	23,432	0	0	58,731		58,731	(2,859)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF22PSE4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2020	03/31/2026	43	111,800	2600	14,724	0	0	52,318		52,318	2,740	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO BHF22PSM6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2020	03/27/2026	358	904,666	2527	173,334	0	0	567,598		567,598	25,835	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GFO BHF22PSN4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2020	03/30/2026	190	499,130	2627	97,480	0	0	321,941		321,941	14,752	0	0	0	0		0005
CALL OPTION MAR26 SPX C @ 2539 BHF22PW74	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/06/2020	03/25/2026	25	63,475	2539	17,091	0	0	92,883		92,883	6,827	0	0	0	0		0005
CALL OPTION MAR26 SPX C @ 2537 BHF22PW90	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/06/2020	03/27/2026	127	322,199	2537	87,202	0	0	472,132		472,132	34,671	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF22PYW7	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2020	04/17/2026	236	659,384	2794	63,499	0	0	158,412		158,412	9,034	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GFO BHF22PZ06	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2020	04/16/2026	1,441	3,969,955	2755	419,624	0	0	968,184		968,184	18,316	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8.25,D10,GF BHF22PZ22	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2020	04/10/2026	230	624,450	2715	69,626	0	0	146,499		146,499	(10,516)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF22PZ55	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/11/2020	04/16/2026	178	213,956	1202	26,038	0	0	57,969		57,969	(8,356)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF22PZ89	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/11/2020	04/22/2026	517	634,876	1228	99,993	0	0	240,380		240,380	(22,148)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF22PZC0	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2020	04/17/2026	736	2,074,784	2819	216,192	0	0	897,653		897,653	49,174	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO BHF22PZE6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2020	04/17/2026	4,700	13,145,900	2797	1,904,841	0	0	7,081,752		7,081,752	347,031	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GFO BHF22PZF3	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2020	04/16/2026	2,711	7,460,672	2752	1,286,220	0	0	4,509,113		4,509,113	213,426	0	0	0	0		0005
CALL OPTION APR26 RTY C @ 1217 BHF22PZU0	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/07/2020	04/21/2026	26	31,642	1217	7,556	0	0	25,726		25,726	(2,141)	0	0	0	0		0005
CALL OPTION APR26 RTY C @ 1228 BHF22PZW6	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/07/2020	04/17/2026	108	132,624	1228	30,774	0	0	105,697		105,697	(8,919)	0	0	0	0		0005

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CALL OPTION APR26 SPX C @ 2811 BHF22PZY2	Fixed Index Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2020	04/21/2026	80	224,880	2811	44,213	0	0	276,853		276,853	20,972	0	0	0	0		0005
CALL OPTION APR26 SPX C @ 2795 BHF22PZZ9	Fixed Index Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2020	04/17/2026	1,037	2,898,415	2795	580,160	0	0	3,603,567		3,603,567	272,719	0	0	0	0		0005
CALL OPTION APR26 SPX C @ 2694 BHF220028	Fixed Index Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2020	04/10/2026	454	1,223,076	2694	275,442	0	0	1,620,643		1,620,643	121,224	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF244NZ7	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/11/2020	05/22/2026	77	103,873	1349	8,092	0	0	5,762		5,762	(3,077)	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,C,PS,1Y,U7.5,D10,GF0 BHF244P85	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/11/2020	05/08/2026	241	311,372	1292	31,542	0	0	13,328		13,328	(10,714)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.75,D10,GF BHF244PB8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2020	05/22/2026	21	62,748	2988	5,723	0	0	14,620		14,620	1,794	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.25,D10,GF BHF244PD4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2020	05/19/2026	397	1,175,517	2961	119,433	0	0	307,017		307,017	32,861	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GF0 BHF244PH5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2020	05/15/2026	460	1,344,580	2923	144,811	0	0	328,467		328,467	39,495	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8.25,D10,GF BHF244PN2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2020	05/12/2026	509	1,486,789	2921	181,834	0	0	441,478		441,478	50,230	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GF0, BHF244PS1	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/08/2020	05/22/2026	29	39,904	1376	3,252	0	0	7,145		7,145	(729)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0, BHF244PU6	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/08/2020	05/14/2026	3,490	4,533,510	1299	882,221	0	0	1,832,031		1,832,031	(85,393)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GF0, BHF244PV4	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/08/2020	05/12/2026	1,489	1,898,475	1275	439,687	0	0	872,738		872,738	(41,022)	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,P,PS,1Y,U40,D10,GF0, BHF244PW2	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2020	05/21/2026	172	510,668	2969	43,305	0	0	153,582		153,582	10,405	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,P,PS,1Y,U50,D10,GF0, BHF244PX0	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2020	05/15/2026	2,175	6,364,050	2926	799,961	0	0	2,659,620		2,659,620	154,415	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0, BHF244PY8	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2020	05/22/2026	136	401,880	2955	56,946	0	0	178,963		178,963	9,931	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GF0, BHF244Q01	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2020	05/08/2026	4,478	12,936,942	2889	2,498,123	1	0	7,414,628		7,414,628	358,077	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,C,PS,1Y,U7.5,D10,GF0 BHF244Q50	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/11/2020	04/30/2026	24	31,464	1311	3,150	0	0	1,524		1,524	(966)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0, BHF244Q68	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/08/2020	04/30/2026	44	57,684	1311	10,925	0	0	21,713		21,713	(1,298)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GF0 BHF244Q76	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2020	04/30/2026	17	49,504	2912	5,361	0	0	12,806		12,806	1,596	0	0	0	0		0005

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CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GFO, BHF244Q84	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2020	04/30/2026	146	425,152	2912	50,168	0	0	117,699		117,699	14,652	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,P,PS,1Y,U50,D10,GFO, BHF2440A9	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2020	04/21/2026	35	99,050	2830	15,551	0	0	42,463		42,463	2,440	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,P,PS,1Y,U60,D10,GFO, BHF2440B7	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2020	04/24/2026	983	2,815,312	2864	493,524	0	0	1,480,239		1,480,239	70,884	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,P,PS,1Y,U65,D10,GFO, BHF2440E1	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2020	04/28/2026	349	999,187	2863	197,539	0	0	574,046		574,046	26,855	0	0	0	0		0005
CALL OPTION APR26 RTY C @ 1282 BHF245P66	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/09/2020	04/27/2026	11	14,102	1282	4,685	0	0	10,219		10,219	(929)	0	0	0	0		0005
CALL OPTION APR26 SPX C @ 2848 BHF245P82	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/08/2020	04/24/2026	78	222,144	2848	56,226	0	0	267,251		267,251	20,325	0	0	0	0		0005
CALL OPTION MAY26 RTY C @ 1299 BHF245PM1	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/09/2020	05/13/2026	48	62,352	1299	19,959	0	0	43,919		43,919	(4,095)	0	0	0	0		0005
CALL OPTION MAY26 RTY C @ 1302 BHF245PQ2	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/09/2020	05/11/2026	237	308,574	1302	98,550	0	0	216,129		216,129	(20,233)	0	0	0	0		0005
CALL OPTION MAY26 RTY C @ 1347 BHF245PS8	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/09/2020	05/20/2026	47	63,309	1347	19,066	0	0	40,954		40,954	(4,080)	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2939 BHF245PT6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/08/2020	05/20/2026	46	135,194	2939	31,192	0	0	153,945		153,945	11,751	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2904 BHF245PV1	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/08/2020	05/12/2026	90	261,360	2904	62,554	0	0	303,981		303,981	23,158	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2970 BHF245PW9	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/08/2020	05/22/2026	187	555,390	2970	128,498	0	0	620,494		620,494	47,670	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2902 BHF245PY5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/08/2020	05/13/2026	1,189	3,450,478	2902	827,366	0	0	4,018,434		4,018,434	305,968	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2881 BHF245Q24	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/08/2020	05/08/2026	482	1,388,642	2881	340,253	0	0	1,637,971		1,637,971	124,576	0	0	0	0		0005
WELBK_CSA CLIQUET,A,P,PS,1Y,U60,D10,GFO, BHF24EB54	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2020	05/13/2026	12,977	37,750,093	2909	6,357,116	0	0	19,521,564		19,521,564	1,030,289	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF25T7Z9	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2020	05/26/2026	40	55,720	1393	4,023	0	0	1,358		1,358	(1,731)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7,D10,GFO BHF25T8Q8	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2020	05/26/2026	11	15,323	1393	1,296	0	0	601		601	(491)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF25T8R6	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2020	05/28/2026	29	40,629	1401	3,738	0	0	1,649		1,649	(1,037)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.75,D10,GF BHF25T8W5	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	05/26/2026	31	92,752	2992	7,949	0	0	21,439		21,439	2,728	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.25,D10,GF BHF25T9N4	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	05/27/2026	91	274,729	3019	25,550	0	0	66,970		66,970	7,862	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF25T9V6	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	05/26/2026	202	606,202	3001	59,287	0	0	156,393		156,393	19,902	0	0	0	0		0005

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CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GF0 BHF25TA10	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	05/20/2026	117	347,373	2969	37,169	0	0	97,553		97,553	10,982	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF25TA93	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/10/2020	05/27/2026	235	329,000	1400	32,143	0	0	74,127		74,127	(4,974)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF25TB35	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/10/2020	05/26/2026	241	335,954	1394	45,522	0	0	110,295		110,295	(8,802)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF25TBD3	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	05/26/2026	28	83,776	2992	6,409	0	0	26,202		26,202	1,721	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF25TBS0	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	05/27/2026	974	2,927,844	3006	325,283	0	0	1,203,445		1,203,445	70,013	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF25TCD2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	05/26/2026	88	263,296	2992	34,781	0	0	117,999		117,999	6,479	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GF0 BHF25TCL4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	05/01/2026	371	1,050,301	2831	211,951	0	0	618,421		618,421	28,018	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF25TDR0	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2020	06/19/2026	53	75,472	1424	4,657	0	0	9,145		9,145	841	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF25TE65	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2020	06/12/2026	200	289,600	1448	19,635	0	0	32,272		32,272	817	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.5,D10,GF0 BHF25TE81	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2020	06/29/2026	53	75,313	1421	5,543	0	0	11,813		11,813	1,621	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GF0 BHF25TE99	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2020	06/02/2026	37	52,466	1418	4,748	0	0	3,012		3,012	(1,269)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.75,D10,GF BHF25TEG3	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	06/15/2026	125	385,875	3087	31,873	0	0	73,611		73,611	9,972	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.25,D10,GF BHF25TER9	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	06/12/2026	967	3,004,469	3107	269,501	0	0	687,643		687,643	81,630	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GF0 BHF25TEW8	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	06/12/2026	115	354,315	3081	33,554	0	0	85,033		85,033	10,062	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GF0 BHF25TF23	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	06/08/2026	275	853,875	3105	86,583	0	0	240,671		240,671	26,683	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GF0 BHF25TFJ6	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/10/2020	06/19/2026	49	70,560	1440	4,191	0	0	13,498		13,498	(703)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF25TFR8	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/10/2020	06/12/2026	760	1,104,280	1453	96,735	0	0	294,959		294,959	(16,088)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF25TG06	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/10/2020	06/26/2026	316	442,084	1399	51,503	0	0	155,182		155,182	(7,026)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GF0 BHF25TG48	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/10/2020	06/05/2026	166	250,162	1507	31,370	0	0	76,306		76,306	(6,464)	0	0	0	0		0005

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CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF25TGG1	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	06/12/2026	566	1,771,014	3129	117,950	0	0	468,011		468,011	35,075	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF25TGU0	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	06/12/2026	5,190	16,161,660	3114	1,617,782	0	0	5,787,219		5,787,219	374,071	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF25TH13	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	06/19/2026	1,150	3,543,150	3081	431,910	0	0	1,476,244		1,476,244	86,964	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO BHF25TH88	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	06/10/2026	2,358	7,314,516	3102	1,008,672	0	0	3,309,517		3,309,517	194,473	0	0	0	0		0005
CALL OPTION MAY26 RTY C @ 1401 BHF25WPK5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2020	05/28/2026	11	15,411	1401	3,658	0	0	9,051		9,051	(976)	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 3025 BHF25WPL3	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	05/27/2026	14	42,350	3025	9,216	0	0	45,755		45,755	3,558	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2967 BHF25WPN9	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	05/22/2026	130	385,710	2967	89,115	0	0	431,723		431,723	33,144	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 3011 BHF25WQ57	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	05/26/2026	138	415,518	3011	91,735	1	0	452,772		452,772	35,093	0	0	0	0		0005
CALL OPTION JUN26 RTY C @ 1472 BHF25WRN7	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2020	06/05/2026	18	26,496	1472	5,384	0	0	13,669		13,669	(1,641)	0	0	0	0		0005
CALL OPTION JUN26 RTY C @ 1462 BHF25WSV8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2020	06/16/2026	159	232,458	1462	48,384	0	0	122,458		122,458	(14,468)	0	0	0	0		0005
CALL OPTION JUN26 RTY C @ 1404 BHF25WT13	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2020	06/22/2026	125	175,500	1404	41,562	1	0	102,957		102,957	(11,148)	0	0	0	0		0005
CALL OPTION JUN26 SPX C @ 3085 BHF25WT39	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	06/12/2026	60	185,100	3085	38,102	0	0	193,012		193,012	15,176	0	0	0	0		0005
CALL OPTION JUN26 SPX C @ 3076 BHF25WTG0	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	06/03/2026	14	43,064	3076	8,890	0	0	45,119		45,119	3,548	0	0	0	0		0005
CALL OPTION JUN26 SPX C @ 3092 BHF25WTM7	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	06/12/2026	994	3,073,448	3092	624,987	0	0	3,191,166		3,191,166	251,398	0	0	0	0		0005
CALL OPTION JUN26 SPX C @ 3069 BHF25WTQ8	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	06/12/2026	141	432,729	3069	90,168	0	0	455,657		455,657	35,671	0	0	0	0		0005
CALL OPTION JUN26 SPX C @ 3115 BHF25WTR6	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	06/18/2026	89	277,235	3115	55,038	0	0	283,961		283,961	22,448	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF27ZKW5	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/25/2020	07/15/2026	43	62,737	1459	3,733	0	0	4,583		4,583	(892)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF27ZKX3	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/25/2020	07/13/2026	20	28,580	1429	1,886	0	0	2,616		2,616	(234)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5,D10,GFO BHF27ZKZ8	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/25/2020	07/23/2026	11	16,390	1490	836	0	0	766		766	(300)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF27ZL04	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/25/2020	06/30/2026	13	18,733	1441	1,377	0	0	2,798		2,798	437	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF27ZL12	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/25/2020	07/17/2026	193	283,131	1467	20,244	0	0	22,418		22,418	(7,548)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GFO BHF27ZMT0	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/21/2020	07/16/2026	61	88,511	1451	3,983	0	0	8,558		8,558	(2,224)	0	0	0	0		0005

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CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GF0 BHF27ZMU7	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/21/2020	06/23/2026	14	20,048	1432	1,301	0	0	3,994		3,994	(195)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GF0 BHF27ZMW3	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/21/2020	07/15/2026	72	103,824	1442	6,624	0	0	15,876		15,876	(1,938)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF27ZMX1	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/21/2020	07/13/2026	93	133,548	1436	11,338	0	0	29,154		29,154	(1,993)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF27ZN02	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/21/2020	07/13/2026	455	656,565	1443	69,268	0	0	170,049		170,049	(11,569)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF27ZN28	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/21/2020	06/05/2026	67	101,974	1522	13,542	0	0	26,348		26,348	(2,337)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF27ZN44	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/24/2020	07/24/2026	44	142,516	3239	8,964	0	0	18,158		18,158	2,026	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.75,D10,GF BHF27ZN85	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/24/2020	06/19/2026	42	129,024	3072	11,909	0	0	24,618		24,618	3,596	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.75,D10,GF BHF27ZNM4	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/24/2020	07/14/2026	142	456,388	3214	40,117	0	0	82,157		82,157	10,320	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF27ZNN2	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/24/2020	07/22/2026	420	1,352,400	3220	98,725	0	0	208,470		208,470	24,596	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.25,D10,GF BHF27ZNQ5	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/24/2020	06/30/2026	202	623,574	3087	63,605	0	0	127,782		127,782	13,952	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.25,D10,GF BHF27ZNS1	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/24/2020	07/15/2026	561	1,795,200	3200	176,468	0	0	359,443		359,443	43,810	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8.25,D10,GF BHF27ZNT9	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/24/2020	06/29/2026	52	158,756	3053	19,670	0	0	39,680		39,680	4,451	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GF0 BHF27ZNU6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	07/17/2026	204	654,024	3206	39,111	0	0	133,136		133,136	11,969	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF27ZNV4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	06/26/2026	83	255,806	3082	21,795	0	0	69,701		69,701	5,367	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF27ZNW2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	07/13/2026	182	583,128	3204	44,084	0	0	152,906		152,906	12,278	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF27ZNX0	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	07/17/2026	1,196	3,837,964	3209	354,628	0	0	1,131,507		1,131,507	85,834	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF27ZNY8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	06/26/2026	325	1,001,650	3082	124,605	0	0	367,249		367,249	24,429	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF27ZNZ5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	07/13/2026	3,461	11,040,590	3190	1,242,066	0	0	3,975,101		3,975,101	266,425	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF27ZP00	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	06/26/2026	358	1,114,454	3113	157,361	0	0	452,940		452,940	28,888	0	0	0	0		0005

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CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF27ZP18	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	07/16/2026	693	2,223,837	3209	288,876	0	0	861,386		861,386	55,067	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GFO BHF27ZP34	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	06/22/2026	104	321,360	3090	60,512	0	0	163,870		163,870	8,733	0	0	0	0		0005
CALL OPTION JUN26 RTY C @ 1441 BHF281S19	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/20/2020	06/30/2026	15	21,615	1441	5,500	0	0	11,870		11,870	(1,356)	0	0	0	0		0005
CALL OPTION JUL26 RTY C @ 1453 BHF281S27	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/20/2020	07/16/2026	118	171,454	1453	42,695	0	0	92,384		92,384	(10,726)	0	0	0	0		0005
CALL OPTION JUL26 RTY C @ 1485 BHF281S43	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/20/2020	07/27/2026	115	170,775	1485	39,819	0	0	86,944		86,944	(10,574)	0	0	0	0		0005
CALL OPTION JUL26 SPX C @ 3216 BHF281S50	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/21/2020	07/14/2026	28	90,048	3216	18,607	0	0	86,846		86,846	6,939	0	0	0	0		0005
CALL OPTION JUL26 SPX C @ 3222 BHF281S68	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/21/2020	07/17/2026	374	1,205,028	3222	247,778	0	0	1,158,178		1,158,178	92,550	0	0	0	0		0005
CALL OPTION JUN26 SPX C @ 3055 BHF281S76	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/21/2020	06/29/2026	207	632,385	3055	153,981	0	0	672,451		672,451	52,182	0	0	0	0		0005
CALL OPTION JUL26 SPX C @ 3239 BHF281S92	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/21/2020	07/27/2026	59	191,101	3239	38,710	0	0	181,910		181,910	14,533	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GFO, BHF29CVD4	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2020	06/02/2026	10	14,180	1418	990	0	0	2,080		2,080	(168)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO, BHF29CVF9	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2020	07/24/2026	100	147,100	1471	12,327	0	0	25,386		25,386	(3,214)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GFO, BHF29CVG7	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2020	08/14/2026	48	74,784	1558	2,872	0	0	3,441		3,441	(976)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO, BHF29CVH5	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2020	08/13/2026	136	214,880	1580	14,870	0	0	19,186		19,186	(4,498)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO, BHF29CVJ1	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2020	08/21/2026	350	550,200	1572	49,133	0	0	62,168		62,168	(13,255)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.25,D10,GF BHF29CVM4	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2020	07/24/2026	30	44,040	1468	2,590	0	0	2,872		2,872	(564)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF29CVR3	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2020	07/31/2026	63	93,240	1480	6,601	0	0	6,103		6,103	(2,086)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5,D10,GFO, BHF29CVT9	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2020	08/07/2026	25	38,725	1549	2,099	0	0	2,196		2,196	112	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF29CVW2	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2020	08/14/2026	159	249,153	1567	15,323	0	0	8,388		8,388	(283)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF29CW27	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2020	08/31/2026	160	249,920	1562	16,270	0	0	15,097		15,097	(2,651)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO BHF29CW76	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2020	06/23/2026	71	219,319	3089	38,271	0	0	100,001		100,001	5,716	0	0	0	0		0005

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CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GFO BHF29CWT8	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2020	06/18/2026	161	501,515	3115	97,896	0	0	228,922		228,922	13,118	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF29CWV3	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2020	07/24/2026	95	305,520	3216	28,230	0	0	89,015		89,015	6,839	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF29CX26	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2020	07/29/2026	463	1,512,158	3266	164,976	0	0	511,649		511,649	36,007	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GFO BHF29CX83	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2020	07/09/2026	232	731,264	3152	139,671	0	0	362,778		362,778	21,009	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GFO BHF29CXF7	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2020	08/14/2026	247	832,637	3371	39,550	0	0	176,586		176,586	14,589	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF29CXG5	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2020	08/03/2026	38	125,210	3295	8,489	0	0	31,576		31,576	2,542	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF29CXH3	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2020	08/14/2026	1,345	4,539,375	3375	369,505	0	0	1,316,278		1,316,278	97,615	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF29CXK6	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2020	08/13/2026	794	2,674,192	3368	270,361	0	0	883,704		883,704	60,990	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF29CXS9	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2020	08/03/2026	152	500,840	3295	64,108	0	0	188,620		188,620	12,949	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF29CXU4	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/17/2020	07/28/2026	12	38,616	3218	2,336	0	0	5,824		5,824	621	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.75,D10,GF BHF29CXY6	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/17/2020	07/31/2026	62	202,802	3271	16,508	0	0	43,866		43,866	4,322	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF29CY90	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/17/2020	08/14/2026	142	477,688	3364	26,989	0	0	82,545		82,545	7,403	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF29CYG4	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/17/2020	08/18/2026	146	499,758	3423	33,434	0	0	91,198		91,198	8,355	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.75,D10,GF BHF29CYJ8	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/17/2020	08/03/2026	20	65,900	3295	5,298	0	0	14,381		14,381	1,262	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.25,D10,GF BHF29CYN9	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/17/2020	08/04/2026	159	525,177	3303	46,793	0	0	127,390		127,390	10,751	0	0	0	0		0005
CALL OPTION AUG26 RTY C @ 1581 BHF29CZB4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/14/2020	08/11/2026	39	61,659	1581	11,127	0	0	26,304		26,304	(3,691)	0	0	0	0		0005
CALL OPTION AUG26 SPX C @ 3391 BHF29CZC2	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2020	08/14/2026	456	1,546,296	3391	280,350	0	0	1,343,147		1,343,147	109,692	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2AMTN1	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2020	07/22/2026	309	998,379	3231	120,205	0	0	334,280		334,280	23,536	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF2AMTP6	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2020	08/28/2026	31	48,918	1578	3,405	0	0	1,900		1,900	(402)	0	0	0	0		0005

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CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2AMTQ4	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/13/2020	08/27/2026	23	80,155	3485	4,192	0	0	9,640		9,640	1,064	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2AMTR2	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/13/2020	08/28/2026	105	367,605	3501	22,020	0	0	51,942		51,942	5,233	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.75,D10,GF BHF2AMTS0	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/13/2020	08/28/2026	14	49,112	3508	3,541	0	0	8,457		8,457	796	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2AMTT8	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2020	08/31/2026	33	51,546	1562	4,420	0	0	7,828		7,828	(1,092)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GFO BHF2AMTU5	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2020	08/28/2026	50	174,400	3488	8,179	0	0	29,031		29,031	2,542	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2AMTV3	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2020	08/28/2026	219	766,062	3498	61,055	0	0	188,498		188,498	14,614	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2AMTX9	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2020	08/12/2026	278	940,196	3382	100,883	0	0	308,832		308,832	22,290	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF2AMTY7	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2020	08/11/2026	150	500,100	3334	66,713	0	0	185,966		185,966	12,751	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5,D10,GFO BHF2AMTZ4	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2020	09/11/2026	58	87,580	1510	5,334	0	0	3,260		3,260	(29)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2AMU09	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2020	09/18/2026	257	387,813	1509	26,953	0	0	19,874		19,874	(3,621)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2AMU17	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/13/2020	09/16/2026	152	506,920	3335	28,590	0	0	60,143		60,143	6,121	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2AMU25	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/13/2020	09/14/2026	408	1,359,048	3331	88,882	0	0	189,347		189,347	18,724	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2AMU33	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/13/2020	09/29/2026	150	501,600	3344	34,811	0	0	73,148		73,148	7,142	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GFO BHF2AMU41	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2020	09/16/2026	26	39,650	1525	1,985	0	0	3,800		3,800	(580)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2AMU58	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2020	09/11/2026	139	209,612	1508	19,678	0	0	31,139		31,139	(3,926)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2AMU66	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2020	09/14/2026	141	216,717	1537	24,333	0	0	39,869		39,869	(4,551)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GFO BHF2AMU74	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2020	09/11/2026	237	799,164	3372	41,876	0	0	148,805		148,805	12,381	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2AMU82	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2020	09/11/2026	1,047	3,527,343	3369	313,934	0	0	953,896		953,896	70,351	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2AMU90	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2020	09/16/2026	1,203	4,049,298	3366	437,729	0	0	1,340,912		1,340,912	86,139	0	0	0	0		0005

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CALL OPTION SEP26 RTY C @ 1475 BHF2APA61	Fixed Index Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/12/2020	09/18/2026	76	112,100	1475	31,827	0	0	58,761		58,761	(6,992)	0	0	0	0		0005
CALL OPTION SEP26 SPX C @ 3344 BHF2APA87	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/12/2020	09/18/2026	156	521,664	3344	113,334	0	0	467,734		467,734	37,361	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0, BHF2C9PF9	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/17/2020	08/17/2026	185	625,670	3382	73,078	0	0	207,713		207,713	14,103	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2C9PJ1	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	09/29/2026	93	140,151	1507	16,258	0	0	28,129		28,129	(2,680)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2C9PK8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/17/2020	09/25/2026	282	935,394	3317	98,029	0	0	297,343		297,343	18,499	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5,D10,GF0 BHF2C9PX0	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	10/20/2026	15	24,270	1618	1,456	0	0	484		484	(230)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2C9027	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	10/23/2026	111	178,710	1610	12,277	0	0	3,724		3,724	(1,190)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF2C9035	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	10/26/2026	311	499,155	1605	36,488	0	0	5,426		5,426	(2,454)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2C9QF8	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	10/16/2026	103	163,873	1591	16,387	0	0	29,652		29,652	(3,686)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GF0 BHF2C9QH4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/17/2020	10/05/2026	35	119,385	3411	7,473	1	0	22,580		22,580	1,767	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2C9QL5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/17/2020	10/22/2026	767	2,648,451	3453	294,243	0	0	929,035		929,035	56,070	0	0	0	0		0005
CALL OPTION SEP26 SPX C @ 3277 BHF2CFGQ1	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/17/2020	09/25/2026	21	68,817	3277	16,812	0	0	64,309		64,309	5,063	0	0	0	0		0005
CALL OPTION OCT26 RTY C @ 1583 BHF2CFGR9	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/17/2020	10/16/2026	42	66,486	1583	19,041	0	0	28,757		28,757	(3,980)	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 3396 BHF2CFGS7	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/17/2020	10/09/2026	179	607,884	3396	134,792	0	0	529,026		529,026	42,313	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2DHV22	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2020	10/30/2026	52	79,976	1538	5,302	0	0	255		255	(191)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2DHVM8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2020	10/30/2026	65	99,970	1538	13,856	0	0	13,485		13,485	(1,882)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2DHVS5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/10/2020	10/16/2026	165	544,995	3303	59,677	0	0	184,859		184,859	11,006	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2DHVV8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/10/2020	10/22/2026	577	1,957,761	3393	235,519	0	0	708,386		708,386	42,010	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2DHVY2	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2020	11/06/2026	125	204,625	1637	13,076	0	0	2,088		2,088	(2,062)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF2DHW21	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2020	11/09/2026	147	250,635	1705	16,642	0	0	2,508		2,508	(2,543)	0	0	0	0		0005

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CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2DHWN5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2020	11/13/2026	116	202,072	1742	19,945	0	0	18,354		18,354	(4,397)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GFO BHF2DHWP0	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/10/2020	11/10/2026	43	148,866	3462	9,230	0	0	29,058		29,058	2,304	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2DHWR6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/10/2020	11/10/2026	464	1,621,680	3495	179,196	0	0	531,834		531,834	33,151	0	0	0	0		0005
CALL OPTION NOV26 RTY C @ 1756 BHF2DHYA1	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/10/2020	11/13/2026	23	40,388	1756	10,666	0	0	12,612		12,612	(2,268)	0	0	0	0		0005
CALL OPTION NOV26 SPX C @ 3526 BHF2DHYB9	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/10/2020	11/06/2026	257	906,182	3526	181,668	0	0	730,639		730,639	59,151	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2EZD88	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	11/20/2026	221	788,970	3570	78,345	0	0	214,621		214,621	13,146	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2EZD96	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2021	12/10/2026	76	145,692	1917	10,359	0	0	6,496		6,496	(2,217)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GFO BHF2EZDK1	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2021	12/17/2026	27	52,731	1953	3,340	0	0	1,591		1,591	(696)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2EZDM7	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2021	12/16/2026	178	345,320	1940	35,797	0	0	21,506		21,506	(6,338)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GFO BHF2EZDT2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	12/14/2026	44	161,568	3672	9,581	0	0	26,371		26,371	2,271	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2EZDU9	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	12/17/2026	939	3,470,544	3696	311,655	0	0	900,101		900,101	62,949	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2EZDV7	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	12/09/2026	569	2,099,041	3689	226,067	0	0	626,990		626,990	41,006	0	0	0	0		0005
CALL OPTION NOV26 SPX C @ 3636 BHF2EZDW5	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/19/2021	11/27/2026	25	90,900	3636	19,475	0	0	68,698		68,698	5,604	0	0	0	0		0005
CALL OPTION DEC26 SPX C @ 3716 BHF2EZDX3	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/19/2021	12/24/2026	145	538,820	3716	108,315	0	0	389,025		389,025	31,684	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2GVBB0	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2021	12/29/2026	53	198,273	3741	14,672	0	0	24,778		24,778	2,177	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2GVBD6	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/12/2021	12/15/2026	52	191,516	3683	21,067	0	0	50,875		50,875	3,513	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2GVBF1	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2021	01/15/2027	28	106,120	3790	6,654	0	0	11,132		11,132	428	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2GVBG9	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2021	01/08/2027	203	767,340	3780	55,862	0	0	96,693		96,693	5,211	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2GVBM6	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2021	01/22/2027	285	1,091,550	3830	77,609	0	0	133,306		133,306	340	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GFO BHF2GVBR5	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2021	01/15/2027	25	52,975	2119	3,414	0	0	719		719	(478)	0	0	0	0		0005

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CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2GVBT1	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2021	01/22/2027	37	79,994	2162	8,023	0	0	1,378		1,378	(825)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2GVBU8	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2021	01/19/2027	116	249,516	2151	31,277	0	0	6,928		6,928	(3,518)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GFO BHF2GVBX2	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/12/2021	01/14/2027	99	375,012	3788	25,426	0	0	57,552		57,552	4,587	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2GVBY0	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/12/2021	01/08/2027	163	617,444	3788	58,040	0	0	151,710		151,710	10,457	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2GVCA1	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/12/2021	01/22/2027	637	2,439,073	3829	213,419	0	0	498,381		498,381	37,868	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2GVCB9	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/12/2021	01/08/2027	470	1,777,540	3782	192,685	0	0	512,558		512,558	33,863	0	0	0	0		0005
CALL OPTION JAN27 SPX C @ 3821 BHF2GVM85	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2021	01/15/2027	149	569,329	3821	121,371	0	0	386,766		386,766	31,656	0	0	0	0		0005
CALL OPTION DEC26 SPX C @ 3715 BHF2GVMD4	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2021	12/24/2026	16	59,440	3715	13,680	0	0	42,941		42,941	3,496	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2JH327	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2021	02/10/2027	34	77,656	2284	5,436	0	0	720		720	(420)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2JH350	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/16/2021	02/12/2027	106	241,150	2275	21,028	0	0	2,945		2,945	(1,843)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2JH368	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/15/2021	02/08/2027	37	144,374	3902	9,197	0	0	16,157		16,157	696	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2JH376	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/15/2021	02/09/2027	125	487,250	3898	35,764	0	0	59,061		59,061	2,530	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2JH384	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/15/2021	02/05/2027	49	190,463	3887	15,542	0	0	27,727		27,727	693	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2JH392	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2021	02/05/2027	380	1,471,360	3872	132,128	0	0	300,359		300,359	22,089	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2JH3B7	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2021	02/19/2027	185	722,055	3903	64,768	0	0	151,349		151,349	11,627	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2JH3D3	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2021	02/02/2027	352	1,341,472	3811	150,513	0	0	327,942		327,942	23,006	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2JH3F8	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2021	02/18/2027	255	999,345	3919	104,232	0	0	241,021		241,021	18,584	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2JH3L5	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2021	01/22/2027	29	110,055	3795	12,249	0	0	22,951		22,951	1,726	0	0	0	0		0005
CALL OPTION FEB27 RTY C @ 2271 BHF2JH5V1	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/10/2021	02/12/2027	29	65,859	2271	14,703	0	0	6,760		6,760	(2,777)	0	0	0	0		0005
CALL OPTION FEB27 SPX C @ 3890 BHF2JH5W9	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/10/2021	02/12/2027	164	637,960	3890	123,865	0	0	417,182		417,182	33,948	0	0	0	0		0005

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CALL OPTION JAN27 SPX C @ 3800 BHF2JH5X7	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/10/2021	01/25/2027	11	41,800	3800	8,713	0	0	28,797		28,797	2,334	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2LALD5	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/21/2021	03/19/2027	120	263,280	2194	18,825	0	0	3,546		3,546	(2,270)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2LALF0	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2021	03/22/2027	101	398,647	3947	28,105	0	0	43,209		43,209	5,879	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2LALG8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2021	03/15/2027	477	1,860,300	3900	151,987	0	0	261,138		261,138	32,817	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2LALH6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2021	03/18/2027	205	803,805	3921	69,047	0	0	112,049		112,049	15,360	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2LALJ2	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/21/2021	03/12/2027	54	122,634	2271	9,480	0	0	1,358		1,358	(841)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GF0 BHF2LALK9	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/20/2021	03/12/2027	54	212,382	3933	11,808	0	0	29,140		29,140	2,673	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2LALL7	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/20/2021	03/12/2027	764	2,983,420	3905	282,232	0	0	617,730		617,730	48,346	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2LALM5	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/20/2021	03/16/2027	601	2,353,516	3916	269,478	0	0	547,455		547,455	40,163	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2LALN3	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/20/2021	02/19/2027	216	832,248	3853	81,061	0	0	179,349		179,349	13,592	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2LALP8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2021	02/05/2027	18	69,966	3887	5,087	0	0	8,249		8,249	229	0	0	0	0		0005
CALL OPTION MAR27 RTY C @ 2202 BHF2LB3E1	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/29/2021	03/12/2027	130	286,260	2202	66,707	0	0	35,967		35,967	(12,724)	0	0	0	0		0005
CALL OPTION MAR27 SPX C @ 3902 BHF2LB3F8	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/29/2021	03/15/2027	372	1,451,544	3902	360,472	0	0	946,379		946,379	75,640	0	0	0	0		0005
CALL OPTION FEB27 SPX C @ 3888 BHF2LB3G6	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/29/2021	02/10/2027	27	104,976	3888	26,180	0	0	68,712		68,712	5,597	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2MZXW4	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/18/2021	04/16/2027	64	265,216	4144	17,000	0	0	37,219		37,219	3,071	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2MZXZ7	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/18/2021	04/16/2027	419	1,736,336	4144	126,753	0	0	270,705		270,705	16,457	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2MZY29	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/18/2021	04/16/2027	468	1,940,328	4146	149,987	0	0	312,310		312,310	15,901	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GF0 BHF2MZYE3	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/19/2021	04/19/2027	29	65,598	2262	2,526	0	0	229		229	(142)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2MZZ02	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/19/2021	04/14/2027	55	123,090	2238	8,493	0	0	1,131		1,131	(1,123)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2MZZ44	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/19/2021	04/21/2027	164	375,396	2289	30,182	0	0	5,796		5,796	(4,605)	0	0	0	0		0005

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CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GFO BHF2MZZM4	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/18/2021	04/14/2027	103	425,802	4134	20,566	0	0	55,423		55,423	5,525	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2MZZX0	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/18/2021	04/16/2027	941	3,901,386	4146	315,622	0	0	733,055		733,055	67,356	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2N0030	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/18/2021	04/15/2027	821	3,396,477	4137	339,308	0	0	736,505		736,505	59,551	0	0	0	0		0005
CALL OPTION APR27 RTY C @ 2245 BHF2N07W9	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/18/2021	04/14/2027	37	83,065	2245	16,610	0	0	9,714		9,714	(3,575)	0	0	0	0		0005
CALL OPTION APR27 SPX C @ 4135 BHF2N07Z2	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/18/2021	04/14/2027	411	1,699,485	4135	332,748	0	0	966,209		966,209	78,579	0	0	0	0		0005
CALL OPTION MAR27 SPX C @ 3896 BHF2N0816	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/18/2021	03/25/2027	10	38,960	3896	9,190	0	0	25,528		25,528	2,025	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.23,D10,GF BHF2PCAU1	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/15/2021	05/07/2027	33	72,468	2196	4,102	0	0	0		0	(1,382)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2PCAX5	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/15/2021	05/14/2027	50	208,900	4178	13,934	0	0	27,397		27,397	2,676	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2PCB06	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/15/2021	05/13/2027	227	945,682	4166	72,061	0	0	140,372		140,372	13,509	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2PCB48	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/15/2021	05/03/2027	179	750,547	4193	59,894	0	0	110,149		110,149	12,537	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U39,D10,GFO BHF2PCB63	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/15/2021	05/14/2027	130	290,940	2238	23,042	0	0	10,331		10,331	(3,244)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2PCBC0	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2021	05/13/2027	60	248,460	4141	19,305	0	0	43,069		43,069	3,349	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2PCBD8	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2021	05/13/2027	1,082	4,497,874	4157	461,482	0	0	1,020,393		1,020,393	74,920	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF2PCBF3	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2021	05/10/2027	299	1,249,521	4179	149,818	0	0	310,119		310,119	22,093	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2PCBK2	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2021	04/27/2027	70	292,810	4183	25,914	0	0	59,839		59,839	4,762	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2PCBN6	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2021	04/09/2027	117	479,817	4101	51,772	0	0	102,177		102,177	8,930	0	0	0	0		0005
CALL OPTION MAY27 RTY C @ 2193 BHF2PCCC9	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/15/2021	05/13/2027	12	26,316	2193	6,240	0	0	3,572		3,572	(1,179)	0	0	0	0		0005
CALL OPTION MAY27 SPX C @ 4177 BHF2PCCE5	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/15/2021	05/11/2027	456	1,904,712	4177	382,990	0	0	1,060,257		1,060,257	85,053	0	0	0	0		0005
CALL OPTION APR27 RTY C @ 2266 BHF2PCCH8	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/15/2021	04/30/2027	12	27,192	2266	5,761	0	0	3,071		3,071	(1,153)	0	0	0	0		0005
CALL OPTION APR27 SPX C @ 4181 BHF2PCCJ4	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/15/2021	04/30/2027	7	29,267	4181	5,810	0	0	16,221		16,221	1,312	0	0	0	0		0005

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CALL OPTION CLIQUET,A,C,PS,1Y,U5,D10,GFO BHF2RKEK9	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/19/2021	06/11/2027	21	48,615	2315	1,706	0	0	2,870		2,870	385	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2RKEM5	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/19/2021	06/11/2027	32	73,952	2311	3,121	0	0	5,090		5,090	679	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2RKEP8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/16/2027	45	190,710	4238	12,053	0	0	18,732		18,732	1,752	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2RKER4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/07/2027	175	738,850	4222	54,010	0	0	120,038		120,038	10,897	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2RKEV5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/25/2027	202	864,156	4278	61,441	0	0	112,460		112,460	12,273	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2RKKV8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/18/2027	106	448,804	4234	34,603	0	0	58,221		58,221	8,476	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U105,D10,GFO BHF2RKKW6	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2021	06/15/2027	589	159,619	271	9,801	0	0	162		162	(253)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U120,D10,GFO BHF2RKKY2	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2021	06/16/2027	742	200,340	270	15,506	0	0	441		441	(462)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GFO BHF2RKKZ9	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/11/2027	48	111,456	2322	3,678	0	0	2,375		2,375	(890)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2RKL05	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/21/2027	64	148,608	2322	8,203	0	0	8,465		8,465	(2,181)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2RKL21	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/16/2027	43	99,545	2315	6,859	0	0	8,139		8,139	(1,753)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2RKL39	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/11/2027	67	282,137	4211	18,790	0	0	40,840		40,840	3,357	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2RKL47	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/04/2027	548	2,309,820	4215	226,824	0	0	511,583		511,583	38,074	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2RKL54	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/23/2027	783	3,333,231	4257	320,990	0	0	648,105		648,105	46,215	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF2RKL62	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/18/2027	437	1,849,821	4233	213,839	0	0	449,691		449,691	29,484	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2RKL88	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	05/10/2027	47	196,178	4174	14,753	0	0	30,383		30,383	3,750	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2RKL96	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	05/28/2027	150	630,600	4204	49,880	0	0	103,388		103,388	10,946	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2RKLA3	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	05/27/2027	20	84,020	4201	5,638	0	0	14,888		14,888	1,185	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2RKLB1	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	05/14/2027	37	155,252	4196	15,479	0	0	34,029		34,029	2,560	0	0	0	0		0005

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CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF2RKLC9	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	05/21/2027	241	1,001,596	4156	119,691	0	0	245,489		245,489	17,637	0	0	0	0		0005
CALL OPTION JUN27 RTY C @ 2294 BHF2RKLP0	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/19/2021	06/09/2027	21	48,174	2294	7,245	0	0	5,298		5,298	(2,001)	0	0	0	0		0005
CALL OPTION JUN27 SPX C @ 4244 BHF2RKLQ8	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/19/2021	06/15/2027	269	1,141,636	4244	217,715	0	0	613,776		613,776	48,411	0	0	0	0		0005
CALL OPTION MAY27 SPX C @ 4204 BHF2RKLR6	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/19/2021	05/28/2027	72	302,688	4204	59,425	0	0	166,224		166,224	13,218	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5,D10,GF0 BHF2STVD6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2021	07/22/2027	25	55,400	2216	3,185	0	0	1,786		1,786	(874)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2STVE4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2021	07/13/2027	78	174,408	2236	11,406	0	0	9,403		9,403	(1,978)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2STVF1	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2021	07/16/2027	44	192,456	4374	13,164	0	0	18,133		18,133	1,741	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2STVG9	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2021	07/13/2027	137	597,457	4361	46,841	0	0	66,791		66,791	5,631	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2STVH7	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2021	07/09/2027	113	493,923	4371	40,749	0	0	59,908		59,908	4,847	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U105,D10,GF0 BHF2STVJ3	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2021	07/12/2027	424	115,328	272	7,635	0	0	122		122	(174)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U120,D10,GF0 BHF2STVP9	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2021	07/14/2027	727	198,471	273	15,580	0	0	393		393	(369)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GF0 BHF2STVQ7	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2021	07/15/2027	32	71,232	2226	3,134	0	0	1,563		1,563	(819)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2STVR5	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2021	07/09/2027	246	556,944	2264	39,710	0	0	25,729		25,729	(8,762)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2STVS3	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2021	07/14/2027	234	519,948	2222	48,667	0	0	34,952		34,952	(10,833)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2STVT1	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2021	07/13/2027	70	304,570	4351	21,990	0	0	40,440		40,440	3,149	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2STVU8	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2021	07/06/2027	275	1,195,975	4349	122,827	0	0	226,963		226,963	17,414	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2STVV6	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2021	07/23/2027	564	2,459,604	4361	252,109	0	0	445,323		445,323	34,218	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF2STVW4	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2021	07/07/2027	287	1,251,607	4361	147,940	0	0	266,325		266,325	19,826	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF2STVX2	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2021	07/21/2027	353	1,526,019	4323	186,174	0	0	335,038		335,038	24,868	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2STVY0	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2021	06/22/2027	28	119,252	4259	12,975	0	0	23,706		23,706	1,791	0	0	0	0		0005

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CALL OPTION JUL27 RTY C @ 2241 BHF2SUS88	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/16/2021	07/16/2027	26	58,266	2241	11,960	0	0	7,500		7,500	(2,525)	0	0	0	0		0005
CALL OPTION JUL27 SPX C @ 4364 BHF2SUS96	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/16/2021	07/15/2027	269	1,173,916	4364	236,922	0	0	589,718		589,718	46,600	0	0	0	0		0005
CALL OPTION JUL27 CSEATVUS C @ 274 BHF2SUSA3	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2021	07/20/2027	2,665	730,210	274	40,016	0	0	337		337	(725)	0	0	0	0		0005
CALL OPTION JUN27 CSEATVUS C @ 270 BHF2SUSB1	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2021	06/17/2027	1,844	497,880	270	30,470	0	0	336		336	(670)	0	0	0	0		0005
CALL OPTION MAY27 CSEATVUS C @ 270 BHF2SUSV7	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2021	05/21/2027	444	119,880	270	7,301	0	0	72		72	(155)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2UHS27	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2021	08/16/2027	114	253,422	2223	16,574	0	0	2,226		2,226	(1,187)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF2UHS50	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2021	08/13/2027	89	197,847	2223	13,790	0	0	4,380		4,380	(903)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2UHS68	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/20/2027	63	281,988	4476	18,809	0	0	34,336		34,336	2,141	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2UHS76	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/17/2027	484	2,163,964	4471	164,028	0	0	268,223		268,223	18,822	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2UHSA9	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/04/2027	130	575,120	4424	47,275	0	0	87,708		87,708	5,614	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U105,D10,GFO BHF2UHSD3	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2021	08/10/2027	182	50,232	276	2,858	0	0	39		39	(59)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U115,D10,GFO BHF2UHSS0	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2021	08/17/2027	2,860	792,220	277	50,385	0	0	1,047		1,047	(1,192)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U120,D10,GFO BHF2UHSU5	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2021	08/12/2027	809	223,284	276	15,563	0	0	373		373	(377)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2UH759	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/17/2027	379	835,695	2205	66,605	0	0	13,946		13,946	(8,446)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2UHTA8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/25/2027	112	250,768	2239	23,296	0	0	6,894		6,894	(3,727)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2UHTE0	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/13/2027	76	338,808	4458	23,513	0	0	47,240		47,240	3,765	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2UHTF7	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/17/2027	1,331	5,934,929	4459	605,956	0	0	1,142,558		1,142,558	84,557	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF2UHTG5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/13/2027	404	1,803,456	4464	214,972	0	0	387,674		387,674	29,058	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U115,D10,GFO BHF2UHTR1	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2021	07/16/2027	281	76,713	273	5,454	0	0	123		123	(136)	0	0	0	0		0005

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CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2UHTU4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	07/23/2027	35	76,440	2184	6,215	0	0	2,813		2,813	(1,460)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2UHTV2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	07/27/2027	124	540,020	4355	58,700	0	0	100,611		100,611	7,710	0	0	0	0		0005
CALL OPTION AUG27 CSEATVUS C @ 277 BHF2UHU32	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2021	08/17/2027	3,847	1,065,619	277	51,742	0	0	376		376	(847)	0	0	0	0		0005
CALL OPTION AUG27 RTY C @ 2228 BHF2UHU40	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/17/2021	08/13/2027	57	126,996	2228	26,790	0	0	17,233		17,233	(5,563)	0	0	0	0		0005
CALL OPTION AUG27 SPX C @ 4449 BHF2UHU57	Fixed Index Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/17/2021	08/17/2027	331	1,472,619	4449	293,875	0	0	707,051		707,051	55,920	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.4,D10,GFO BHF2WP2T6	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/25/2021	09/16/2027	56	125,272	2237	7,642	0	0	4,607		4,607	(1,066)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF2WP2V1	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/25/2021	09/27/2027	22	50,182	2281	3,262	0	0	2,632		2,632	(673)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2WP2X7	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2021	09/10/2027	21	93,933	4473	6,200	0	0	9,127		9,127	361	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2WP2Y5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2021	09/21/2027	31	136,400	4400	9,262	0	0	11,742		11,742	377	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2WP2Z2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2021	09/10/2027	159	714,387	4493	53,579	0	0	79,119		79,119	3,118	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2WP308	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2021	09/23/2027	140	619,360	4424	47,753	0	0	63,305		63,305	2,136	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2WP316	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2021	09/09/2027	123	551,040	4480	44,193	0	0	67,080		67,080	2,667	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U105,D10,GFO BHF2WP324	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	09/15/2027	424	117,024	276	6,050	0	0	115		115	(153)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U120,D10,GFO BHF2WP357	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	09/27/2027	914	249,522	273	17,367	0	0	979		979	(723)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GFO BHF2WP365	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/25/2021	09/17/2027	42	93,618	2229	4,868	0	0	2,054		2,054	(984)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2WP381	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	09/17/2027	50	221,100	4422	19,125	0	0	28,324		28,324	1,888	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2WP399	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	09/13/2027	884	3,944,408	4462	437,040	0	0	711,205		711,205	45,182	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF2WP3A6	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	09/08/2027	581	2,609,271	4491	328,507	0	0	518,965		518,965	35,900	0	0	0	0		0005
CALL OPTION SEP27CSEATVUSC@276 BHF2WQGB8	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	09/15/2027	4,471	1,233,996	276	55,932	0	0	559		559	(1,132)	0	0	0	0		0005

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CALL OPTION SEP27RTYC@2221 BHF2WQGC6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/25/2021	09/17/2027	58	128,818	2221	30,182	0	0	18,255		18,255	(5,686)	0	0	0	0		0005
CALL OPTION SEP27SPXC@4443 BHF2WQGD4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/25/2021	09/16/2027	230	1,021,890	4443	215,705	0	0	495,475		495,475	38,725	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2Y9UC6	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/19/2021	10/15/2027	66	148,896	2256	10,423	0	0	4,421		4,421	(1,670)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2Y9UG7	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/22/2021	10/15/2027	30	133,020	4434	9,311	0	0	11,275		11,275	647	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2Y9UK8	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/22/2021	10/15/2027	507	2,261,220	4460	186,551	0	0	227,478		227,478	12,511	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U39,D10,GF0 BHF2Y9UQ5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/19/2021	10/12/2027	200	449,800	2249	38,458	0	0	26,357		26,357	(7,636)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2Y9UR3	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2021	10/08/2027	28	123,480	4410	11,175	0	0	19,267		19,267	1,429	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2Y9US1	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2021	10/15/2027	1,211	5,390,161	4451	666,224	0	0	1,260,899		1,260,899	79,876	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF2Y9UT9	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2021	10/08/2027	338	1,498,692	4434	215,062	0	0	391,851		391,851	26,172	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2Y9UV4	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2021	09/10/2027	35	156,030	4458	19,004	0	0	27,147		27,147	1,833	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF2Y9UW2	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2021	09/30/2027	232	999,456	4308	154,716	0	0	270,153		270,153	16,967	0	0	0	0		0005
CALL OPTION OCT27CSEATVUSC@273 BHF2Y9V27	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/23/2021	10/15/2027	1,765	481,845	273	24,233	0	0	352		352	(599)	0	0	0	0		0005
CALL OPTION OCT27RTYC@2221 BHF2Y9V35	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/23/2021	10/05/2027	49	108,829	2221	28,751	0	0	15,640		15,640	(4,809)	0	0	0	0		0005
CALL OPTION OCT27SPXC@4444 BHF2Y9V43	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2021	10/14/2027	345	1,533,180	4444	372,893	0	0	747,187		747,187	57,844	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.46,D10,GF BHF311KK0	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/20/2022	11/25/2027	168	384,216	2287	18,250	0	0	2,020		2,020	(2,758)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.06,D10,GF BHF311KL8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/19/2022	11/26/2027	896	4,171,776	4656	314,135	0	0	396,606		396,606	21,401	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U42,D10,GF0 BHF311KR5	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	12/03/2027	1,068	2,420,088	2266	197,963	0	0	95,605		95,605	(38,441)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U51,D10,GF0 BHF311KU8	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/19/2022	11/29/2027	3,445	16,039,920	4656	1,674,568	0	0	3,092,730		3,092,730	230,208	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.18,D10,GF BHF311KV6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/19/2022	10/21/2027	215	970,725	4515	77,949	0	0	100,705		100,705	4,444	0	0	0	0		0005

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CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF311KX2	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	10/29/2027	157	360,629	2297	31,663	0	0	15,099		15,099	(5,563)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U51,D10,GF0 BHF311KY0	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/19/2022	10/18/2027	29	130,036	4484	14,876	0	0	29,066		29,066	1,968	0	0	0	0		0005
CALL OPTION NOV27CSEATVUSC@275 BHF313846	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/20/2022	11/29/2027	12,120	3,333,000	275	131,132	0	0	2,248		2,248	(3,744)	0	0	0	0		0005
CALL OPTION DEC27RTYC@2258 BHF313853	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	12/01/2027	96	216,768	2258	38,066	0	0	30,138		30,138	(9,359)	0	0	0	0		0005
CALL OPTION NOV27SPXC@4676 BHF313861	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/19/2022	11/26/2027	802	3,750,152	4676	700,459	0	0	1,603,338		1,603,338	125,887	0	0	0	0		0005
CALL OPTION OCT27SPXC@4550 BHF313887	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/19/2022	10/22/2027	56	254,800	4550	51,976	0	0	116,675		116,675	9,135	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.43,D10,GF BHF33ZTP3	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	01/21/2028	188	396,868	2111	25,241	0	0	13,595		13,595	(5,163)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U52,D10,GF0 BHF33ZTU2	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2022	01/31/2028	3,011	13,495,302	4482	1,589,747	0	0	2,569,247		2,569,247	214,100	0	0	0	0		0005
CALL OPTION JAN28CSEATVUSC@269 BHF33ZU48	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2022	01/25/2028	5,855	1,574,995	269	62,942	0	0	2,426		2,426	(2,996)	0	0	0	0		0005
CALL OPTION JAN28 RTY C @ 2108 BHF33ZVE5	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/22/2022	01/21/2028	72	151,776	2108	36,559	0	0	29,316		29,316	(7,311)	0	0	0	0		0005
CALL OPTION JAN28 SPX C @ 4501 BHF3406W9	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2022	01/31/2028	621	2,795,121	4501	638,276	0	0	1,347,682		1,347,682	100,762	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.22,D10,GF BHF36L5W2	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/17/2022	01/07/2028	10	46,670	4667	2,572	0	0	4,714		4,714	176	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF36L619	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/17/2022	02/25/2028	24	48,984	2041	3,527	0	0	2,722		2,722	(591)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.43,D10,GF BHF36L635	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/17/2022	03/24/2028	176	354,464	2014	15,136	0	0	13,822		13,822	(3,058)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.07,D10,GF BHF36L643	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/17/2022	03/31/2028	1,558	6,894,150	4425	446,741	0	0	831,879		831,879	106,081	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U129,D10,GF0 BHF36L668	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/17/2022	03/27/2028	20,626	5,445,264	264	312,014	0	0	37,841		37,841	(31,157)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U37,D10,GF0 BHF36L684	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/17/2022	03/24/2028	320	637,120	1991	42,878	0	0	34,629		34,629	(5,790)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U47,D10,GF0 BHF36L692	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/17/2022	03/24/2028	3,919	17,290,628	4412	1,483,536	0	0	2,954,977		2,954,977	243,527	0	0	0	0		0005
CALL OPTION MAR28 CSEATVUS C @ 264 BHF36L767	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/17/2022	03/31/2028	6,397	1,688,808	264	61,247	0	0	4,937		4,937	(4,728)	0	0	0	0		0005
CALL OPTION MAR28 RTY C @ 2003 BHF36L7E0	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/17/2022	03/31/2028	97	194,291	2003	40,740	0	0	47,055		47,055	(10,057)	0	0	0	0		0005

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CALL OPTION MAR28 SPX C @ 4378 BHF36L7G5	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/17/2022	03/30/2028	654	2,863,212	4378	561,132	0	0	1,501,779		1,501,779	108,324	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.72,D10,GF BHF39B4Z5	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/09/2022	05/26/2028	104	180,336	1734	17,853	0	0	22,515		22,515	(5,283)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.31,D10,GF BHF39B501	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2022	05/25/2028	1,278	5,122,224	4008	493,270	0	0	1,251,100		1,251,100	132,817	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U151,D10,GF0 BHF39B8P3	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2022	05/26/2028	13,311	3,420,927	257	304,304	0	0	76,268		76,268	(20,973)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U43,D10,GF0 BHF39B8R9	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/09/2022	05/24/2028	256	456,192	1782	56,203	0	0	56,557		56,557	(8,386)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U49,D10,GF0 BHF39B8S7	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/14/2022	05/26/2028	2,453	9,721,239	3963	1,012,953	0	0	2,595,490		2,595,490	181,824	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U48,D10,GF0 BHF39B9T4	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/14/2022	04/10/2028	38	165,490	4355	12,594	0	0	32,956		32,956	3,232	0	0	0	0		0005
CALL OPTION MAY28CSEATVUSC@258 BHF39B9V9	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2022	05/31/2028	5,911	1,525,038	258	68,981	0	0	8,436		8,436	(6,239)	0	0	0	0		0005
CALL OPTION JUN28RTYC@1783 BHF39B9W7	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/19/2022	06/07/2028	109	194,347	1783	50,447	0	0	70,015		70,015	(11,422)	0	0	0	0		0005
CALL OPTION JUN28SPXC@3970 BHF39B9X5	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/14/2022	06/02/2028	1,122	4,454,340	3970	952,643	0	0	2,979,232		2,979,232	205,060	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8.92,D10,GF BHF3CVCA3	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/21/2022	08/21/2028	41	77,244	1884	8,783	0	0	11,186		11,186	(1,570)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U9.46,D10,GF BHF3CVCK1	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2022	08/03/2028	882	3,595,032	4076	472,387	0	0	1,236,030		1,236,030	69,659	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U172,D10,GF0 BHF3CVCL9	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2022	07/26/2028	15,988	4,076,940	255	339,201	0	0	119,034		119,034	(28,345)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U49,D10,GF0 BHF3CVCM7	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2022	07/25/2028	147	265,776	1808	35,720	0	0	37,339		37,339	(7,123)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U56,D10,GF0 BHF3CVCN5	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/21/2022	07/28/2028	2,820	11,358,960	4028	1,605,021	0	0	3,436,899		3,436,899	200,219	0	0	0	0		0005
CALL OPTION JUL28CSEATVUSC@254 BHF3CVCP0	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2022	07/14/2028	3,585	910,590	254	32,552	0	0	7,393		7,393	(4,632)	0	0	0	0		0005
CALL OPTION AUG28RTYC@1859 BHF3CVCQ8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2022	08/02/2028	108	200,772	1859	50,486	0	0	65,011		65,011	(11,423)	0	0	0	0		0005
CALL OPTION JUL28SPXC@4047 BHF3CVCR6	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/21/2022	07/31/2028	1,201	4,860,447	4047	1,096,675	0	0	3,140,124		3,140,124	210,372	0	0	0	0		0005
CALL OPTION AUG28RTYC@1859 BHF3CZFR4	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/21/2022	08/02/2028	108	200,772	1859	46,969	0	0	65,011		65,011	(11,423)	0	0	0	0		0005

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CALL OPTION CLIQUET,A,C,PS,1Y,U9,45,D10,GF BHF3FB3K2	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/23/2022	09/11/2028	122	218,624	1792	30,717	0	0	46,419		46,419	(1,989)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U185,D10,GF0 BHF3FB3M8	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	09/28/2028	4,618	1,136,028	246	136,664	0	0	90,430		90,430	(11,227)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF3FB3N6	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/23/2022	09/11/2028	262	468,980	1790	91,170	0	0	82,614		82,614	(12,999)	0	0	0	0		0005
CALL OPTION OCT28CSEATVUSC@246 BHF3FB4F2	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	10/04/2028	1,753	431,238	246	20,826	0	0	6,820		6,820	(3,143)	0	0	0	0		0005
CALL OPTION SEP28RTYC@1837 BHF3FB4H8	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/23/2022	09/18/2028	114	209,418	1837	63,943	0	0	71,274		71,274	(12,122)	0	0	0	0		0005
CALL OPTION SEP28SPXC@3798 BHF3FB4J4	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/22/2022	09/28/2028	1,931	7,333,938	3798	2,299,068	0	0	5,475,190		5,475,190	347,459	0	0	0	0		0005
CALL OPTION JUL28SPXC@3974 BHF3FB4L9	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/22/2022	07/26/2028	127	504,698	3974	138,130	0	0	339,309		339,309	22,679	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U10,19,D10,G BHF3FHW50	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/22/2022	09/28/2028	1,524	5,759,196	3779	1,033,200	0	0	1,988,948		1,988,948	77,018	0	0	0	0		0005
CALL OPTION 5x20SWAPTIONSYNTH BHF3FVQL1 Periodical 2024-12-02	Variable Annuities	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/30/2022	11/30/2027	0	700,000,000	0.00495	7,193,431	45,594	0	573,218	^	573,218	186,484	0	(112,229)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3FVQM9 Periodical 2024-11-29	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/30/2022	11/30/2027	0	750,000,000	0.00555	7,511,830	47,614	0	669,269	^	669,269	203,988	0	(117,072)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3FVW67 Periodical 2024-12-02	Variable Annuities	Exh 5	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	12/01/2022	12/01/2027	0	500,000,000	0.00432	5,591,537	35,434	0	373,051	^	373,051	129,457	0	(87,192)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3FVW A8 Periodical 2024-12-05	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/01/2022	12/01/2027	0	700,000,000	0.00432	7,832,351	49,698	0	522,625	^	522,625	181,257	0	(122,479)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3FW0R4 Periodical 2024-12-06	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/02/2022	12/02/2027	0	400,000,000	0.015	11,918,470	75,595	0	1,250,637	^	1,250,637	10,670	0	(186,332)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3G1216 Periodical 2024-12-07	Variable Annuities	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/05/2022	12/06/2027	0	750,000,000	0.0041	8,133,839	51,599	0	548,235	^	548,235	193,782	0	(127,230)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3G14V8 Periodical 2024-12-08	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/06/2022	12/06/2027	0	400,000,000	0.0143	12,706,336	80,621	0	1,141,668	^	1,141,668	29,587	0	(198,856)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3G8J47 Periodical 2024-12-09	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/09/2022	12/09/2027	0	1,000,000,000	0.00407	12,845,664	81,519	0	729,149	^	729,149	258,422	0	(201,142)	0	0		0002

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CALL OPTION 5x20SWAPTIONSYNTH BHF3GHTZ7 Periodical 2024-12-16	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/16/2022	12/16/2027	0	500,000,000	0.01496	14,960,100	95,061	0	1,595,048	^	1,595,048	14,589	0	(235,116)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3GM0B0 Periodical 2024-12-23	Variable Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2022	12/20/2027	0	200,000,000	0.01511	5,982,009	38,042	0	656,478	^	656,478	3,837	0	(94,270)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3GM0C8 Periodical 2024-12-19	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/19/2022	12/20/2027	0	600,000,000	0.00422	6,030,160	38,361	0	463,074	^	463,074	160,435	0	(94,994)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3GNV16 Periodical 2024-12-23	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/20/2022	12/20/2027	0	400,000,000	0.01583	12,194,005	77,552	0	1,446,819	^	1,446,819	(16,272)	0	(192,202)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3GQGX6 Periodical 2024-12-23	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/21/2022	12/21/2027	0	250,000,000	0.0195	10,622,193	67,588	0	1,435,012	^	1,435,012	(131,406)	0	(167,565)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3GQHH0 Periodical 2024-12-23	Variable Annuities	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2022	12/21/2027	0	250,000,000	0.0195	10,545,997	67,103	0	1,435,158	^	1,435,158	(131,379)	0	(166,363)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3GVU43	Variable Annuities	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/27/2022	12/29/2027	0	250,000,000	0.0155	6,527,500	0	0	893,494		893,494	(410)	0	0	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3GVW41 Periodical 2024-12-30	Variable Annuities	Exh 5	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2027	0	150,000,000	0.0157	4,069,914	25,932	0	541,652	^	541,652	(4,299)	0	(64,445)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3H5V06	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/05/2023	01/05/2028	0	500,000,000	0.0155	13,600,000	0	0	1,808,689		1,808,689	(2,546)	0	0	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3H5V30	Variable Annuities	Exh 5	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2028	0	250,000,000	0.0155	6,825,000	0	0	904,344		904,344	(1,274)	0	0	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3HA1M0 Periodical 2025-01-11	Variable Annuities	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/09/2023	01/10/2028	0	350,000,000	0.01488	10,521,324	67,255	0	1,155,469	^	1,155,469	7,331	0	(167,803)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3HBVK9 Periodical 2025-01-10	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/10/2023	01/10/2028	0	100,000,000	0.0155	2,884,967	18,435	0	359,288	^	359,288	(2,683)	0	(46,003)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3HE3G3	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2023	01/11/2028	0	400,000,000	0.01955	15,680,000	0	0	2,419,277		2,419,277	(214,284)	0	0	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3HGEK7 Periodical 2025-01-13	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2023	01/12/2028	0	300,000,000	0.01935	12,588,510	80,489	0	1,750,402	^	1,750,402	(159,275)	0	(200,890)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3HGEL5 Periodical 2025-01-13	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2023	01/12/2028	0	300,000,000	0.0192	11,921,305	76,223	0	1,720,418	^	1,720,418	(151,030)	0	(190,242)	0	0		0002

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CALL OPTION 5x20SWAPTIONSYNTH BHF3HGFN0	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/12/2023	01/12/2028	0	100,000,000	0.0188	3,900,000	0	0	554,080		554,080	(40,918)	0	0	0	0		0002
CALL OPTION CLIQUET,A,C,PS,1Y,U11.5,D10,GF BHF3HWM07	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2023	12/05/2028	27	49,680	1840	8,863	0	0	8,226		8,226	(1,437)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U11.24,D10,G BHF3HWQC7	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2023	11/17/2028	446	1,730,034	3879	338,914	0	0	629,429		629,429	19,661	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U62,D10,GF0 BHF3HWQF0	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/24/2023	11/22/2028	1,007	3,941,398	3914	717,334	0	0	1,459,788		1,459,788	53,965	0	0	0	0		0005
CALL OPTION NOV28CSEATVUSC@248 BHF3HWQM5	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/25/2023	11/30/2028	2,456	609,088	248	28,588	0	0	8,753		8,753	(4,102)	0	0	0	0		0005
CALL OPTION NOV28RTYC@1836 BHF3HWQN3	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/25/2023	11/29/2028	173	317,628	1836	89,797	0	0	110,582		110,582	(18,543)	0	0	0	0		0005
CALL OPTION NOV28SPXC@3937 BHF3HWQP8	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/24/2023	11/29/2028	3,524	13,873,988	3937	3,697,384	0	0	9,672,727		9,672,727	595,979	0	0	0	0		0005
CALL OPTION 5x20SWAPTIONSYNTH BHF3HWYP9 Periodical 2025-01-23	Variable Annuities	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/20/2023	01/20/2028	0	400,000,000	0.0195	15,382,788	98,618	0	2,406,492	^	2,406,492	(230,412)	0	(246,979)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3HX223 Periodical 2025-01-21	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/20/2023	01/20/2028	0	400,000,000	0.0195	15,386,138	98,563	0	2,406,519	^	2,406,519	(229,613)	0	(246,647)	0	0		0002
CALL OPTION BA1_VCSA BHF3HYH09 Periodical 2025-01-27	Variable Annuities	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/23/2023	01/24/2028	0	300,000,000	0.0195	11,252,488	72,195	0	1,817,513	^	1,817,513	(174,277)	0	(181,062)	0	0		0002
CALL OPTION MORCS_VCSA BHF3HYH41 Periodical 2025-01-23	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/23/2023	01/24/2028	0	300,000,000	0.0195	11,038,325	70,761	0	1,817,966	^	1,817,966	(172,909)	0	(177,247)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3JJ13V6 Periodical 2025-01-24	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/24/2023	01/24/2028	0	300,000,000	0.01947	11,464,600	73,511	0	1,811,737	^	1,811,737	(172,270)	0	(184,197)	0	0		0002
CALL OPTION 20Y RTR 1.930000 1/25/2028 BHF3J2RD8	Variable Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2023	01/25/2028	0	300,000,000	0.0193	10,740,000	0	0	1,799,210		1,799,210	(151,830)	0	0	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3J4Q03 Periodical 2025-01-27	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/26/2023	01/26/2028	0	400,000,000	0.0195	14,998,267	96,220	0	2,430,411	^	2,430,411	(233,070)	0	(241,254)	0	0		0002
CALL OPTION CLIQUET,A,C,PS,1Y,U12.43,D10,G BHF3LHMF2	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2023	02/02/2029	37	70,078	1894	11,339	0	0	16,305		16,305	(785)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U12.78,D10,G BHF3LHMG0	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/20/2023	01/26/2029	740	2,974,800	4020	623,221	0	0	1,140,735		1,140,735	2,634	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U67,D10,GF0 BHF3LHMJ4	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/20/2023	02/01/2029	811	3,265,086	4026	622,978	0	0	1,274,084		1,274,084	81,666	0	0	0	0		0005

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CALL OPTION JAN29CSEATVUSC@248 BHF3LHMK1	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2023	01/31/2029	880	218,240	248	9,390	0	0	3,280		3,280	(1,472)	0	0	0	0		0005
CALL OPTION JAN29SPXC@3991 BHF3LHML9	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/20/2023	01/26/2029	1,845	7,363,395	3991	1,823,469	0	0	5,027,101		5,027,101	304,478	0	0	0	0		0005
CALL OPTION 5x30SWAPTIONSYNTH BHF3MD4L7 Premium at Maturity 2028-04-03	Liability Portfolio	N/A	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	03/30/2023	03/30/2028	0	300,000,000	0.0225	19,742,452	268,536	0	4,092,426	^	4,092,426	(1,593,451)	0	(730,970)	0	0		0004
CALL OPTION 5x30SWAPTIONSYNTH BHF3MD4N3 Premium at Maturity 2028-04-03	Liability Portfolio	N/A	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	03/30/2023	03/30/2028	0	200,000,000	0.02252	13,081,189	177,930	0	2,735,536	^	2,735,536	(1,063,922)	0	(484,335)	0	0		0004
CALL OPTION 5x30SWAPTIONSYNTH BHF3MTQ12 Premium at Maturity 2028-04-13	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	04/11/2023	04/11/2028	0	250,000,000	0.0125	7,549,901	103,093	0	988,245	^	988,245	(519,465)	0	(281,008)	0	0		0004
CALL OPTION 5x30SWAPTIONSYNTH BHF3MTQ20 Premium at Maturity 2028-04-13	Liability Portfolio	N/A	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	04/11/2023	04/11/2028	0	250,000,000	0.0125	7,640,522	104,331	0	987,866	^	987,866	(519,587)	0	(284,381)	0	0		0004
CALL OPTION 5x30SWAPTIONSYNTH BHF3MYJ01 Premium at Maturity 2028-04-17	Liability Portfolio	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/13/2028	0	200,000,000	0.0228	12,903,956	176,475	0	2,884,298	^	2,884,298	(1,095,709)	0	(481,292)	0	0		0004
CALL OPTION CLIQUET,A,C,PS,1Y,U12.5,D10,GF BHF3PFAQ1	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/16/2023	03/29/2029	59	103,604	1756	19,685	0	0	22,601		22,601	(5,863)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U12.94,D10,G BHF3PFAR9	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2023	04/05/2029	524	2,137,920	4080	444,901	0	0	639,929		639,929	(140,335)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U185,D10,GFO BHF3PFAT5	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/18/2023	04/16/2029	652	161,696	248	17,027	0	0	8,426		8,426	(1,586)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO, BHF3PFAU2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/16/2023	04/09/2029	98	173,362	1769	29,576	0	0	35,562		35,562	(6,452)	0	0	0	0		0005
CALL OPTION MAR29SPXC@4032 BHF3PFAX6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2023	03/29/2029	1,738	7,007,616	4032	1,876,449	0	0	4,724,341		4,724,341	282,889	0	0	0	0		0005
CALL OPTION JAN29SPXC@4053 BHF3PFAY4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2023	01/31/2029	45	182,385	4053	47,412	0	0	120,521		120,521	7,309	0	0	0	0		0005
CALL OPTION MAR29CSEATVUSC@247 BHF3PFAZ1	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/18/2023	03/21/2029	1,057	261,079	247	10,972	0	0	4,329		4,329	(1,832)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U12.69,D10,G BHF3T8PH7	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/02/2023	05/11/2029	135	235,845	1747	55,341	0	0	56,694		56,694	(11,396)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U13.08,D10,G BHF3T8U08	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/02/2023	05/25/2029	1,341	5,673,771	4231	1,394,811	0	0	2,130,168		2,130,168	87,442	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U185,D10,GFO BHF3T8V56	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/03/2023	06/11/2029	759	185,955	245	19,693	0	0	10,961		10,961	(1,615)	0	0	0	0		0005

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CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO, BHF3T8X21	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/02/2023	05/18/2029	112	202,496	1808	45,426	0	0	43,128		43,128	(4,032)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U66,D10,GFO BHF3T8YB0	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/02/2023	05/25/2029	1,129	4,770,025	4225	1,085,904	0	0	1,686,665		1,686,665	82,272	0	0	0	0		0005
CALL OPTION JUN29CSEATVUSC@244 BHF3T9637	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/03/2023	06/05/2029	1,551	378,444	244	16,348	0	0	7,912		7,912	(2,958)	0	0	0	0		0005
CALL OPTION JUN29RTYC@1848 BHF3T96T0	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/02/2023	06/08/2029	96	177,408	1848	58,212	0	0	64,037		64,037	(10,404)	0	0	0	0		0005
CALL OPTION MAY29SPXC@4236 BHF3T9868	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/02/2023	05/28/2029	1,521	6,442,956	4236	2,100,311	0	0	3,935,766		3,935,766	233,234	0	0	0	0		0005
CALL OPTION 4.67x30SWAPTIONSYNTH BHF3TPC26 Premium at Maturity 2028-04-05	Liability Portfolio	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/03/2023	04/03/2028	0	350,000,000	0.02	11,963,689	162,856	0	3,503,098	^	3,503,098	(1,487,713)	0	(443,425)	0	0		0004
CALL OPTION 4.67x30SWAPTIONSYNTH BHF3TPF23 Premium at Maturity 2028-04-05	Liability Portfolio	N/A	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	04/03/2028	0	340,000,000	0.02	12,037,998	163,868	0	3,401,272	^	3,401,272	(1,445,764)	0	(446,179)	0	0		0004
CALL OPTION 4.67x30SWAPTIONSYNTH BHF3U3P03 Premium at Maturity 2028-04-05	Liability Portfolio	N/A	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZ3VO5H2G7GRS05BHJ91	08/07/2023	04/03/2028	0	310,000,000	0.02	10,738,690	146,181	0	3,102,150	^	3,102,150	(1,317,880)	0	(398,021)	0	0		0004
CALL OPTION 30Y RTR 2.243000 3/30/2028 BHF3VN2W3 Premium at Maturity 2028-04-03	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/11/2023	03/30/2028	0	300,000,000	0.02243	19,561,448	266,074	0	4,057,031	^	4,057,031	(1,584,148)	0	(724,268)	0	0		0004
CALL OPTION CLIQUET,A,C,PS,1Y,U13.05,D10,G BHF3VN7Z1	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2023	08/08/2029	672	3,013,248	4484	665,325	0	0	1,112,008		1,112,008	38,564	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U183,D10,GFO BHF3VN807	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2023	07/20/2029	350	85,050	243	8,539	0	0	5,871		5,871	(708)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U59,D10,GFO, BHF3VN815	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/20/2023	07/10/2029	28	53,256	1902	8,830	0	0	9,700		9,700	(1,372)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GFO BHF3VN823	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/18/2023	07/27/2029	806	3,603,626	4471	704,869	0	0	1,147,336		1,147,336	54,517	0	0	0	0		0005
CALL OPTION JUL29CSEATVUSC@244 BHF3VN856	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2023	07/23/2029	788	192,272	244	7,391	0	0	4,119		4,119	(1,501)	0	0	0	0		0005
CALL OPTION JUL29RTYC@1921 BHF3VN864	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/20/2023	07/18/2029	103	197,863	1921	49,398	0	0	64,825		64,825	(11,178)	0	0	0	0		0005
CALL OPTION JUL29SPXC@4489 BHF3VN872	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/18/2023	07/30/2029	2,091	9,386,499	4489	2,568,459	0	0	5,078,368		5,078,368	298,097	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U13.1,D10,GF BHF3ZJBJ7	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/20/2023	09/21/2029	453	1,970,097	4349	456,668	0	0	669,133		669,133	14,283	0	0	0	0		0005

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CALL OPTION CLIQUET,A,P,PS,1Y,U185,D10,GFO BHF3ZJBK4	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2023	09/28/2029	511	122,640	240	13,037	0	0	12,043		12,043	(915)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GFO, BHF3ZJBN8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/21/2023	09/12/2029	53	98,315	1855	18,641	0	0	22,110		22,110	(3,025)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U70,D10,GFO BHF3ZJBP3	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/20/2023	10/05/2029	304	1,311,456	4314	303,327	0	0	501,402		501,402	16,850	0	0	0	0		0005
CALL OPTION SEP29CSEATVUSC@241 BHF3ZJBT5	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2023	09/07/2029	404	97,364	241	3,915	0	0	2,537		2,537	(836)	0	0	0	0		0005
CALL OPTION SEP29RTYC@1828 BHF3ZJBU2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/21/2023	09/18/2029	105	191,940	1828	50,749	0	0	73,326		73,326	(11,408)	0	0	0	0		0005
CALL OPTION SEP29SPXC@4321 BHF3ZJBV0	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/20/2023	09/28/2029	898	3,880,258	4321	1,237,740	0	0	2,315,937		2,315,937	134,415	0	0	0	0		0005
CALL OPTION 5x30SWAPTIONSYNTH BHF40XYM0 Premium at Maturity 2028-04-17	Liability Portfolio	N/A	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/14/2023	04/12/2028	0	700,000,000	0.0225	46,847,743	640,692	0	9,708,135	^	9,708,135	(3,741,602)	0	(1,747,328)	0	0		0004
CALL OPTION 30Y RTR 2.500000 BHF410R80 Periodical 2024-12-23	Liability Portfolio	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	12/15/2023	12/15/2028	0	500,000,000	0.025	32,295,248	300,765	0	11,892,889	^	11,892,889	(3,891,312)	0	(774,944)	0	0		0004
CALL OPTION 30Y RTR 2.500000 BHF410R98 Periodical 2024-12-23	Liability Portfolio	N/A	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZ3VO5H2G7GRS05BHJ91	12/15/2023	12/15/2028	0	500,000,000	0.025	32,168,418	299,583	0	11,893,247	^	11,893,247	(3,891,224)	0	(771,901)	0	0		0004
CALL OPTION 5x30SWAPTIONSYNTH BHF413075 Periodical 2024-12-24	Liability Portfolio	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	12/18/2023	12/18/2028	0	500,000,000	0.025	30,241,619	281,629	0	11,930,038	^	11,930,038	(3,893,155)	0	(725,782)	0	0		0004
CALL OPTION MORCS_VCSA BHF4184Z8 Periodical 2024-12-23	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/20/2023	12/20/2028	0	500,000,000	0.02715	39,802,173	370,687	0	15,161,902	^	15,161,902	(4,526,515)	0	(954,972)	0	0		0004
CALL OPTION 5x30SWAPTIONSYNTH BHF41F1C6 Premium at Maturity 2028-12-28	Liability Portfolio	N/A	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/26/2023	12/26/2028	0	250,000,000	0.02753	19,971,809	298,058	0	7,888,434	^	7,888,434	(2,346,198)	0	(838,263)	0	0		0004
CALL OPTION 5x30SWAPTIONSYNTH BHF41GAX8 Periodical 2024-12-30	Liability Portfolio	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/27/2023	12/27/2028	0	200,000,000	0.02672	16,870,049	157,373	0	5,816,087	^	5,816,087	(1,767,483)	0	(406,193)	0	0		0004
CALL OPTION DEUAG_VCSA BHF41JSH8 Periodical 2024-12-30	Liability Portfolio	N/A	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/28/2023	12/28/2028	0	150,000,000	0.02704	12,685,138	118,293	0	4,514,650	^	4,514,650	(1,355,404)	0	(305,290)	0	0		0004
CALL OPTION 5x30SWAPTIONSYNTH BHF41NJJ5 Periodical 2025-01-06	Liability Portfolio	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/02/2024	01/02/2029	0	400,000,000	0.02771	33,403,578	269,916	0	12,993,130	^	12,993,130	(3,771,689)	0	(672,036)	0	0		0004
CALL OPTION CLIQUET,A,C,PS,1Y,U13.15,D10,G BHF42SAH6	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/23/2024	11/19/2029	622	2,792,780	4490	722,213	0	0	901,297		901,297	15,472	0	0	0	0		0005

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CALL OPTION CLIQUET,A,P,PS,1Y,U185,D10,GFO BHF42SAJ2	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2024	11/14/2029	837	199,206	238	25,538	0	0	17,040		17,040	(2,138)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U70,D10,GFO, BHF42SAL7	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/24/2024	12/07/2029	94	174,652	1858	42,737	0	0	48,827		48,827	(4,074)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U75,D10,GFO BHF42SAM5	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/23/2024	11/21/2029	441	1,993,761	4521	534,727	0	0	772,988		772,988	27,364	0	0	0	0		0005
CALL OPTION NOV29CSEATVUSC@240 BHF42YTF7	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2024	11/26/2029	343	82,320	240	3,999	0	0	2,340		2,340	(726)	0	0	0	0		0005
CALL OPTION NOV29RTYC@1717 BHF42YTG5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/24/2024	11/12/2029	55	94,435	1717	37,055	0	0	42,845		42,845	(5,965)	0	0	0	0		0005
CALL OPTION NOV29SPXC@4559 BHF42YTH3	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/23/2024	11/28/2029	1,506	6,865,854	4559	2,207,977	0	0	3,668,157		3,668,157	211,900	0	0	0	0		0005
CALL OPTION SEP29RTYC@1855 BHF42YTJ9	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/24/2024	09/12/2029	40	74,200	1855	23,611	0	0	27,217		27,217	(4,348)	0	0	0	0		0005
CALL OPTION OCT29SPXC@4210 BHF42YTK6	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/23/2024	10/12/2029	85	357,850	4210	139,791	0	0	226,737		226,737	13,186	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U12.5,D10,GF BHF460XY1	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/15/2024	01/04/2030	107	209,720	1960	43,480	0	0	47,029		47,029	(6,262)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U13.04,D10,G BHF460XZ8	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/15/2024	01/18/2030	308	1,492,876	4847	353,662	0	0	472,987		472,987	(1,591)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U68,D10,GFO, BHF460Y04	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/15/2024	02/04/2030	120	239,280	1994	56,662	(1)	0	53,151		53,151	(6,706)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U77,D10,GFO BHF460Y12	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/15/2024	01/30/2030	650	3,192,800	4912	853,116	0	0	1,099,040		1,099,040	50,858	0	0	0	0		0005
CALL OPTION JAN30RTYC@1993 BHF460Y20	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/15/2024	01/25/2030	168	334,824	1993	102,655	0	0	104,683		104,683	(18,263)	0	0	0	0		0005
CALL OPTION JAN30SPXC@4885 BHF460Y38	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/15/2024	01/25/2030	1,697	8,289,845	4885	2,625,887	0	0	3,795,268		3,795,268	214,869	0	0	0	0		0005
CALL OPTION FEB30CSEATVUSC@244 BHF460Y46	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/15/2024	02/06/2030	579	141,276	244	6,693	0	0	3,314		3,314	(1,097)	0	0	0	0		0005
CALL OPTION 5x20SWAPTIONSYNTH BHF47LP98 Premium at Maturity 2029-04-11	Variable Annuities	Exh 5	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/09/2024	04/09/2029	0	800,000,000	0.02	15,164,323	232,709	0	8,324,668	^	8,324,668	(1,083,392)	0	(662,688)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF47PQB3 Premium at Maturity 2029-04-12	Variable Annuities	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	04/10/2024	04/10/2029	0	300,000,000	0.02	5,780,404	88,726	0	3,123,564	^	3,123,564	(406,654)	0	(252,699)	0	0		0002

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CALL OPTION 5x20SWAPTIONSYNTH BHF47PQE7 Premium at Maturity 2029-04-12	Variable Annuities	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/10/2024	04/10/2029	0	800,000,000	0.02	15,105,585	231,864	0	8,331,007	^	8,331,007	(1,083,825)	0	(660,362)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF47PQF4 Premium at Maturity 2029-04-12	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	04/10/2024	04/10/2029	0	250,000,000	0.02	4,672,241	71,717	0	2,603,675	^	2,603,675	(338,602)	0	(204,254)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF47XT15	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/15/2024	04/16/2029	0	250,000,000	0.02	4,487,500	0	0	2,639,801		2,639,801	(331,602)	0	0	0	0		0002
CALL OPTION CLIQUET,A,C,PS,1Y,U11.5,D10,GF BHF4A0C94	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/22/2024	04/30/2030	32	63,168	1974	12,236	0	0	11,020		11,020	(2,466)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U12.26,D10,G BHF4A1KU6	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/22/2024	03/15/2030	479	2,464,455	5145	537,744	0	0	732,857		732,857	27,547	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GF0, BHF4A1QX4	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/22/2024	03/15/2030	79	162,424	2056	33,070	0	0	30,990		30,990	(4,996)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U72,D10,GF0 BHF4A1QY2	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/22/2024	04/02/2030	285	1,459,485	5121	333,638	0	0	417,329		417,329	11,900	0	0	0	0		0005
CALL OPTION MAR30RTYC@2033 BHF4A1S87	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/22/2024	03/26/2030	69	140,277	2033	41,375	0	0	42,205		42,205	(7,504)	0	0	0	0		0005
CALL OPTION FEB30SPXC@4987 BHF4A1S95	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/22/2024	02/08/2030	34	169,558	4987	53,257	0	0	73,924		73,924	4,147	0	0	0	0		0005
CALL OPTION APR30SPXC@5139 BHF4A1SA2	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/22/2024	04/03/2030	1,278	6,567,642	5139	1,948,899	0	0	2,686,466		2,686,466	148,515	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U12.1,D10,GF BHF4EC303	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/23/2024	06/11/2030	407	2,193,323	5389	492,743	0	0	653,397		653,397	60,638	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U71,D10,GF0 BHF4EC311	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/23/2024	05/29/2030	177	940,224	5312	228,116	0	0	249,086		249,086	8,394	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U12.8,D10,GF BHF4EC329	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/23/2024	03/15/2030	18	91,926	5107	23,518	0	0	28,494		28,494	1,446	0	0	0	0		0005
CALL OPTION JUN30SPXC@5351 BHF4EC3P8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/23/2024	06/04/2030	1,184	6,335,584	5351	1,954,719	0	0	2,366,970		2,366,970	128,153	0	0	0	0		0005
CALL OPTION APR30SPXC@5175 BHF4EC306	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/23/2024	04/05/2030	20	103,500	5175	34,347	0	0	41,593		41,593	2,297	0	0	0	0		0005
CALL OPTION JUN30RTYC@2042 BHF4EC3W3	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/24/2024	06/06/2030	26	53,092	2042	18,392	0	0	16,122		16,122	(2,835)	0	0	0	0		0005
CALL OPTION AUG25RTYC@1800 BHF4H0069	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/17/2024	08/15/2025	152	274,482	1800	77,962	0	0	59,180		59,180	(16,941)	0	0	0	0		0005
CALL OPTION AUG26RTYC@2000 BHF4H0Q05	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/17/2024	08/21/2026	194	388,200	2000	85,784	0	0	66,966		66,966	(19,968)	0	0	0	0		0005

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CALL OPTION SEP25SPXC@5400 BHF4H01D3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	09/19/2025	101	546,642	5400	69,639	0	0	88,878		88,878	12,216	0	0	0	0		0005
CALL OPTION AUG30SPXC@5800 BHF4H0104	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	107	617,758	5800	150,859	0	0	188,046		188,046	9,688	0	0	0	0		0005
CALL OPTION SEP30SPXC@5600 BHF4H01V3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	781	4,375,112	5600	1,199,921	0	0	1,488,227		1,488,227	77,276	0	0	0	0		0005
CALL OPTION AUG30RTYC@2200 BHF4H0234	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/17/2024	08/16/2030	265	583,770	2200	154,317	0	0	145,965		145,965	(28,586)	0	0	0	0		0005
CALL OPTION SEP30SPXC@5400 BHF4H03C3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	381	2,055,078	5400	624,995	0	0	771,714		771,714	40,773	0	0	0	0		0005
CALL OPTION AUG30SPXC@5400 BHF4H03F6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	572	3,086,856	5400	930,178	0	0	1,148,153		1,148,153	61,033	0	0	0	0		0005
CALL OPTION AUG30RTYC@2100 BHF4H0531	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/17/2024	08/16/2030	169	354,984	2100	106,696	0	0	101,749		101,749	(18,402)	0	0	0	0		0005
CALL OPTION AUG30SPXC@5200 BHF4H0713	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	191	995,592	5200	332,599	0	0	408,712		408,712	21,949	0	0	0	0		0005
CALL OPTION JUL25SPXC@4800 BHF4H0820	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	07/18/2025	107	514,752	4800	121,830	0	0	152,092		152,092	20,525	0	0	0	0		0005
CALL OPTION SEP30RTYC@2100 BHF4H09C7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/17/2024	09/20/2030	132	277,095	2100	83,924	0	0	80,290		80,290	(14,381)	0	0	0	0		0005
CALL OPTION AUG25SPXC@5400 BHF4H09G8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/15/2025	147	796,446	5400	97,787	0	0	124,353		124,353	17,379	0	0	0	0		0005
CALL OPTION SEP30RTYC@2200 BHF4H0A01	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/17/2024	09/20/2030	113	249,480	2200	66,536	0	0	63,138		63,138	(12,237)	0	0	0	0		0005
CALL OPTION AUG25SPXC@5510 BHF4J44H8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/24/2024	08/15/2025	16	88,160	5510	9,262	0	0	11,791		11,791	1,611	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U11.98,D10,G BHF4J5AZ8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/26/2024	08/06/2030	320	1,723,520	5386	383,483	0	0	474,204		474,204	16,915	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U71,D10,GFO BHF4J5B38	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/26/2024	07/26/2030	354	1,930,008	5452	443,902	0	0	494,806		494,806	21,674	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U75,D10,GFO BHF4J5BE4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/26/2024	06/12/2030	94	509,574	5421	125,967	0	0	139,199		139,199	5,269	0	0	0	0		0005
CALL OPTION AUG30RTYC@2133 BHF4J5E92	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/26/2024	08/19/2030	78	166,374	2133	50,074	0	0	45,636		45,636	(8,466)	0	0	0	0		0005
CALL OPTION AUG30SPXC@5491 BHF4J5F26	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/26/2024	08/01/2030	1,168	6,413,488	5491	1,853,463	0	0	2,270,075		2,270,075	120,101	0	0	0	0		0005
CALL OPTION AUG30SPXC@5600 BHF4J5V36	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	1,796	10,056,928	5600	2,730,169	0	0	3,385,274		3,385,274	176,892	0	0	0	0		0005

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CALL OPTION AUG25SPXC@4800 BHF4J5VS1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/15/2025	114	548,064	4800	131,567	0	0	163,469		163,469	21,115	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30NDXC@20000 BHF4KE5M2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	72	1,444,400	20000	437,988	0	0	581,380		581,380	56,290	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@5600 BHF4KE5R1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	546	3,057,992	5600	923,912	0	0	1,048,843		1,048,843	54,212	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@5600 BHF4KE5T7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2024	09/19/2025	338	1,890,672	5600	222,696	0	0	234,131		234,131	31,656	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@5800 BHF4KE5Z3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	873	5,066,184	5800	1,386,715	0	0	1,574,171		1,574,171	80,184	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@5600 BHF4KFXV8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	08/16/2030	208	1,166,760	5600	346,109	0	0	392,737		392,737	20,522	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@5600 BHF4KFY13	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	2,656	14,872,984	5600	4,454,638	0	0	5,059,150		5,059,150	262,695	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@2200 BHF4KFY47	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2024	09/20/2030	522	1,148,400	2200	338,206	0	0	290,631		290,631	(56,332)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@5000 BHF4KPRA9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2024	09/19/2025	248	1,239,000	5000	282,861	0	0	311,891		311,891	40,602	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@2500 BHF4KGGF8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/15/2024	09/20/2030	157	393,575	2500	68,515	0	0	88,191		88,191	33,212	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30MXEAC@2400 BHF4KQJX6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/15/2024	08/16/2030	114	273,480	2400	54,430	0	0	69,823		69,823	25,454	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@2400 BHF4KQK14	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/15/2024	09/20/2030	460	1,103,400	2400	222,557	0	0	284,167		284,167	102,909	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2200 BHF4KQN78	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2024	09/19/2025	224	492,910	2200	57,199	0	0	18,290		18,290	(28,151)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@5800 BHF4KSTC7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	2,262	13,117,222	5800	3,556,297	0	0	4,039,030		4,039,030	206,723	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 SEP30NDXC@19200 BHF4KSYE7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	67	1,290,048	19200	435,015	0	0	573,040		573,040	54,770	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@2200 BHF4L1GU9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2024	10/18/2030	111	244,904	2200	73,548	0	0	62,571		62,571	(12,027)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@5800 BHF4LTVW7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	2,762	16,017,976	5800	4,301,927	0	0	4,977,137		4,977,137	253,523	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@2200 BHF4LU5C7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/31/2024	10/18/2030	329	724,812	2200	210,470	0	0	185,192		185,192	(35,596)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@5600 BHF4LU9R0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	150	837,368	5600	248,525	0	0	287,200		287,200	14,844	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@5800 BHF4LUCU9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	09/20/2030	256	1,486,424	5800	395,353	0	0	457,698		457,698	23,426	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@5800 BHF4LUDH7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/16/2026	300	1,738,144	5800	216,454	0	0	268,762		268,762	33,187	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@6000 BHF4LUDN4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	618	3,706,620	6000	900,505	0	0	1,042,144		1,042,144	52,213	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5800 BHF4LUDP9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/17/2025	297	1,720,686	5800	134,350	0	0	164,346		164,346	22,022	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@2300 BHF4LUDX2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/31/2024	10/18/2030	260	597,586	2300	153,200	0	0	133,356		133,356	(27,673)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30MXEAC@2400 BHF4LUEH6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/31/2024	10/18/2030	201	481,248	2400	92,532	0	0	124,795		124,795	44,962	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30NDXC@20000 BHF4LUER4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	68	1,363,400	20000	420,452	0	0	552,843		552,843	53,129	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2200 BHF4LUFG7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/31/2024	10/17/2025	194	426,734	2200	45,397	0	0	19,094		19,094	(23,321)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5600 BHF4LUFQ5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/17/2025	153	854,280	5600	90,108	0	0	110,855		110,855	15,286	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT25MXEAC@2400 BHF4LUFS1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/31/2024	10/17/2025	106	255,168	2400	13,503	0	0	31,275		31,275	23,690	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@5800 BHF4LUFT9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	11/15/2030	361	2,095,540	5800	568,253	0	0	656,985		656,985	33,320	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 CL|QUET|A|C|PS|1Y|U11.43|D10|G BHF4MVJU9	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/19/2024	10/11/2030	32	71,904	2247	14,352	0	0	10,883		10,883	(1,802)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 CL|QUET|A|C|PS|1Y|U11.99|D10|G BHF4MVKR4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/18/2024	09/20/2030	103	581,229	5643	133,276	0	0	151,189		151,189	2,505	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 CL|QUET|A|P|PS|1Y|U73|D10|GF0 BHF4MVKS2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/18/2024	10/18/2030	187	1,080,673	5779	255,039	0	0	252,567		252,567	7,118	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@2223 BHF4MVKX1	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2024	10/01/2030	98	217,854	2223	71,613	0	0	53,645		53,645	(10,544)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@5729 BHF4MVKZ6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/18/2024	10/01/2030	2,467	14,133,443	5729	4,388,776	0	0	4,524,890		4,524,890	232,411	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@2400 BHF4MZLR4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/21/2024	11/15/2030	148	356,064	2400	101,599	0	0	70,129		70,129	(15,527)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26RTYC@2200 BHF4MZQY4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/21/2024	10/16/2026	101	221,342	2200	45,545	0	0	23,828		23,828	(9,972)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2200 BHF4MZQZ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/21/2024	10/17/2025	105	231,396	2200	35,551	0	0	10,354		10,354	(12,645)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@4800 BHF4MZR07	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2024	10/16/2026	128	616,272	4800	200,861	0	0	217,878		217,878	22,663	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@5800 BHF4MZR49	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	977	5,668,108	5800	2,118,123	0	0	1,761,199		1,761,199	89,711	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@6000 BHF4MZRJ6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	484	2,901,000	6000	751,224	0	0	815,640		815,640	40,865	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5800 BHF4MZRK3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/21/2025	204	1,184,244	5800	117,736	0	0	121,956		121,956	17,174	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV25RTYC@2200 BHF4MZRP2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/21/2024	11/21/2025	101	222,288	2200	35,538	0	0	11,789		11,789	(11,673)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@6000 BHF4MZRQ0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	2,115	12,692,640	6000	3,317,230	0	0	3,603,733		3,603,733	179,734	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@5800 BHF4MZRR8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	1,378	7,994,546	5800	2,302,784	0	0	2,506,416		2,506,416	127,116	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@20800 BHF4MZRX5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/21/2024	11/15/2030	49	1,009,424	20800	311,738	0	0	374,005		374,005	36,086	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@2300 BHF4MZS14	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/21/2024	11/15/2030	255	586,661	2300	187,811	0	0	132,291		132,291	(27,209)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@2200 BHF4MZS22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/21/2024	11/15/2030	124	272,668	2200	97,879	0	0	70,331		70,331	(13,406)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30MXEAC@2300 BHF4MZSB2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/21/2024	11/15/2030	158	362,503	2300	76,119	0	0	108,288		108,288	37,342	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG27SPXC@5600 BHF4PG302	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/20/2027	188	1,051,568	5600	244,585	0	0	234,204		234,204	22,244	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30SPXC@5400 BHF4PG328	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	07/19/2030	161	869,454	5400	324,653	0	0	320,911		320,911	17,150	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30NDXC@18400 BHF4PG336	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	08/16/2030	93	1,706,784	18400	810,547	0	0	829,871		829,871	78,705	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@5400 BHF4PG344	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/16/2030	1,049	5,664,708	5400	2,130,102	0	0	2,106,977		2,106,977	112,002	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30NDXC@19200 BHF4PG351	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	08/16/2030	167	3,211,968	19200	1,376,752	0	0	1,414,585		1,414,585	136,461	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@5600 BHF4PG369	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/16/2030	2,354	13,184,472	5600	4,512,476	0	0	4,438,037		4,438,037	231,903	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30MXEAC@2400 BHF4PG393	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	08/16/2030	221	530,880	2400	89,689	0	0	135,540		135,540	49,410	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 AUG26SPXC@4600 BHF4PG3A0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/21/2026	287	1,321,856	4600	532,087	0	0	529,556		529,556	54,639	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@5400 BHF4PG3D4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/15/2025	204	1,103,058	5400	189,584	0	0	172,227		172,227	24,070	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@5600 BHF4PG3F9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/15/2025	402	2,252,656	5600	305,572	0	0	261,855		261,855	34,357	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30NDXC@20000 BHF4PG3L6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	08/16/2030	65	1,309,200	20000	513,081	0	0	522,125		522,125	51,053	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG26SPXC@5400 BHF4PG3P7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/21/2026	173	933,606	5400	209,279	(1)	0	201,428		201,428	24,432	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG26SPXC@5600 BHF4PG3J5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/21/2026	147	825,720	5600	156,466	0	0	148,498		148,498	18,666	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30RTYC@2100 BHF4PG3S1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/16/2030	290	609,630	2100	252,961	0	0	174,736		174,736	(31,602)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30RTYC@2200 BHF4PG3T9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/16/2030	372	818,158	2200	302,633	0	0	204,571		204,571	(40,064)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30MXEAC@2300 BHF4PG427	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	08/16/2030	119	272,918	2300	53,778	0	0	79,963		79,963	28,011	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@5400 BHF4PG435	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/19/2025	217	1,172,340	5400	207,722	0	0	190,607		190,607	26,199	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@5600 BHF4PG468	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/19/2025	404	2,260,664	5600	319,333	0	0	279,945		279,945	37,851	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25RTYC@2200 BHF4PG476	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/15/2025	172	379,390	2200	57,984	0	0	9,956		9,956	(23,298)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@5600 BHF4PG4A9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	3,191	17,867,360	5600	6,171,611	0	0	6,077,719		6,077,719	315,584	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30NDXC@19200 BHF4PG4J0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	09/20/2030	208	4,000,896	19200	1,726,301	0	0	1,777,138		1,777,138	169,856	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 SEP30RTYC@2200 BHF4PG4M3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	09/20/2030	637	1,401,224	2200	522,738	0	0	354,617		354,617	(68,733)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@2100 BHF4PG4P6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	09/20/2030	186	390,180	2100	163,156	0	0	113,058		113,058	(20,250)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG26RTYC@2100 BHF4PG4V3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/21/2026	134	280,812	2100	71,816	0	0	37,282		37,282	(13,705)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG26RTYC@2200 BHF4PG4X9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/21/2026	347	762,410	2200	162,124	0	0	76,148		76,148	(34,801)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30SPXC@5200 BHF4PG518	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	07/19/2030	138	718,848	5200	294,895	0	0	293,037		293,037	15,817	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@5200 BHF4PG526	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/16/2030	288	1,497,444	5200	618,234	0	0	614,725		614,725	33,013	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@5400 BHF4PG542	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	411	2,218,806	5400	841,256	0	0	833,205		833,205	44,022	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2200 BHF4PG567	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	09/19/2025	144	316,624	2200	50,447	0	0	11,749		11,749	(18,083)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25NDXC@19200 BHF4PG5A8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	09/19/2025	45	868,416	19200	177,824	0	0	170,901		170,901	32,755	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP27SPXC@5600 BHF4PG5C4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/17/2027	211	1,182,720	5600	278,443	0	0	267,077		267,077	24,736	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@5800 BHF4PG5D2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/16/2030	172	998,992	5800	310,924	0	0	304,093		304,093	15,666	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@5800 BHF4PG5E0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	2,315	13,426,188	5800	4,220,681	0	0	4,134,171		4,134,171	211,592	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30NDXC@20000 BHF4PG5H3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	09/20/2030	184	3,676,000	20000	1,439,358	0	0	1,479,720		1,479,720	143,270	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP26RTYC@1800 BHF4PG5K6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	09/18/2026	388	698,562	1800	300,577	0	0	194,504		194,504	(38,717)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 SEP26SPXC@4600 BHF4PG5G3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/18/2026	170	781,080	4600	316,810	0	0	315,188		315,188	31,991	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@2400 BHF4PG5R1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	09/20/2030	193	462,504	2400	79,148	0	0	119,109		119,109	43,134	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP26SPXC@5400 BHF4PG5U4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/18/2026	188	1,013,742	5400	230,740	0	0	222,239		222,239	26,350	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG26MXEAC@2400 BHF4PG633	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	08/21/2026	146	350,760	2400	97,110	0	0	53,399		53,399	32,753	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@2500 BHF4PG641	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	09/20/2030	104	261,200	2500	38,252	0	0	58,531		58,531	22,042	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@4800 BHF4PG658	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/16/2026	120	577,632	4800	206,692	0	0	204,217		204,217	21,242	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5600 BHF4PG666	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/17/2025	167	937,776	5600	136,929	0	0	121,690		121,690	16,780	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5800 BHF4PG674	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/17/2025	785	4,551,144	5800	518,532	0	0	434,688		434,688	58,247	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP27SPXC@5800 BHF4PG6A7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/17/2027	209	1,214,172	5800	248,233	0	0	235,607		235,607	22,384	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30MXEAC@2400 BHF4PG6H2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	10/18/2030	166	397,608	2400	68,267	0	0	103,105		103,105	37,148	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2200 BHF4PG6J8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	10/17/2025	100	220,374	2200	36,244	0	0	9,860		9,860	(12,042)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26RTYC@2200 BHF4PG6Q2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	10/16/2026	108	237,402	2200	52,401	0	0	25,559		25,559	(10,695)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@5800 BHF4PG6S8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/15/2027	209	1,210,286	5800	251,248	0	0	238,608		238,608	22,059	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26RTYC@1800 BHF4PG6X7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	10/16/2026	300	539,244	1800	234,132	0	0	152,106		152,106	(29,794)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT30SPXC@5600 BHF4PG724	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/18/2030	667	3,734,976	5600	1,300,439	0	0	1,281,033		1,281,033	66,214	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@5800 BHF4PG740	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/18/2030	4,717	27,357,208	5800	9,808,213	0	0	8,500,489		8,500,489	432,993	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@5200 BHF4PG757	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/16/2026	154	798,720	5200	215,196	0	0	209,321		209,321	23,443	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@2300 BHF4PG781	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	10/18/2030	160	367,494	2300	123,241	0	0	82,007		82,007	(17,017)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@2200 BHF4PG7A6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	10/18/2030	329	723,140	2200	271,671	0	0	184,766		184,766	(35,514)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@6000 BHF4PG7F5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/19/2027	147	880,140	6000	161,312	0	0	151,577		151,577	13,567	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@6000 BHF4PG7G3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/18/2030	925	5,548,320	6000	1,601,236	0	0	1,559,961		1,559,961	78,156	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30NDXC@20000 BHF4PG7J7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	10/18/2030	198	3,957,400	20000	1,561,341	0	0	1,604,656		1,604,656	154,209	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26SPXC@5000 BHF4PG7L2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/20/2026	312	1,562,150	5000	493,058	0	0	483,351		483,351	50,914	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2300 BHF4PG7U2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	11/21/2025	395	908,983	2300	121,623	0	0	28,298		28,298	(41,462)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@20000 BHF4PG7Y4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	11/15/2030	77	1,542,000	20000	617,445	0	0	629,760		629,760	60,088	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@20800 BHF4PG831	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	11/15/2030	235	4,889,248	20800	1,763,630	0	0	1,811,648		1,811,648	174,796	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30NDXC@20800 BHF4PG849	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	10/18/2030	95	1,980,992	20800	713,082	0	0	728,273		728,273	70,801	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5800 BHF4PG880	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/21/2025	227	1,317,934	5800	157,540	0	0	135,727		135,727	19,113	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV25SPXC@6000 BHF4PG898	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/21/2025	323	1,937,280	6000	176,671	0	0	141,708		141,708	19,001	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@2300 BHF4PG8A5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	11/15/2030	441	1,013,610	2300	342,616	0	0	228,569		228,569	(47,010)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@5800 BHF4PG8G2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	2,133	12,370,472	5800	3,956,808	0	0	3,878,346		3,878,346	196,695	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@6000 BHF4PG8H0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	3,858	23,146,380	6000	6,742,314	0	0	6,571,809		6,571,809	327,766	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@5600 BHF4PG963	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	257	1,441,776	5600	505,921	0	0	498,573		498,573	25,663	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30MXEAC@2300 BHF4PG989	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	11/15/2030	467	1,074,054	2300	216,599	0	0	320,846		320,846	110,641	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30MXEAC@2300 BHF4PG9E6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	12/20/2030	109	250,194	2300	51,122	0	0	75,286		75,286	25,814	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@2400 BHF4PG9F3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	11/15/2030	462	1,107,768	2400	334,410	0	0	218,173		218,173	(48,307)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@6000 BHF4PG9L0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	12/19/2025	148	890,220	6000	84,933	0	0	70,115		70,115	9,911	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30NDXC@21600 BHF4PG9M8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	12/20/2030	45	980,640	21600	330,230	0	0	333,113		333,113	32,211	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@2400 BHF4PG9N6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/20/2030	219	525,384	2400	160,129	0	0	104,953		104,953	(22,967)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@21600 BHF4PG9P1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	11/15/2030	67	1,442,448	21600	477,682	0	0	484,841		484,841	47,329	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@6200 BHF4PG9Q9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	12/20/2030	362	2,243,036	6200	600,877	0	0	583,585		583,585	28,412	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@6200 BHF4PG9T3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	315	1,949,900	6200	516,664	0	0	500,698		500,698	24,507	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 DEC30SPXC@6000 BHF4PGA12	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	12/20/2030	1,149	6,892,440	6000	2,027,867	0	0	1,980,638		1,980,638	98,281	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30NDXC@20800 BHF4PGA61	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	12/20/2030	47	967,616	20800	358,025	0	0	362,026		362,026	34,617	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30SPXC@5600 BHF4PKUA1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	4,341	24,311,560	5600	8,415,513	0	0	8,114,302		8,114,302	426,353	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL27SPXC@5400 BHF4PKUC7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	07/16/2027	149	803,412	5400	213,212	0	0	204,012		204,012	19,261	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@5400 BHF4PKUD5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	1,805	9,748,782	5400	3,740,683	0	0	3,626,049		3,626,049	192,753	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL27SPXC@5600 BHF4PKUE3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	07/16/2027	192	1,074,416	5600	248,179	0	0	235,078		235,078	23,069	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30SPXC@5400 BHF4PKUH6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	2,527	13,645,584	5400	5,197,147	0	0	5,036,403		5,036,403	269,156	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@5600 BHF4PKUJ2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	2,727	15,269,576	5600	5,328,491	0	0	5,139,918		5,139,918	268,579	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30NDXC@19200 BHF4PKUN3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/19/2030	92	1,761,408	19200	756,162	0	0	770,430		770,430	74,900	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30NDXC@19200 BHF4PKUR4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/16/2030	64	1,228,608	19200	530,908	0	0	541,134		541,134	52,202	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30NDXC@18400 BHF4PKUS2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/16/2030	59	1,081,184	18400	514,989	0	0	525,712		525,712	49,859	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@5800 BHF4PKV28	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/18/2030	1,632	9,462,874	5800	3,057,291	0	0	2,940,328		2,940,328	149,773	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@5600 BHF4PKV51	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/18/2030	203	1,137,976	5600	403,980	0	0	390,302		390,302	20,174	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@6000 BHF4PKVM4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/18/2030	339	2,035,560	6000	597,997	0	0	572,320		572,320	28,674	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 JUL30RTYC@2200 BHF4PKVT9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/19/2030	186	409,354	2200	138,804	0	0	101,358		101,358	(20,015)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30RTYC@2300 BHF4PKVV4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/19/2030	104	238,372	2300	72,145	0	0	51,371		51,371	(10,970)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5600 BHF4PKWC5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	232	1,299,312	5600	193,539	0	0	177,708		177,708	24,922	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30MXEAC@2300 BHF4PKWN1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/19/2030	158	362,342	2300	69,635	0	0	105,525		105,525	37,153	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@5800 BHF4PKWP6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	221	1,281,452	5800	155,256	0	0	139,038		139,038	19,992	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30MXEAC@2400 BHF4PKWQ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/19/2030	198	475,272	2400	77,850	0	0	120,488		120,488	44,162	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25SPXC@5400 BHF4PKWR2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	1,512	8,166,420	5400	1,345,330	0	0	1,241,680		1,241,680	185,213	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@5400 BHF4PKWW1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	1,433	7,739,658	5400	1,311,497	0	0	1,208,430		1,208,430	168,887	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@5600 BHF4PKWZ4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	518	2,902,536	5600	386,316	0	0	337,394		337,394	44,268	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25RTYC@2200 BHF4PKXL4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/18/2025	334	735,350	2200	91,975	0	0	10,584		10,584	(49,786)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25RTYC@2200 BHF4PKXS9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/15/2025	351	773,014	2200	101,123	0	0	20,286		20,286	(47,471)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25MXEAC@2300 BHF4PKY58	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/18/2025	178	408,526	2300	20,399	0	0	63,893		63,893	48,327	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25NDXC@19200 BHF4PKYA7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/15/2025	71	1,366,848	19200	277,552	0	0	258,832		258,832	51,206	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25NDXC@19200 BHF4PKYB5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/18/2025	68	1,303,680	19200	256,928	0	0	239,857		239,857	49,659	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 JUL25NDXC@16800 BHF4PKYZ2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/18/2025	83	1,386,000	16800	485,719	0	0	488,453		488,453	89,451	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 DEC28MXEAC@2000 BHF4PKZ16	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	12/15/2028	151	301,740	2000	82,073	0	0	120,657		120,657	41,949	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 JAN29MXEAC@2000 BHF4PKZ65	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	01/19/2029	109	217,580	2000	59,901	0	0	87,437		87,437	30,143	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 JUL25MXEAC@2000 BHF4PKZ99	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/18/2025	199	398,120	2000	68,987	0	0	131,163		131,163	71,026	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 AUG25NDXC@16000 BHF4PKZB4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/15/2025	69	1,111,200	16000	465,227	0	0	470,736		470,736	78,957	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 AUG25MXEAC@2000 BHF4PKZC2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/15/2025	127	253,340	2000	44,740	0	0	84,002		84,002	44,649	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 JUL25RTYC@2000 BHF4PKZF5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/18/2025	168	335,780	2000	72,834	0	0	30,798		30,798	(23,198)	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 AUG25RTYC@2000 BHF4PKZH1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/15/2025	113	226,500	2000	50,571	0	0	22,763		22,763	(14,923)	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 JUL30NDXC@20000 BHF4PKZU2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/19/2030	153	3,065,800	20000	1,193,500	0	0	1,213,641		1,213,641	119,651	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 AUG30RTYC@2100 BHF4PL012	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/16/2030	195	409,647	2100	157,431	0	0	117,418		117,418	(21,236)	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 JUL30RTYC@2100 BHF4PL020	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/19/2030	182	382,494	2100	146,038	0	0	108,676		108,676	(19,807)	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 JUL30SPXC@5200 BHF4PL0L8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	486	2,528,344	5200	1,058,858	0	0	1,030,672		1,030,672	55,633	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 JAN29MXEAC@2100 BHF4PL0M6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	01/19/2029	279	586,698	2100	136,291	0	0	203,882		203,882	73,982	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@5200 BHF4PL0N4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	992	5,159,128	5200	2,175,446	0	0	2,117,929		2,117,929	113,739	0	0	0	0	0005

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CALL OPTION APR25OJ5C@130 JAN30NDXC@17600 BHF4PL152	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	01/18/2030	53	929,456	17600	468,431	0	0	477,596		477,596	47,338	0	0	0	0	0005
CALL OPTION APR25OJ5C@130 JUL30RTYC@2000 BHF4PL1E3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/19/2030	243	486,540	2000	208,841	0	0	158,462		158,462	(26,618)	0	0	0	0	0005
CALL OPTION APR25OJ5C@130 AUG26SPXC@5200 BHF4PL1V5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/21/2026	130	677,612	5200	177,630	0	0	173,077		173,077	20,165	0	0	0	0	0005
CALL OPTION APR25OJ5C@130 JUL26RTYC@2000 BHF4PL1Y9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/17/2026	188	375,280	2000	102,102	0	0	62,802		62,802	(19,490)	0	0	0	0	0005
CALL OPTION APR25OJ5C@130 SEP25SPXC@5000 BHF4PL2B8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	134	672,450	5000	173,981	0	0	169,269		169,269	22,035	0	0	0	0	0005
CALL OPTION APR25OJ5C@130 JAN30SPXC@5000 BHF4PL2G7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	1,702	8,511,850	5000	3,760,182	0	0	3,667,832		3,667,832	206,858	0	0	0	0	0005
CALL OPTION APR25OJ5C@130 SEP25SPXC@5400 BHF4PL2K8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	1,103	5,957,496	5400	1,041,371	0	0	968,629		968,629	133,139	0	0	0	0	0005
CALL OPTION APR25OJ5C@130 SEP25SPXC@5600 BHF4PL2P7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	3,179	17,803,744	5600	2,469,953	0	0	2,204,702		2,204,702	298,091	0	0	0	0	0005
CALL OPTION APR25OJ5C@130 SEP25RTYC@2100 BHF4PL2U6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	157	329,196	2100	59,152	0	0	22,362		22,362	(20,394)	0	0	0	0	0005
CALL OPTION APR25OJ5C@130 SEP25RTYC@2200 BHF4PL2Y8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	653	1,435,610	2200	196,407	0	0	53,268		53,268	(81,990)	0	0	0	0	0005
CALL OPTION APR25OJ5C@130 FEB27SPXC@5000 BHF4PL301	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/19/2027	356	1,778,550	5000	579,162	0	0	568,084		568,084	55,734	0	0	0	0	0005
CALL OPTION APR25OJ5C@130 SEP25NDXC@19200 BHF4PL3C5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/19/2025	46	888,192	19200	186,129	0	0	174,794		174,794	33,502	0	0	0	0	0005
CALL OPTION APR25OJ5C@130 SEP25MXEAC@2000 BHF4PL3K7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/19/2025	108	215,600	2000	39,017	0	0	71,831		71,831	37,137	0	0	0	0	0005
CALL OPTION APR25OJ5C@130 SEP25NDXC@16800 BHF4PL3W1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/19/2025	81	1,353,912	16800	488,900	0	0	489,620		489,620	84,140	0	0	0	0	0005

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CALL OPTION APR25COJ5C@130 AUG30SPXC@5800 BHF4PL4G5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	231	1,338,524	5800	424,457	0	0	407,447		407,447	20,992	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@5600 BHF4PL4H3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	1,695	9,489,984	5600	3,341,767	0	0	3,228,082		3,228,082	167,617	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30RTYC@2100 BHF4PL4K6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/15/2030	243	509,313	2100	187,311	0	0	137,653		137,653	(26,153)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@5800 BHF4PL4L4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	983	5,704,010	5800	1,826,739	0	0	1,756,368		1,756,368	89,893	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB27SPXC@5200 BHF4PL4S9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/19/2027	210	1,092,884	5200	312,648	0	0	302,111		302,111	30,799	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30SPXC@5200 BHF4PL4V2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	1,555	8,083,608	5200	3,261,267	0	0	3,166,293		3,166,293	176,938	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30NDXC@19200 BHF4PL4Y6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/20/2030	55	1,056,192	19200	459,750	0	0	469,132		469,132	44,839	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@2200 BHF4PL525	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/20/2030	117	257,202	2200	89,802	0	0	65,091		65,091	(12,616)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR30SPXC@5000 BHF4PL574	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	03/15/2030	2,342	11,710,000	5000	5,238,397	0	0	5,114,439		5,114,439	284,482	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR30SPXC@5200 BHF4PL5B5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	03/15/2030	6,783	35,273,732	5200	14,319,166	0	0	13,919,593		13,919,593	772,340	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25MXEAC@2400 BHF4PL5G4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/19/2025	241	578,520	2400	19,952	0	0	68,169		68,169	52,735	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR30NDXC@17600 BHF4PL5J8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/15/2030	119	2,092,288	17600	1,065,894	0	0	1,088,136		1,088,136	106,045	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@5400 BHF4PL5N9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	278	1,501,956	5400	581,114	0	0	564,000		564,000	29,799	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR30MXEAC@2300 BHF4PL5R0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/15/2030	417	958,249	2300	180,188	0	0	271,359		271,359	97,899	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT25SPXC@5600 BHF4PL6A6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	1,706	9,555,728	5600	1,370,767	0	0	1,240,009		1,240,009	170,986	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29MXEAC@2000 BHF4PL6C2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/16/2029	172	343,300	2000	96,010	0	0	139,040		139,040	47,304	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5800 BHF4PL6E8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	3,220	18,676,638	5800	2,079,030	0	0	1,783,839		1,783,839	239,032	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29MXEAC@2100 BHF4PL6F5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/16/2029	292	613,221	2100	145,129	0	0	215,144		215,144	76,954	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2200 BHF4PL6J7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	1,477	3,248,432	2200	460,661	0	0	145,350		145,350	(177,517)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5200 BHF4PL6W8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	188	976,976	5200	214,076	0	0	205,120		205,120	27,379	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR27SPXC@5000 BHF4PL764	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/19/2027	126	631,100	5000	207,486	0	0	203,491		203,491	19,494	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25NDXC@20000 BHF4PL772	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/17/2025	49	988,400	20000	173,694	0	0	157,271		157,271	29,719	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@2200 BHF4PL7B3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/18/2030	136	299,464	2200	105,020	0	0	76,513		76,513	(14,707)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25NDXC@16800 BHF4PL700	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/17/2025	123	2,062,872	16800	755,616	0	0	755,651		755,651	127,489	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25MXEAC@2300 BHF4PL7U1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/17/2025	119	273,585	2300	17,132	0	0	45,858		45,858	31,820	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5800 BHF4PL830	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	3,271	18,972,670	5800	2,219,473	0	0	1,953,877		1,953,877	275,146	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR26SPXC@5200 BHF4PL8K2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	03/20/2026	139	723,996	5200	174,166	0	0	170,246		170,246	21,971	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5000 BHF4PL8W6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	1,562	7,811,500	5000	2,091,899	0	0	2,042,708		2,042,708	259,017	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV25MXEAC@2200 BHF4PL947	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	11/21/2025	133	291,786	2200	29,326	0	0	64,978		64,978	40,005	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2200 BHF4PL962	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	516	1,135,420	2200	168,653	0	0	60,219		60,219	(59,626)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@5800 BHF4PL9C9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/15/2030	742	4,303,136	5800	1,402,094	0	0	1,349,104		1,349,104	68,422	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@6000 BHF4PL9E5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/15/2030	1,344	8,064,000	6000	2,390,843	0	0	2,289,557		2,289,557	114,191	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2400 BHF4PL9T2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	220	527,832	2400	46,142	0	0	9,110		9,110	(19,540)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR30MXEAC@2300 BHF4PL9U9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	04/23/2030	209	480,309	2300	90,524	0	0	137,215		137,215	49,118	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25MXEAC@1900 BHF4PLA11	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	11/21/2025	122	231,914	1900	56,226	0	0	94,693		94,693	43,464	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR30NDXC@17600 BHF4PLA29	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	04/22/2030	208	3,663,968	17600	1,880,350	0	0	1,920,919		1,920,919	185,188	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR30NDXC@18400 BHF4PLA78	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	04/22/2030	175	3,216,320	18400	1,493,647	0	0	1,523,162		1,523,162	149,168	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR30RTYC@2000 BHF4PLAB9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/19/2030	506	1,011,080	2000	424,760	0	0	321,120		321,120	(55,147)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR30RTYC@2100 BHF4PLAC7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/19/2030	299	627,858	2100	234,065	0	0	173,429		173,429	(32,372)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@6000 BHF4PLAE3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/20/2030	394	2,362,200	6000	707,542	0	0	678,807		678,807	33,683	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@6000 BHF4PLAH6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	522	3,130,620	6000	290,941	0	0	246,579		246,579	34,856	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@2400 BHF4PLAP8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/19/2025	219	525,888	2400	48,229	0	0	11,195		11,195	(19,537)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 DEC25SPXC@5400 BHF4PLAV5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	155	834,516	5400	157,365	0	0	149,672		149,672	20,506	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@5000 BHF4PLB02	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	306	1,528,300	5000	414,777	0	0	406,266		406,266	51,107	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR29MXEAC@2200 BHF4PLD34	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	04/20/2029	160	351,912	2200	70,170	0	0	107,333		107,333	40,012	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY27SPXC@5200 BHF4PLDC4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/21/2027	314	1,634,204	5200	480,971	0	0	468,214		468,214	44,400	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC29NDXC@16000 BHF4PLEY5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	12/21/2029	62	987,200	16000	607,364	0	0	621,196		621,196	59,739	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC29NDXC@16800 BHF4PLF08	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	12/21/2029	52	876,624	16800	486,490	0	0	496,929		496,929	48,879	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN30NDXC@16800 BHF4PLF16	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	01/18/2030	56	943,824	16800	526,809	0	0	537,977		537,977	52,482	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY29MXEAC@2100 BHF4PLF99	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/18/2029	212	445,494	2100	105,134	0	0	157,974		157,974	55,633	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY29MXEAC@2200 BHF4PLFB4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/18/2029	103	225,676	2200	44,897	0	0	69,220		69,220	25,614	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30MXEAC@2300 BHF4PLFE8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/17/2030	211	484,725	2300	91,146	0	0	139,224		139,224	49,604	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC29RTYC@2000 BHF4PLFF5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/21/2029	307	614,720	2000	251,873	0	0	188,297		188,297	(33,316)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN30RTYC@2000 BHF4PLFH1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/18/2030	251	501,000	2000	206,765	0	0	154,762		154,762	(27,198)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30RTYC@2000 BHF4PLFN8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/17/2030	463	925,400	2000	391,368	0	0	296,041		296,041	(50,525)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30NDXC@17600 BHF4PLFS7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/17/2030	75	1,327,568	17600	685,006	0	0	699,690		699,690	66,993	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 MAY30RTYC@2100 BHF4PLG07	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/17/2030	592	1,243,746	2100	466,186	0	0	346,350		346,350	(64,216)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC29MXEAC@2200 BHF4PLG15	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	12/21/2029	150	329,494	2200	70,690	0	0	105,466		105,466	37,021	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC29MXEAC@2100 BHF4PLG31	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	12/21/2029	101	211,050	2100	53,129	0	0	77,561		77,561	26,007	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN30MXEAC@2200 BHF4PLG56	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	01/18/2030	164	360,844	2200	78,145	0	0	116,144		116,144	40,541	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30NDXC@18400 BHF4PLGY3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/17/2030	214	3,940,544	18400	1,840,778	0	0	1,876,915		1,876,915	182,468	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30NDXC@19200 BHF4PLJ12	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/17/2030	74	1,419,456	19200	600,487	0	0	611,270		611,270	60,546	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30SPXC@5000 BHF4PLJP9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	5,621	28,104,300	5000	12,501,833	0	0	12,192,728		12,192,728	682,785	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30RTYC@2000 BHF4PLK02	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/15/2030	577	1,154,580	2000	478,712	0	0	359,663		359,663	(62,778)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30NDXC@17600 BHF4PLK28	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/15/2030	134	2,354,880	17600	1,193,846	0	0	1,217,348		1,217,348	119,628	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30RTYC@2100 BHF4PLKR3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/21/2030	337	707,028	2100	267,448	0	0	199,109		199,109	(36,568)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN26SPXC@5200 BHF4PLL84	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/19/2026	188	975,416	5200	248,828	0	0	241,887		241,887	29,391	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30MXEAC@2200 BHF4PLLE1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/15/2030	170	373,626	2200	81,836	0	0	120,916		120,916	41,976	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB29MXEAC@2100 BHF4PLLN1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/16/2029	389	816,060	2100	191,755	0	0	284,953		284,953	102,653	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN29MXEAC@2100 BHF4PLLQ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	06/15/2029	215	452,025	2100	107,241	0	0	161,039		161,039	56,332	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 JUN27SPXC@5400 BHF4PLLU5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/21/2027	414	2,234,682	5400	580,945	0	0	561,234		561,234	54,199	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30MXEAC@2300 BHF4PLLZ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/15/2030	347	799,135	2300	148,908	0	0	224,854		224,854	81,591	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB29RTYC@2000 BHF4PLMF7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/16/2029	220	439,840	2000	167,325	0	0	121,525		121,525	(23,517)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN26RTYC@2000 BHF4PLMG5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/19/2026	239	477,580	2000	127,818	0	0	78,095		78,095	(25,009)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30NDXC@18400 BHF4PLMV2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/15/2030	75	1,374,664	18400	629,810	0	0	641,028		641,028	64,081	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR30RTYC@2000 BHF4PLMX8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/15/2030	314	628,080	2000	262,168	0	0	197,279		197,279	(34,199)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR30RTYC@2100 BHF4PLMY6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/15/2030	574	1,206,156	2100	445,037	0	0	329,035		329,035	(62,048)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR30NDXC@18400 BHF4PLN25	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/15/2030	242	4,454,824	18400	2,052,009	0	0	2,091,089		2,091,089	207,182	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30SPXC@5600 BHF4PLN82	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	2,910	16,294,544	5600	5,592,916	0	0	5,391,970		5,391,970	285,015	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN27SPXC@5600 BHF4PLNE9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/18/2027	124	696,584	5600	157,165	0	0	150,441		150,441	15,125	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL29MXEAC@2100 BHF4PLP31	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/20/2029	183	384,804	2100	92,495	0	0	137,890		137,890	47,840	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL29MXEAC@2200 BHF4PLP64	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/20/2029	200	440,176	2200	89,482	0	0	136,731		136,731	49,790	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR27SPXC@5200 BHF4PLPP2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/19/2027	396	2,060,708	5200	591,814	0	0	576,093		576,093	57,406	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30SPXC@5800 BHF4PLQH9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	230	1,331,970	5800	418,692	0	0	401,693		401,693	20,816	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 MAR30MXEAC@2400 BHF4PLQP1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/15/2030	151	362,736	2400	57,819	0	0	89,006		89,006	33,486	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 MAR26MXEAC@1900 BHF4PLR70	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/20/2026	147	278,882	1900	71,468	0	0	116,389		116,389	52,050	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 APR30SPXC@5200 BHF4PLRM7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	04/18/2030	5,643	29,345,316	5200	12,020,523	0	0	11,683,884		11,683,884	643,033	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 APR30SPXC@5000 BHF4PLRP0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	04/18/2030	4,848	24,239,800	5000	10,933,634	0	0	10,672,631		10,672,631	589,082	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 APR27SPXC@5200 BHF4PLS79	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/16/2027	292	1,518,556	5200	440,978	0	0	429,231		429,231	41,828	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 MAR30SPXC@5400 BHF4PLSB0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	03/15/2030	436	2,354,238	5400	866,693	0	0	838,301		838,301	46,114	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 APR30SPXC@5400 BHF4PLSF1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	04/18/2030	254	1,371,924	5400	510,054	0	0	493,360		493,360	26,909	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 APR29MXEAC@2100 BHF4PLSU8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	04/20/2029	345	725,088	2100	171,683	0	0	255,904		255,904	90,738	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 APR27SPXC@5000 BHF4PLUH4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/16/2027	252	1,257,900	5000	417,801	0	0	409,405		409,405	38,313	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 MAY30SPXC@5000 BHF4PLVF7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	1,102	5,509,150	5000	2,500,525	0	0	2,442,211		2,442,211	133,966	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 MAY30SPXC@5200 BHF4PLVJ9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	5,077	26,398,996	5200	10,887,562	0	0	10,590,117		10,590,117	579,041	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 MAY26RTYC@2000 BHF4PLWG4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/15/2026	107	214,360	2000	56,885	0	0	33,781		33,781	(11,349)	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 MAY30MXEAC@2400 BHF4PLWH2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/17/2030	168	402,144	2400	64,250	0	0	100,319		100,319	37,240	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 MAY30SPXC@5400 BHF4PLWR0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	3,110	16,792,164	5400	6,289,626	0	0	6,089,051		6,089,051	329,835	0	0	0	0	0005

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CALL OPTION APR25COJ5C@130 MAY27SPXC@5400 BHF4PLWT6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/21/2027	140	756,270	5400	194,133	0	0	187,335		187,335	18,498	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30SPXC@5200 BHF4PLYD9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	926	4,817,228	5200	2,003,037	0	0	1,949,861		1,949,861	105,830	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30SPXC@5400 BHF4PLYE7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	5,528	29,853,036	5400	11,281,836	0	0	10,932,619		10,932,619	587,636	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30NDXC@19200 BHF4PLYK3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	06/21/2030	109	2,085,120	19200	888,924	(1)	0	905,759		905,759	88,774	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30RTYC@2000 BHF4PLZ97	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/21/2030	608	1,216,560	2000	517,828	0	0	393,099		393,099	(66,503)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30MXEAC@2300 BHF4PLZC0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	06/21/2030	271	623,484	2300	118,407	0	0	180,467		180,467	63,870	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30MXEAC@2400 BHF4PLZD8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	06/21/2030	188	450,648	2400	72,829	0	0	113,438		113,438	41,810	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN27RTYC@2000 BHF4PLZX4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/18/2027	122	244,820	2000	77,389	0	0	51,796		51,796	(12,371)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30NDXC@20000 BHF4PM0B8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	06/21/2030	119	2,384,800	20000	921,462	0	0	937,009		937,009	93,177	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL29RTYC@2000 BHF4PM1T8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/20/2029	304	607,900	2000	240,044	0	0	177,153		177,153	(32,791)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29RTYC@2000 BHF4PM2A8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/17/2029	143	286,200	2000	114,293	0	0	84,180		84,180	(15,455)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29MXEAC@2100 BHF4PM2H3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/17/2029	355	745,143	2100	180,661	0	0	268,263		268,263	92,475	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29MXEAC@2000 BHF4PM4E8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/21/2029	198	396,300	2000	113,997	0	0	164,770		164,770	53,791	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29MXEAC@2100 BHF4PM4F5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/21/2029	384	805,665	2100	197,548	0	0	291,729		291,729	99,772	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT29MXEAC@2000 BHF4PM6L0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/19/2029	293	585,640	2000	169,081	0	0	244,425		244,425	79,339	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29MXEAC@2100 BHF4PM8K0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	11/16/2029	244	512,988	2100	127,495	0	0	187,464		187,464	63,330	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29NDXC@16000 BHF4PM8S3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	11/16/2029	92	1,472,800	16000	901,532	0	0	920,636		920,636	88,851	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC29RTYC@2100 BHF4PM960	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/21/2029	109	228,900	2100	83,401	0	0	60,700		60,700	(11,705)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26SPXC@5000 BHF4PUTP8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/20/2026	135	676,000	5000	205,033	0	0	209,167		209,167	22,032	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@6000 BHF4PUU76	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/21/2025	161	966,900	6000	80,392	0	0	70,727		70,727	9,483	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@20800 BHF4PUU84	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	11/15/2030	50	1,034,384	20800	377,009	0	0	383,261		383,261	36,979	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@6000 BHF4PUU92	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/19/2027	127	764,100	6000	136,953	0	0	131,594		131,594	11,778	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5000 BHF4PUYQ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/21/2025	264	1,318,500	5000	326,594	0	0	344,790		344,790	43,720	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@5800 BHF4PUYU1 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	520	3,018,668	5800	963,126	15,844	0	955,246	^	955,246	19,428	0	(49,266)	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@6000 BHF4PUYV9 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	2,943	17,659,560	6000	4,119,163	67,761	0	5,051,826	^	5,051,826	100,350	0	(210,704)	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2400 BHF4PUZG1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	11/21/2025	174	417,792	2400	28,636	0	0	7,211		7,211	(15,466)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30MXEAC@2300 BHF4PUZH9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	11/15/2030	179	412,574	2300	87,355	0	0	123,248		123,248	42,501	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV30RTYC@2400 BHF4PUZR7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	11/15/2030	352	844,536	2400	234,704	0	0	166,332		166,332	(36,828)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@6200 BHF4PUZT3 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	490	3,037,690	6200	838,346	13,791	0	787,723	^	787,723	12,195	0	(42,883)	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@6000 BHF4PUZU0 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	2,216	13,298,760	6000	3,168,043	52,101	0	3,851,483	^	3,851,483	74,827	0	(163,069)	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30MXEAC@2300 BHF4PUZZ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	12/20/2030	119	272,619	2300	58,591	0	0	82,037		82,037	28,128	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@2400 BHF4PV028	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	12/20/2030	390	935,376	2400	262,076	0	0	186,862		186,862	(40,890)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27SPXC@6000 BHF4PV0B8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/17/2027	129	775,440	6000	141,781	0	0	135,908		135,908	11,802	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC26SPXC@5000 BHF4PV0D4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/18/2026	148	740,300	5000	226,077	0	0	231,340		231,340	23,956	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@6000 BHF4PV0E2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/19/2025	193	1,156,140	6000	99,047	0	0	91,062		91,062	12,873	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@2400 BHF4PV0F9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	12/19/2025	132	315,960	2400	31,414	0	0	6,726		6,726	(11,739)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@6200 BHF4PV0H5 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	723	4,481,794	6200	1,122,502	18,461	0	1,176,652	^	1,176,652	18,863	0	(57,779)	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2100 BHF4PWQ77	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	1,937	4,067,301	2100	545,773	545,770	0	276,300		276,300	(251,966)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2200 BHF4PWQ93	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	2,368	5,210,392	2200	518,316	518,307	0	193,333		193,333	(297,568)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@5600 BHF4PWQA0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	10,149	56,832,272	5600	7,106,265	7,106,265	0	7,037,738		7,037,738	951,550	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 SEP25RTYC@1800 BHF4PWQH5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	745	1,340,784	1800	382,073	382,075	0	297,081		297,081	(82,700)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25NDXC@20000 BHF4PWQQ5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	78	1,551,600	20000	211,699	211,699	0	236,049		236,049	44,830	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25NDXC@16800 BHF4PWQV4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	181	3,032,736	16800	948,843	948,843	0	1,096,653		1,096,653	188,456	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@5600 BHF4PWQW2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	1,540	8,626,352	5600	2,934,401	2,934,401	0	2,934,320		2,934,320	152,363	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@5800 BHF4PWQZ5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	3,482	20,193,396	5800	6,242,879	6,242,879	0	6,217,923		6,217,923	318,241	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP26RTYC@1800 BHF4PWR43	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/18/2026	201	360,954	1800	122,240	122,240	0	100,503		100,503	(20,006)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@2300 BHF4PWR50	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/20/2030	127	291,111	2300	79,895	79,896	0	64,278		64,278	(13,458)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27RTYC@2300 BHF4PWRJ0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	1,169	2,689,482	2300	454,181	454,179	0	329,334		329,334	(112,039)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27RTYC@2200 BHF4PWRL5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	2,588	5,694,128	2200	1,142,913	1,142,915	0	861,284		861,284	(255,835)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26RTYC@2200 BHF4PWRT8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/16/2026	406	893,618	2200	141,179	141,178	0	96,204		96,204	(40,259)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5600 BHF4PWRY7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	23,840	133,506,520	5600	17,347,743	17,347,743	0	17,324,648		17,324,648	2,388,919	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@2500 BHF4PWS26	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	191	478,425	2500	60,438	59,294	0	107,202		107,202	41,515	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2100 BHF4PWS91	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	1,986	4,170,516	2100	581,965	581,968	0	315,628		315,628	(247,465)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25NDXC@20000 BHF4PWSC4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	570	11,404,400	20000	1,621,326	1,621,327	0	1,814,754		1,814,754	342,932	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 SEP27RTYC@2200 BHF4PWSG5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/17/2027	432	951,390	2200	188,091	188,089	0	140,934		140,934	(42,670)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP27MXEAC@2400 BHF4PWSJ9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/17/2027	144	345,192	2400	29,956	29,152	0	63,195		63,195	32,772	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@5800 BHF4PWSP5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	18,125	105,124,014	5800	32,785,061	32,785,061	0	32,664,381		32,664,381	1,663,841	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP26SPXC@4800 BHF4PWSW0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/18/2026	249	1,197,504	4800	400,197	400,197	0	419,733		419,733	44,389	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@2200 BHF4PWSX8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	4,669	10,271,272	2200	3,194,178	3,194,157	0	2,624,359		2,624,359	(504,413)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@5600 BHF4PWTB5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	969	5,427,968	5600	1,217,913	1,217,913	0	1,242,472		1,242,472	112,312	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@5800 BHF4PWTE9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	7,516	43,593,902	5800	8,472,329	8,472,329	0	8,594,697		8,594,697	794,565	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27NDXC@20000 BHF4PWTF6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	75	1,492,000	20000	376,670	376,669	0	414,011		414,011	54,204	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27MXEAC@2400 BHF4PWTP4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/15/2027	969	2,325,504	2400	204,310	198,840	0	431,789		431,789	221,382	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26NDXC@16800 BHF4PWUF4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/16/2026	87	1,456,392	16800	549,274	549,274	0	614,463		614,463	84,756	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@1800 BHF4PWUG2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	2,956	5,319,918	1800	1,538,638	1,538,632	0	1,205,219		1,205,219	(324,576)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26NDXC@20000 BHF4PWUH0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/16/2026	55	1,099,000	20000	223,670	223,670	0	249,218		249,218	38,901	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@5600 BHF4PWUJ6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/16/2026	123	687,232	5600	124,764	124,764	0	128,459		128,459	15,322	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25NDXC@16800 BHF4PWUL1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	756	12,707,856	16800	4,043,382	4,043,385	0	4,655,187		4,655,187	785,389	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT25MXEAC@2300 BHF4PWUS6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/17/2025	5,396	12,411,306	2300	633,424	605,049	0	2,080,393		2,080,393	1,471,900	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@4800 BHF4PWUT4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/16/2026	1,675	8,040,000	4800	2,715,148	2,715,148	0	2,842,485		2,842,485	295,671	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5800 BHF4PWUZ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	51,709	299,913,302	5800	29,831,546	29,831,546	0	28,645,278		28,645,278	3,838,424	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2200 BHF4PWV63	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	31,532	69,369,784	2200	7,265,854	7,265,735	0	3,103,919		3,103,919	(3,790,720)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@6000 BHF4PWVG1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	1,676	10,056,660	6000	1,680,606	1,680,606	0	1,693,365		1,693,365	157,619	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@6000 BHF4PWVH9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	3,312	19,872,420	6000	5,629,441	5,629,441	0	5,587,314		5,587,314	279,933	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5200 BHF4PWVK2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	3,117	16,209,024	5200	3,275,193	3,275,193	0	3,403,185		3,403,185	454,241	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@4800 BHF4PWVM8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	17,119	82,171,344	4800	23,887,549	23,887,549	0	25,201,102		25,201,102	3,109,268	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30MXEAC@2300 BHF4PWVS5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	856	1,968,133	2300	345,053	339,227	0	584,471		584,471	208,323	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25MXEAC@2400 BHF4PWVT3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/17/2025	2,308	5,538,168	2400	169,415	160,985	0	678,819		678,819	522,624	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27MXEAC@2300 BHF4PWVW6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/15/2027	298	685,308	2300	76,896	75,000	0	154,111		154,111	74,506	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27MXEAC@2300 BHF4PWVY2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/19/2027	1,140	2,623,081	2300	301,530	294,207	0	598,408		598,408	285,538	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27MXEAC@2400 BHF4PWW05	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/19/2027	178	426,096	2400	38,529	37,516	0	80,510		80,510	40,708	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27NDXC@20800 BHF4PWW62	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	74	1,538,368	20800	344,806	344,806	0	378,148		378,148	50,179	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV26SPXC@4800 BHF4PWWF2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/20/2026	473	2,269,632	4800	775,862	775,862	0	810,908		810,908	82,673	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26RTYC@1800 BHF4PWWQ8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/16/2026	418	752,328	1800	256,332	256,333	0	212,211		212,211	(41,568)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@5600 BHF4PWWR6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	2,481	13,892,368	5600	4,765,626	4,765,626	0	4,764,865		4,764,865	246,285	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@2300 BHF4PWWV7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	1,854	4,264,568	2300	1,176,276	1,176,269	0	951,657		951,657	(197,474)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25NDXC@17600 BHF4PWX12	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	251	4,410,912	17600	1,200,055	1,200,054	0	1,379,633		1,379,633	238,538	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25NDXC@16800 BHF4PWX46	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	233	3,906,000	16800	1,266,501	1,266,500	0	1,454,367		1,454,367	240,663	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30MXEAC@2400 BHF4PWX79	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	2,313	5,552,280	2400	830,119	815,393	0	1,439,779		1,439,779	533,457	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@1900 BHF4PWX87	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	252	478,230	1900	114,299	114,300	0	83,381		83,381	(28,748)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2000 BHF4PWX95	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	1,307	2,614,360	2000	491,121	491,126	0	326,083		326,083	(154,822)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30MXEAC@2500 BHF4PWXB0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	224	560,525	2500	71,199	69,859	0	126,601		126,601	48,757	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25NDXC@20000 BHF4PWXH7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	256	5,112,800	20000	761,414	761,415	0	855,883		855,883	160,467	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25NDXC@20800 BHF4PWXL8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	108	2,240,576	20800	263,797	263,797	0	288,822		288,822	52,840	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30NDXC@20000 BHF4PWXT1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	362	7,232,000	20000	2,764,817	2,764,816	0	2,932,472		2,932,472	281,813	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26RTYC@2100 BHF4PWY45	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/20/2026	595	1,249,311	2100	246,973	246,972	0	181,725		181,725	(59,734)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV30RTYC@2200 BHF4PWY60	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	1,203	2,646,248	2200	829,944	829,940	0	682,542		682,542	(130,091)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP27SPXC@5800 BHF4PWYB9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	906	5,255,554	5800	1,004,512	1,004,512	0	1,019,839		1,019,839	96,889	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@2300 BHF4PWYG8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	2,597	5,971,996	2300	1,662,684	1,662,682	0	1,346,690		1,346,690	(276,978)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30NDXC@20800 BHF4PWYT0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	163	3,386,656	20800	1,175,733	1,175,733	0	1,245,120		1,245,120	121,047	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30NDXC@20000 BHF4PWZ36	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/20/2030	76	1,527,000	20000	578,876	578,876	0	614,629		614,629	59,510	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@2400 BHF4PWZ51	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	526	1,263,192	2400	718,564	715,214	0	325,315		325,315	121,160	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@2200 BHF4PWZ93	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/20/2030	1,275	2,804,978	2200	864,417	864,420	0	709,875		709,875	(137,595)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@5800 BHF4PWZA0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	3,382	19,613,454	5800	3,889,245	3,889,245	0	3,942,217		3,942,217	352,666	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@6000 BHF4PWZD4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	5,736	34,414,620	6000	5,885,478	5,885,478	0	5,927,032		5,927,032	530,501	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@1800 BHF4PWZQ5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	866	1,559,664	1800	460,543	460,543	0	362,801		362,801	(93,920)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27RTYC@2200 BHF4PWZR3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	795	1,750,012	2200	358,472	358,472	0	271,460		271,460	(78,800)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27RTYC@2300 BHF4PWZS1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	1,083	2,491,797	2300	430,700	430,702	0	314,396		314,396	(104,068)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5600 BHF4PWZU6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	5,269	29,508,976	5600	4,000,783	4,000,783	0	4,036,021		4,036,021	566,027	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@5600 BHF4PWZX0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	999	5,595,912	5600	1,935,253	1,935,253	0	1,935,086		1,935,086	99,603	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV27SPXC@5600 BHF4PWZY8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	306	1,716,288	5600	391,916	391,916	0	399,423		399,423	35,063	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25MXEAC@2400 BHF4PX032	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/19/2025	2,074	4,977,264	2400	784,345	776,999	0	586,485		586,485	461,042	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25MXEAC@1900 BHF4PX065	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/17/2025	767	1,456,540	1900	305,707	298,494	0	589,675		589,675	280,680	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP27SPXC@5600 BHF4PX073	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	434	2,433,144	5600	538,082	538,082	0	549,450		549,450	50,890	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26SPXC@5000 BHF4PX081	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/20/2026	706	3,531,400	5000	1,048,437	1,048,437	0	1,092,649		1,092,649	115,093	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26MXEAC@1900 BHF4PX099	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/20/2026	110	208,772	1900	51,053	50,074	0	88,450		88,450	36,610	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25MXEAC@1900 BHF4PX0A6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	2,216	4,211,084	1900	900,550	879,817	0	1,719,442		1,719,442	809,952	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@6000 BHF4PX0C2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	2,596	15,576,120	6000	1,222,388	1,222,388	0	1,139,381		1,139,381	152,776	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5800 BHF4PX0G3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	49,685	288,170,390	5800	30,601,208	30,601,208	0	29,676,898		29,676,898	4,179,123	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@4800 BHF4PX0H1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	2,475	11,882,064	4800	3,403,685	3,403,685	0	3,597,093		3,597,093	450,231	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5000 BHF4PX0N8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	9,469	47,346,600	5000	11,798,683	11,798,683	0	12,381,178		12,381,178	1,569,944	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@4800 BHF4PX0S7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	5,422	26,023,584	4800	7,690,567	7,690,567	0	8,111,802		8,111,802	987,281	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26RTYC@1900 BHF4PX115	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/20/2026	260	494,608	1900	143,117	143,116	0	114,741		114,741	(26,188)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@2500 BHF4PX123	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	627	1,568,150	2500	343,555	343,552	0	269,597		269,597	(63,971)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV30MXEAC@2200 BHF4PX1A5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	356	783,354	2200	161,974	159,412	0	266,858		266,858	90,922	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27MXEAC@2200 BHF4PX1C1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/19/2027	177	388,410	2200	56,046	54,785	0	105,742		105,742	47,485	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25MXEAC@2200 BHF4PX1F4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	4,296	9,451,244	2200	788,910	760,138	0	2,104,710		2,104,710	1,324,581	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27RTYC@2500 BHF4PX1H0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	194	485,850	2500	59,626	59,627	0	39,727		39,727	(16,869)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2100 BHF4PX1L1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	270	566,475	2100	83,474	83,475	0	47,686		47,686	(32,279)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2200 BHF4PX1P2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	5,598	12,315,886	2200	1,368,854	1,368,850	0	653,193		653,193	(646,763)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2300 BHF4PX1R8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	12,400	28,520,552	2300	2,359,517	2,359,547	0	887,862		887,862	(1,300,952)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27SPXC@6000 BHF4PX1U1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	2,668	16,005,120	6000	2,781,611	2,781,611	0	2,805,129		2,805,129	243,587	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26SPXC@5800 BHF4PX255	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/20/2026	294	1,704,910	5800	265,884	265,884	0	271,023		271,023	32,344	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25NDXC@20800 BHF4PX289	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	67	1,397,968	20800	172,019	172,019	0	189,337		189,337	34,682	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25MXEAC@2200 BHF4PX2B2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	116	254,430	2200	22,147	21,366	0	57,647		57,647	35,749	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@2500 BHF4PX2C0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	425	1,061,325	2500	235,645	235,644	0	185,335		185,335	(43,439)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@5800 BHF4PX2D8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	8,309	48,192,200	5800	15,162,105	15,162,105	0	15,109,017		15,109,017	766,275	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25MXEAC@2300 BHF4PX2E6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	5,425	12,476,626	2300	975,725	946,000	0	2,209,147		2,209,147	1,502,523	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 DEC25NDXC@17600 BHF4PX2F3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	118	2,069,584	17600	573,637	573,637	0	657,997		657,997	112,109	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@6000 BHF4PX2H9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	16,424	98,545,380	6000	28,182,130	28,182,130	0	27,979,353		27,979,353	1,395,457	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25NDXC@19200 BHF4PX2P1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	64	1,228,032	19200	233,486	233,486	0	266,026		266,026	48,717	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@2100 BHF4PX2W6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	514	1,078,518	2100	162,985	162,986	0	97,367		97,367	(59,977)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@5400 BHF4PX2X4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	3,610	19,491,516	5400	3,385,171	3,385,171	0	3,495,846		3,495,846	478,964	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@20000 BHF4PX2Y2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	124	2,489,800	20000	959,040	959,040	0	1,016,929		1,016,929	97,031	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@20800 BHF4PX339	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	323	6,719,648	20800	2,351,843	2,351,842	0	2,489,905		2,489,905	240,237	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25NDXC@21600 BHF4PX354	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	139	3,008,232	21600	289,598	289,598	0	306,907		306,907	52,715	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@6200 BHF4PX3B1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	3,036	18,824,626	6200	4,942,864	4,942,864	0	4,897,726		4,897,726	238,451	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30MXEAC@2400 BHF4PX3C9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	929	2,230,176	2400	337,589	331,623	0	582,264		582,264	214,697	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27MXEAC@2400 BHF4PX3M7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	162	388,920	2400	36,074	35,141	0	74,514		74,514	37,271	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2400 BHF4PX3Y1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	3,138	7,532,064	2400	453,713	453,712	0	130,002		130,002	(278,827)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30MXEAC@2300 BHF4PX446	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	2,672	6,145,623	2300	1,089,203	1,071,012	0	1,835,845		1,835,845	651,266	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25MXEAC@2300 BHF4PX4C8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	5,858	13,474,297	2300	741,013	709,559	0	2,329,204		2,329,204	1,611,149	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT30RTYC@2400 BHF4PX407	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	375	899,616	2400	219,977	219,976	0	175,145		175,145	(39,145)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@2400 BHF4PX4S3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	5,002	12,003,912	2400	2,965,516	2,965,533	0	2,364,166		2,364,166	(523,481)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27RTYC@2400 BHF4PX4W4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	1,911	4,585,848	2400	665,827	665,822	0	467,008		467,008	(175,857)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@21600 BHF4PX537	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	102	2,201,688	21600	700,175	700,176	0	740,036		740,036	72,240	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@6200 BHF4PX586	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	1,795	11,129,248	6200	2,890,139	2,890,139	0	2,857,768		2,857,768	139,878	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@5800 BHF4PX5G8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	301	1,746,786	5800	754,746	754,746	0	553,728		553,728	27,946	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@6200 BHF4PX5H6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	334	2,069,622	6200	302,805	302,805	0	302,582		302,582	26,836	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@6000 BHF4PX5K9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	9,191	55,143,660	6000	15,931,373	15,931,373	0	15,846,315		15,846,315	786,308	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30NDXC@20800 BHF4PX5R4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	82	1,708,928	20800	604,474	604,474	0	639,401		639,401	61,139	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30MXEAC@2300 BHF4PX628	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	1,303	2,997,245	2300	539,325	530,381	0	901,908		901,908	318,188	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@2300 BHF4PX677	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	836	1,922,317	2300	541,166	541,170	0	439,111		439,111	(89,316)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@2400 BHF4PX6B8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	3,467	8,321,208	2400	2,080,923	2,080,910	0	1,662,322		1,662,322	(363,752)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27RTYC@2300 BHF4PX6U6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/17/2027	382	879,313	2300	154,888	154,889	0	113,533		113,533	(36,799)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27RTYC@2400 BHF4PX6V4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/17/2027	1,464	3,514,128	2400	520,004	519,999	0	367,669		367,669	(135,125)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 DEC27MXEAC@2300 BHF4PX6Z5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	585	1,344,511	2300	157,933	154,147	0	310,263		310,263	146,547	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC26SPXC@5400 BHF4PX727	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/18/2026	254	1,369,062	5400	304,699	304,699	0	314,997		314,997	34,816	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC26RTYC@2100 BHF4PX743	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/18/2026	179	375,732	2100	76,136	76,136	0	56,042		56,042	(17,881)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC26SPXC@5000 BHF4PX750	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/18/2026	185	925,600	5000	277,743	277,743	0	289,247		289,247	29,952	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@5800 BHF4PX768	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	1,470	8,523,796	5800	933,122	933,122	0	924,830		924,830	132,982	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@6000 BHF4PX776	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	35,729	214,373,820	6000	17,736,934	17,736,934	0	16,884,733		16,884,733	2,386,806	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@2400 BHF4PX7C5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	2,425	5,819,328	2400	373,916	373,920	0	123,883		123,883	(216,193)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27RTYC@2500 BHF4PX7T8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/17/2027	162	405,975	2500	51,056	51,056	0	34,250		34,250	(14,150)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25MXEAC@2000 BHF4PX7W1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	172	343,480	2000	57,153	55,660	0	117,843		117,843	60,379	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC26SPXC@6000 BHF4PX7X9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/18/2026	193	1,156,380	6000	153,011	153,011	0	154,255		154,255	18,419	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@2000 BHF4PX7Y7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	466	931,880	2000	179,889	179,889	0	121,618		121,618	(54,084)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@5000 BHF4PX7Z4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	6,712	33,561,050	5000	8,491,752	8,491,752	0	8,921,437		8,921,437	1,122,301	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30NDXC@21600 BHF4PX800	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	121	2,608,200	21600	838,964	838,964	0	885,903		885,903	85,665	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27SPXC@6200 BHF4PX826	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	1,006	6,235,340	6200	929,408	929,408	0	930,441		930,441	79,654	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 DEC30MXEAC@2400 BHF4PX883	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	617	1,481,592	2400	228,081	224,118	0	390,088		390,088	142,951	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25MXEAC@1900 BHF4PX8A8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	268	509,770	1900	110,869	108,359	0	209,691		209,691	97,990	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@2300 BHF4PX8D2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	12/19/2025	8,935	20,550,316	2300	1,790,468	1,790,455	0	745,209		745,209	(925,175)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@1900 BHF4PX8G5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	12/19/2025	272	517,218	1900	125,762	125,760	0	92,895		92,895	(30,643)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@6200 BHF4R3H87	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	135	836,628	6200	0	107,918	0	124,838		124,838	16,920	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@6000 BHF4R3H95	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	2,250	13,501,800	6000	0	2,053,284	0	2,366,382		2,366,382	313,098	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@6000 BHF4R3HA2 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	11/15/2030	202	1,211,460	6000	0	5,404	0	346,976	^	346,976	17,393	0	(15,741)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27RTYC@2300 BHF4R3HG9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/17/2027	655	1,505,373	2300	0	238,215	0	194,368		194,368	(43,847)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2300 BHF4R3HM6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	2,854	6,564,614	2300	0	1,746,045	0	1,499,541		1,499,541	(246,504)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@5800 BHF4R3HN4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	904	5,243,722	5800	0	931,597	0	1,069,933		1,069,933	138,336	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@1800 BHF4R3HR5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	292	525,618	1800	0	142,015	0	124,723		124,723	(17,292)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6000 BHF4R3HT1 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	9,508	57,046,080	6000	0	257,814	0	16,540,900	^	16,540,900	813,714	0	(756,137)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2000 BHF4R3HZ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	393	785,580	2000	0	131,239	0	102,525		102,525	(28,714)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC27MXEAC@2200 BHF4R3J10	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	223	491,128	2200	0	76,486	0	134,982		134,982	58,496	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25SPXC@6000 BHF4R3J69	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	128	765,660	6000	0	38,678	0	50,058		50,058	11,380	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@2300 BHF4R3JD4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	1,364	3,137,062	2300	0	610,687	0	943,982		943,982	333,295	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@6000 BHF4R3JH5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	360	2,159,100	6000	0	121,355	0	157,936		157,936	36,581	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27MXEAC@2300 BHF4R3JS1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	371	853,645	2300	0	106,701	0	196,992		196,992	90,291	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30NDXC@21600 BHF4R3JW2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	119	2,559,600	21600	0	779,289	0	869,417		869,417	90,128	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5800 BHF4R3KE0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	33,198	192,546,196	5800	0	16,497,557	0	20,891,197		20,891,197	4,393,640	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@1900 BHF4R3KJ9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	137	259,350	1900	0	56,555	0	106,685		106,685	50,130	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2400 BHF4R3KN0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	166	397,776	2400	0	95,665	0	79,462		79,462	(16,203)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30NDXC@20800 BHF4R3KQ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	70	1,451,632	20800	0	488,591	0	543,163		543,163	54,572	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@2200 BHF4R3KS9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	857	1,885,642	2200	0	424,994	0	646,441		646,441	221,447	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@5800 BHF4R3KT7 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	4,257	24,690,136	5800	0	122,739	0	7,897,044	^	7,897,044	409,688	0	(359,980)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2200 BHF4R3KU4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	5,525	12,155,836	2200	0	1,029,800	0	2,754,210		2,754,210	1,724,410	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26RTYC@1900 BHF4R3L25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	306	581,666	1900	0	127,363	0	107,603		107,603	(19,760)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@4800 BHF4R3L90	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	534	2,564,688	4800	0	684,024	0	820,133		820,133	136,109	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@20800 BHF4R3LA7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	88	1,824,160	20800	0	203,951	0	258,478		258,478	54,527	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC26RTYC@1900 BHF4R3LB5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/18/2026	600	1,140,095	1900	0	303,812	0	268,620		268,620	(35,192)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@6000 BHF4R3LH2 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	11/15/2030	331	1,984,680	6000	0	8,853	0	568,435	^	568,435	28,493	0	(25,787)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@4800 BHF4R3LW9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	2,307	11,072,256	4800	0	2,906,119	0	3,495,815		3,495,815	589,696	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2200 BHF4R3LX7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	226	498,036	2200	0	99,733	0	80,610		80,610	(19,123)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27RTYC@2200 BHF4R3M32	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/17/2027	808	1,776,852	2200	0	335,268	0	281,054		281,054	(54,214)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2000 BHF4R3M81	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	131	262,400	2000	0	45,594	0	35,755		35,755	(9,839)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30RTYC@3500 BHF4R3MK4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	11/15/2030	187	655,935	3500	0	38,594	0	28,634		28,634	(9,960)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6200 BHF4R3MQ1 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	1,171	7,263,238	6200	0	29,814	0	1,906,820	^	1,906,820	88,102	0	(87,441)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4R3MR9 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/17/2031	769	4,613,280	6000	0	20,952	0	1,350,952	^	1,350,952	72,026	0	(61,814)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5000 BHF4R3MW8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	2,930	14,649,050	5000	0	3,198,887	0	3,894,118		3,894,118	695,231	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC25RTYC@2200 BHF4R3MX6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	20,787	45,731,466	2200	0	4,305,826	0	2,696,136		2,696,136	(1,609,690)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2200 BHF4R3N31	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/16/2026	2,258	4,966,874	2200	0	444,527	0	1,138,417		1,138,417	693,890	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@17600 BHF4R3N80	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	52	907,984	17600	0	238,655	0	293,096		293,096	54,441	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5000 BHF4R3N98	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	2,564	12,821,000	5000	0	2,855,261	0	3,463,154		3,463,154	607,893	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC26SPXC@5000 BHF4R3NB3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/18/2026	314	1,570,300	5000	0	0	0	490,709		490,709	71,384	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27RTYC@1900 BHF4R3NJ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/15/2027	269	511,594	1900	0	138,674	0	122,329		122,329	(16,345)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25NDXC@17600 BHF4R3NM9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	292	5,132,336	17600	0	1,309,496	0	1,631,756		1,631,756	322,260	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@1900 BHF4R3NP2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	387	734,768	1900	0	157,411	0	131,970		131,970	(25,441)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25NDXC@20800 BHF4R3P88	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	233	4,840,784	20800	0	511,710	0	655,669		655,669	143,959	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5800 BHF4R3PE5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	13,674	79,310,070	5800	0	7,018,257	0	9,022,127		9,022,127	2,003,870	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2300 BHF4R3PR6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	400	919,034	2300	0	0	0	209,931		209,931	(36,396)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@2200 BHF4R3PZ8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	12/20/2030	143	313,830	2200	0	0	0	107,589		107,589	36,856	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2400 BHF4R3Q12	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	196	470,400	2400	0	0	0	93,970		93,970	(18,761)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30NDXC@20800 BHF4R30F1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	45	945,984	20800	0	0	0	353,948		353,948	34,527	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC27SPXC@6000 BHF4R30H7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/17/2027	216	1,293,060	6000	0	0	0	226,632		226,632	29,986	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2300 BHF4R3QJ3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/21/2028	145	332,534	2300	0	42,784	0	77,307		77,307	34,523	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2300 BHF4R3R11	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	227	523,135	2300	0	88,395	0	69,407		69,407	(18,988)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6000 BHF4R3R94	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	935	5,609,940	6000	0	875,636	0	1,003,262		1,003,262	127,626	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2200 BHF4R3RD5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/19/2025	133	292,886	2200	0	0	0	17,267		17,267	(11,170)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2200 BHF4R3RL7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/17/2031	249	547,624	2200	0	124,749	0	188,695		188,695	63,946	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@5800 BHF4R3RM5 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/13/2025	01/17/2031	420	2,436,986	5800	0	12,184	0	786,578	^	786,578	42,835	0	(35,947)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5400 BHF4R3RQ6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/19/2025	253	1,368,630	5400	0	0	0	245,469		245,469	49,287	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2200 BHF4R3S28	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	290	637,362	2200	0	0	0	166,323		166,323	(27,099)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@5800 BHF4R3S44 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	01/17/2031	1,347	7,814,514	5800	0	39,070	0	2,522,246	^	2,522,246	137,355	0	(115,267)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4R3SV4 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	01/17/2031	2,646	15,873,420	6000	0	72,091	0	4,648,396	^	4,648,396	247,827	0	(212,690)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2200 BHF4R3SZ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	6,899	15,178,460	2200	0	1,495,010	0	977,955		977,955	(517,055)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2200 BHF4R3TD3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	2,993	6,584,028	2200	0	1,977,634	0	1,718,135		1,718,135	(259,499)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31RTYC@2200 BHF4R3TG6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	783	1,722,358	2200	0	523,312	0	453,505		453,505	(69,807)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6000 BHF4R3TS0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/19/2025	233	1,395,480	6000	0	0	0	109,912		109,912	25,658	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2300 BHF4R3TV3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/17/2031	379	871,539	2300	0	171,702	0	263,798		263,798	92,096	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@2300 BHF4R3TW1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	12/20/2030	221	508,116	2300	0	0	0	152,896		152,896	53,983	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@5800 BHF4R3TZ4 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	1,266	7,345,120	5800	0	36,507	0	2,349,306	^	2,349,306	122,313	0	(107,070)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@5800 BHF4R3U66	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	369	2,140,780	5800	0	389,026	0	444,530		444,530	55,504	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4R3UK5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	760	1,747,471	2300	0	470,693	0	403,165		403,165	(67,528)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4R3VC2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	01/17/2031	101	232,277	2300	0	0	0	53,589		53,589	(10,876)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30MXEAC@2400 BHF4R3W72	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	11/15/2030	100	240,288	2400	0	0	0	62,735		62,735	23,480	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@5800 BHF4R3WD9 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	1,259	7,303,708	5800	0	36,308	0	2,336,053	^	2,336,053	121,191	0	(106,487)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6000 BHF4R3WF4 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	2,667	16,004,220	6000	0	72,314	0	4,640,515	^	4,640,515	229,242	0	(212,087)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@2200 BHF4R3WP2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	12/20/2030	118	260,106	2200	0	0	0	89,168		89,168	30,546	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6000 BHF4R3WS6 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	3,570	21,419,640	6000	0	96,804	0	6,210,762	^	6,210,762	305,533	0	(283,914)	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC30MXEAC@2300 BHF4R3WU1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	12/20/2030	178	408,526	2300	0	0	0	122,928		122,928	43,403	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2300 BHF4R3X14	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	363	835,567	2300	0	0	0	190,869		190,869	(33,287)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6200 BHF4R3XC0 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	617	3,825,896	6200	0	15,705	0	1,004,417	^	1,004,417	46,408	0	(46,060)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30NDXC@21600 BHF4R3XH9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	153	3,302,208	21600	0	0	0	1,121,706		1,121,706	117,143	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2000 BHF4R3XM8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/19/2025	122	243,560	2000	0	0	0	31,785		31,785	(9,500)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30RTYC@2300 BHF4R3Y70	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	11/15/2030	110	252,034	2300	0	0	0	56,836		56,836	(11,605)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2000 BHF4R3YB1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	01/16/2026	110	220,560	2000	0	0	0	30,054		30,054	(8,409)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@5800 BHF4R3YF2 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2025	01/17/2031	300	1,739,652	5800	0	8,698	0	561,500	^	561,500	30,578	0	(25,661)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30NDXC@20800 BHF4R4000	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	52	1,085,760	20800	0	0	0	406,207		406,207	40,063	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2200 BHF4R4059	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	275	605,462	2200	0	0	0	157,996		157,996	(25,853)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4R4067 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2025	01/17/2031	613	3,678,240	6000	0	16,706	0	1,077,149	^	1,077,149	57,428	0	(49,286)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2000 BHF4R40D2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/19/2025	160	320,980	2000	0	0	0	41,890		41,890	(12,245)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6000 BHF4R40M2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/19/2025	125	751,920	6000	0	0	0	59,223		59,223	13,825	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC30NDXC@21600 BHF4R40Y6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	105	2,278,152	21600	0	0	0	773,808		773,808	79,890	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6200 BHF4R4141 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	344	2,131,808	6200	0	8,751	0	559,671	^	559,671	25,859	0	(25,665)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5800 BHF4RUBK6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	4,396	25,496,046	5800	0	2,725,880	0	2,766,314		2,766,314	40,434	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2200 BHF4RUBU4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	542	1,193,236	2200	0	115,445	0	270,356		270,356	154,911	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@4800 BHF4RUBW0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,492	7,162,176	4800	0	2,182,257	0	2,290,314		2,290,314	108,057	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27SPXC@4800 BHF4RUC17	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/15/2027	127	608,688	4800	0	212,952	0	221,096		221,096	8,144	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@1900 BHF4RUC25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	113	214,814	1900	0	51,825	0	88,765		88,765	36,940	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@1800 BHF4RUC41	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	283	509,652	1800	0	171,822	0	123,436		123,436	(48,386)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2200 BHF4RUC82	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	2,370	5,213,802	2200	0	521,238	0	1,195,013		1,195,013	673,775	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@17600 BHF4RUCK5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	67	1,179,904	17600	0	339,696	0	380,931		380,931	41,235	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2300 BHF4RUCY5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	112	256,841	2300	0	35,896	0	59,707		59,707	23,811	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@5800 BHF4RUD16	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	979	5,680,810	5800	0	1,174,650	0	1,179,614		1,179,614	4,964	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6000 BHF4RUD24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	339	2,031,360	6000	0	364,192	0	363,285		363,285	(907)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN28RTYC@2200 BHF4RUD73	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	672	1,478,928	2200	0	346,930	0	239,376		239,376	(107,554)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27RTYC@2200 BHF4RUD81	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/17/2027	251	552,750	2200	0	127,440	0	87,430		87,430	(40,010)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2200 BHF4RUDC2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	589	1,295,096	2200	0	443,096	0	337,959		337,959	(105,137)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2200 BHF4RUDP3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	218	480,348	2200	0	81,868	0	132,752		132,752	50,884	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5800 BHF4RUDR9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	19,623	113,814,850	5800	0	12,878,543	0	12,947,309		12,947,309	68,766	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2200 BHF4RUDY4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	3,466	7,625,354	2200	0	1,034,656	0	491,305		491,305	(543,351)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@20800 BHF4RUEE7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	102	2,130,752	20800	0	272,661	0	301,905		301,905	29,244	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@5800 BHF4RUEK3 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	4,597	26,664,978	5800	0	143,216	0	8,612,249	^	8,612,249	(129,708)	0	(422,444)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2100 BHF4RUEL1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	2,221	4,663,911	2100	0	814,785	0	448,238		448,238	(366,547)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4RUEM9 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	2,186	13,114,440	6000	0	64,209	0	3,843,147	^	3,843,147	(76,189)	0	(189,397)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2200 BHF4RUEW7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	2,112	4,646,642	2200	0	1,602,312	0	1,223,491		1,223,491	(378,821)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4RUEX5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	555	1,275,465	2300	0	391,964	0	294,268		294,268	(97,696)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2200 BHF4RUEZ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	672	1,477,410	2200	0	360,237	0	509,061		509,061	148,824	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2300 BHF4RUF06	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	734	1,687,165	2300	0	355,726	0	510,668		510,668	154,942	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@20800 BHF4RUFD8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	52	1,082,224	20800	0	377,684	0	408,044		408,044	30,360	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@21600 BHF4RUFF3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	46	992,088	21600	0	314,601	0	339,822		339,822	25,221	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2100 BHF4RUFU0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	107	223,650	2100	0	86,541	0	67,158		67,158	(19,383)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@5800 BHF4RUKK6 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	368	2,132,080	5800	0	11,683	0	682,545	^	682,545	(30,077)	0	(34,249)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6000 BHF4RUKL4 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	241	1,448,700	6000	0	8,305	0	421,057	^	421,057	(85,554)	0	(24,348)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5800 BHF4RUKT7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	139	808,056	5800	0	0	0	87,671		87,671	1,282	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5800 BHF4RUKX8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	01/16/2026	281	1,627,886	5800	0	0	0	185,183		185,183	3,119	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@5800 BHF4RUL09 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	1,224	7,101,288	5800	0	38,141	0	2,293,572	^	2,293,572	(34,543)	0	(112,503)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4RUL33 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	557	3,341,520	6000	0	16,360	0	979,220	^	979,220	(19,412)	0	(48,258)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2200 BHF4RUL41	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	349	768,174	2200	0	0	0	202,264		202,264	(62,626)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4RUL66	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	155	356,661	2300	0	0	0	82,288		82,288	(27,319)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2300 BHF4RUL82	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2025	01/17/2031	110	252,425	2300	0	0	0	76,404		76,404	22,507	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31NDXC@20800 BHF4RULC3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/17/2025	01/17/2031	45	944,944	20800	0	0	0	356,335		356,335	26,513	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@6000 BHF4RULK5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	11/21/2025	160	957,660	6000	0	0	0	70,050		70,050	(2,044)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@5000 BHF4RULM1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	11/21/2025	147	735,400	5000	0	0	0	192,304		192,304	8,948	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@6000 BHF4RULN9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	11/15/2030	139	833,520	6000	0	0	0	236,659		236,659	(452)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@5800 BHF4RULP4 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	401	2,325,278	5800	0	12,484	0	744,243	^	744,243	(17,338)	0	(36,602)	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@6200 BHF4RULQ2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	11/15/2030	155	960,318	6200	0	0	0	246,597		246,597	(1,830)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6000 BHF4RULR0 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	914	5,483,520	6000	0	23,569	0	1,589,273	^	1,589,273	151,579	0	(69,096)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC26SPXC@5400 BHF4RUM16	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/18/2026	301	1,625,832	5400	0	0	0	374,074		374,074	11,624	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5800 BHF4RUM40	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	2,161	12,532,640	5800	0	0	0	1,359,789		1,359,789	19,875	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2200 BHF4RUMF5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2025	12/19/2025	167	367,532	2200	0	0	0	83,275		83,275	47,166	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25NDXC@17600 BHF4RUMH1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/17/2025	12/19/2025	78	1,379,312	17600	0	0	0	438,510		438,510	49,150	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2200 BHF4RUMW8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/21/2025	12/19/2025	451	991,122	2200	0	0	0	58,432		58,432	(72,585)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5000 BHF4RUMY4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	1,068	5,342,300	5000	0	0	0	1,420,129		1,420,129	68,120	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC25SPXC@5400 BHF4RUN07	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	267	1,439,424	5400	0	0	0	258,164		258,164	10,218	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25NDXC@21600 BHF4RUN15	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/17/2025	12/19/2025	57	1,228,608	21600	0	0	0	125,352		125,352	9,434	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6200 BHF4RUN49 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	315	1,950,768	6200	0	9,537	0	513,002	^	513,002	(68,796)	0	(27,961)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@1900 BHF4RUNA5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2025	12/19/2025	240	455,962	1900	0	0	0	187,561		187,561	80,079	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2300 BHF4RUNB3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	214	492,982	2300	0	0	0	17,877		17,877	(31,182)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@4800 BHF4RUNC1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	267	1,280,736	4800	0	0	0	404,362		404,362	20,084	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@5800 BHF4RUNH0 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	1,231	7,138,118	5800	0	32,480	0	2,281,338	^	2,281,338	300,090	0	(95,220)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@1800 BHF4RUNJ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	206	370,242	1800	0	0	0	87,851		87,851	(35,975)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27RTYC@1900 BHF4RUNM9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/15/2027	116	220,780	1900	0	0	0	52,790		52,790	(19,395)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@1900 BHF4RUNP2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	133	253,517	1900	0	0	0	46,900		46,900	(22,769)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2200 BHF4RUNQ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2025	01/16/2026	203	447,568	2200	0	0	0	102,585		102,585	57,113	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27SPXC@5000 BHF4RUNR8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	01/15/2027	134	668,850	5000	0	0	0	211,075		211,075	7,345	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5000 BHF4RUNT4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	01/16/2026	241	1,205,250	5000	0	0	0	325,558		325,558	14,846	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC25RTYC@1900 BHF4RUNW7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	302	573,952	1900	0	0	0	103,086		103,086	(52,990)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6000 BHF4RUNX5 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	820	4,918,020	6000	0	21,429	0	1,425,543	^	1,425,543	118,342	0	(62,825)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5800 BHF4RUP70	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	01/16/2026	1,298	7,527,588	5800	0	0	0	856,320		856,320	14,425	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2200 BHF4RUP88	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	284	624,140	2200	0	0	0	40,213		40,213	(44,473)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@5800 BHF4RUPJ4 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	474	2,749,606	5800	0	14,768	0	888,060	^	888,060	(13,375)	0	(43,561)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4RUPK1 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	361	2,164,560	6000	0	10,597	0	634,309	^	634,309	(12,575)	0	(31,260)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@5800 BHF4RUPS4 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	170	987,914	5800	0	6,929	0	317,125	^	317,125	(105,541)	0	(20,313)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6000 BHF4RUPT2 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	187	1,119,120	6000	0	7,059	0	325,637	^	325,637	(104,924)	0	(20,693)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5800 BHF4RUPW5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	140	813,624	5800	0	0	0	88,277		88,277	1,277	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@5800 BHF4RUQ12 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	574	3,329,142	5800	0	17,881	0	1,075,241	^	1,075,241	(16,194)	0	(52,742)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4RUQ20 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	383	2,297,640	6000	0	11,249	0	673,310	^	673,310	(13,348)	0	(33,182)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2200 BHF4RUQ79	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	126	277,156	2200	0	0	0	72,976		72,976	(22,595)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC25SPXC@4800 BHF4RUQ87	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	304	1,458,096	4800	0	437,520	0	460,358		460,358	22,838	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5000 BHF4RUQJ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	299	1,494,300	5000	0	378,139	0	397,223		397,223	19,084	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2100 BHF4RUQK0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	437	918,246	2100	0	157,445	0	82,898		82,898	(74,547)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@2200 BHF4RUQN4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	175	384,846	2200	0	93,484	0	131,936		131,936	38,452	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2300 BHF4RUQP9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	197	452,617	2300	0	137,905	0	103,390		103,390	(34,515)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2200 BHF4RUQQ7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	942	2,072,114	2200	0	273,915	0	122,163		122,163	(151,752)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@6000 BHF4RUQU8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	164	981,420	6000	0	171,935	0	172,011		172,011	76	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@5800 BHF4RUQV6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	383	2,220,066	5800	0	449,924	0	452,987		452,987	3,063	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@2300 BHF4RUQW4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	247	567,318	2300	0	118,799	0	170,711		170,711	51,912	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4SC6J4 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	3,331	19,985,160	6000	0	103,854	0	5,860,107	^	5,860,107	(479,167)	0	(306,337)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4SC6T2 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	151	935,332	6200	0	4,373	0	248,517	^	248,517	(18,427)	0	(12,900)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4SC6W5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	836	1,922,823	2300	0	572,714	0	443,618		443,618	(129,096)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5000 BHF4SC894	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	163	814,150	5000	0	0	0	219,916		219,916	(1,834)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26SPXC@5800 BHF4SC8D5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	168	977,068	5800	0	0	0	111,146		111,146	(8,493)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4SC8H6 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	506	3,034,980	6000	0	15,541	0	889,785	^	889,785	(58,816)	0	(45,840)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@20800 BHF4SC8M5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2025	01/17/2031	51	1,057,888	20800	0	0	0	398,876		398,876	9,560	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2300 BHF4SC8R4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	177	406,847	2300	0	63,085	0	94,580		94,580	31,495	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6000 BHF4SC8W3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	1,965	11,790,600	6000	0	2,247,247	0	2,108,590		2,108,590	(138,657)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4SC902 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	1,009	6,053,100	6000	0	30,995	0	1,774,632	^	1,774,632	(117,306)	0	(91,425)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2200 BHF4SC936	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2025	01/17/2031	140	307,362	2200	0	0	0	80,929		80,929	(21,830)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4SC951	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2025	01/17/2031	210	483,322	2300	0	0	0	111,509		111,509	(32,450)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2300 BHF4SC977	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2025	01/17/2031	126	289,064	2300	0	0	0	87,492		87,492	20,051	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@21600 BHF4SC993	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2025	01/17/2031	50	1,077,408	21600	0	0	0	369,062		369,062	7,973	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2200 BHF4SC905	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2025	01/16/2026	346	761,970	2200	0	0	0	49,094		49,094	(52,696)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@19200 BHF4SCA75	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	111	2,133,504	19200	0	454,815	0	474,071		474,071	19,256	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2300 BHF4SCA83	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	140	322,161	2300	0	34,201	0	14,988		14,988	(19,213)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31RTYC@2200 BHF4SCAB6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	359	789,448	2200	0	263,936	0	207,865		207,865	(56,071)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5800 BHF4SCAN0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	553	3,206,646	5800	0	409,572	0	384,884		384,884	(24,688)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@5800 BHF4SCAZ3 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	287	1,662,396	5800	0	9,314	0	537,143	^	537,143	(31,358)	0	(27,472)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2200 BHF4SCB09	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2025	01/17/2031	140	308,968	2200	0	0	0	106,460		106,460	23,607	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4SCB25 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	237	1,424,880	6000	0	7,296	0	417,736	^	417,736	(27,613)	0	(21,521)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6000 BHF4SCB33	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/21/2028	130	777,540	6000	0	0	0	139,054		139,054	(9,144)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5000 BHF4SCB41	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	585	2,926,350	5000	0	0	0	790,456		790,456	(6,591)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2300 BHF4SCB66	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	419	963,884	2300	0	82,047	0	173,527		173,527	91,480	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@5800 BHF4SCBB5 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	1,112	6,447,512	5800	0	36,128	0	2,083,298	^	2,083,298	(121,968)	0	(106,567)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2200 BHF4SCBE9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	135	297,066	2200	0	79,660	0	102,358		102,358	22,698	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@20800 BHF4SCBU3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	75	1,555,424	20800	0	217,934	0	220,391		220,391	2,457	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5800 BHF4SCC16	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	1,380	8,003,072	5800	0	0	0	910,413		910,413	(69,565)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2200 BHF4SCC24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	3,876	8,527,354	2200	0	1,215,459	0	549,422		549,422	(666,037)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31NDXC@21600 BHF4SCC73	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2025	01/17/2031	52	1,128,816	21600	0	0	0	386,649		386,649	8,353	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5000 BHF4SCC99	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,621	8,107,050	5000	0	2,208,101	0	2,189,843		2,189,843	(18,258)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@17600 BHF4SCCE8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	97	1,699,632	17600	0	520,829	0	548,714		548,714	27,885	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@5800 BHF4SCCK4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	182	1,056,818	5800	0	231,281	0	219,448		219,448	(11,833)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2200 BHF4SCCL2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	173	381,106	2200	0	86,732	0	61,684		61,684	(25,048)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5800 BHF4SCCN8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	11,672	67,696,498	5800	0	8,350,248	0	7,700,996		7,700,996	(649,252)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 BHF4SCCS7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	412	948,658	2300	0	95,867	0	38,847		38,847	(57,020)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2200 BHF4SCCX6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	1,407	3,095,950	2200	0	443,495	0	709,597		709,597	266,102	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2300 BHF4SCD15	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	426	980,283	2300	0	228,712	0	296,710		296,710	67,998	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@5800 BHF4SCDC1 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	218	1,267,068	5800	0	7,099	0	409,402	^	409,402	(23,901)	0	(20,939)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4SCDW7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	246	1,477,320	6000	0	146,791	0	133,694		133,694	(13,097)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 BHF4SCDX5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	157	345,378	2200	0	47,937	0	24,474		24,474	(23,463)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27SPXC@5800 BHF4SCE48	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/15/2027	121	701,336	5800	0	121,580	0	116,272		116,272	(5,308)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26RTYC@1900 BHF4SCE55	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	793	1,506,149	1900	0	410,220	0	278,625		278,625	(131,595)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@6000 BHF4SCE63	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	135	808,260	6000	0	150,600	0	141,654		141,654	(8,946)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2300 BHF4SCE89	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	584	1,343,108	2300	0	259,699	0	178,199		178,199	(81,500)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2300 BHF4SPVS7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	155	357,443	2300	0	54,831	0	83,098		83,098	28,267	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4SPVT5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	18,141	108,846,180	6000	0	9,534,020	0	9,159,453		9,159,453	(374,567)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6000 BHF4SPVU2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	1,231	7,387,440	6000	0	1,365,953	0	1,321,148		1,321,148	(44,805)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@21600 BHF4SPVV0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	154	3,321,000	21600	0	311,207	0	360,426		360,426	49,219	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2300 BHF4SPVX6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	793	1,824,843	2300	0	333,088	0	242,113		242,113	(90,975)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5400 BHF4SPVY4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	254	1,373,166	5400	0	257,063	0	260,919		260,919	3,856	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5000 BHF4SPW07	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	647	3,232,600	5000	0	869,038	0	890,477		890,477	21,439	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@1900 BHF4SPW49	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	240	455,582	1900	0	117,311	0	84,280		84,280	(33,031)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@18400 BHF4SPW98	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	56	1,034,448	18400	0	240,087	0	279,050		279,050	38,963	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2300 BHF4SPWD9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	2,683	6,170,509	2300	0	589,525	0	1,110,875		1,110,875	521,350	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2400 BHF4SPWJ6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	202	484,032	2400	0	59,910	0	93,644		93,644	33,734	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26SPXC@5400 BHF4SPWK3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	1,067	5,762,826	5400	0	1,048,918	0	1,061,217		1,061,217	12,299	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 BHF4SPWM9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	6,120	14,075,310	2300	0	1,579,556	0	576,387		576,387	(1,003,169)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2300 BHF4SPWR8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	817	1,879,422	2300	0	172,988	0	345,113		345,113	172,125	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2000 BHF4SPWS6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	141	281,120	2000	0	57,671	0	38,304		38,304	(19,367)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@1900 BHF4SPWT4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	117	222,547	1900	0	58,415	0	42,619		42,619	(15,796)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2200 BHF4SPWU1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	285	626,384	2200	0	76,875	0	40,358		40,358	(36,517)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5000 BHF4SPX30	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	1,857	9,284,000	5000	0	2,451,240	0	2,507,760		2,507,760	56,520	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27SPXC@5000 BHF4SPX63	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/15/2027	191	954,350	5000	0	297,710	0	301,175		301,175	3,465	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@1900 BHF4SPX97	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	104	196,992	1900	0	53,407	0	81,405		81,405	27,998	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@19200 BHF4SPXU0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	55	1,063,296	19200	0	202,300	0	236,282		236,282	33,982	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4SPY47	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	5,851	35,103,240	6000	0	3,265,598	0	3,176,714		3,176,714	(88,884)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6200 BHF4SPYE5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	908	5,626,500	6200	0	896,250	0	859,476		859,476	(36,774)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4SPYL9 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	2,587	15,522,000	6000	0	76,042	0	4,548,745	^	4,548,745	(93,024)	0	(224,348)	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31NDXC@21600 BHF4SPYW5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	106	2,287,008	21600	0	731,341	0	783,361		783,361	52,020	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4SPZC8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	1,908	4,388,538	2300	0	1,251,264	0	1,012,490		1,012,490	(238,774)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 BHF4SPZF1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	160	352,132	2200	0	45,101	0	24,953		24,953	(20,148)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2300 BHF4SPZG9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	552	1,270,428	2300	0	287,538	0	384,534		384,534	96,996	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4SPZJ3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	605	3,629,880	6000	0	17,904	0	1,076,769	^	1,076,769	(17,486)	0	(53,202)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2300 BHF4SPZL8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,714	3,941,579	2300	0	381,682	0	183,385		183,385	(198,297)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4SPZS3 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	2,278	14,122,608	6200	0	63,029	0	3,750,645	^	3,750,645	(96,766)	0	(185,955)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2300 BHF4SQ0E0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	120	276,644	2300	0	63,449	0	84,339		84,339	20,890	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2400 BHF4SQ0L4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	121	289,416	2400	0	57,558	0	77,352		77,352	19,794	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2300 BHF4SQ0M2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	418	962,021	2300	0	277,091	0	224,688		224,688	(52,403)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@21600 BHF4SQ0Y6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	47	1,017,576	21600	0	101,440	0	118,215		118,215	16,775	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2300 BHF4SQ1G4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	115	264,454	2300	0	49,132	0	35,835		35,835	(13,297)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6000 BHF4SQ1L3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/18/2028	189	1,132,260	6000	0	213,085	0	205,700		205,700	(7,385)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2400 BHF4SQ1T6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	491	1,178,088	2400	0	230,894	0	312,272		312,272	81,378	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4SQ1V1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	512	3,175,082	6200	0	14,279	0	854,496	^	854,496	(18,199)	0	(42,430)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5000 BHF4SQ2D0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/16/2026	139	697,150	5000	0	0	0	188,310		188,310	4,244	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4SQ2X6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/30/2025	01/17/2031	121	278,323	2300	0	0	0	64,210		64,210	(15,143)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4SQ349	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/16/2026	980	5,878,620	6000	0	0	0	494,686		494,686	(20,230)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27SPXC@5400 BHF4SQ3G2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/15/2027	134	723,276	5400	0	0	0	168,785		168,785	635	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4SQ3K3 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	797	4,942,144	6200	0	22,057	0	1,312,518	^	1,312,518	(33,863)	0	(65,074)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4SQ3L1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	02/21/2031	182	1,091,640	6000	0	5,384	0	323,828	^	323,828	(5,251)	0	(15,999)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4SQ3N7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	02/21/2031	153	951,390	6200	0	4,279	0	256,050	^	256,050	(5,453)	0	(12,714)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4SQ3P2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	02/21/2031	147	883,020	6000	0	4,355	0	261,936	^	261,936	(4,246)	0	(12,942)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4SQ3V9 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	674	4,043,040	6000	0	19,807	0	1,184,822	^	1,184,822	(24,230)	0	(58,436)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2400 BHF4SQ3Y3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	194	465,768	2400	0	118,029	0	94,077		94,077	(23,952)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 BHF4S04C0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/30/2025	01/16/2026	251	577,507	2300	0	0	0	23,649		23,649	(29,267)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4S04D8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/30/2025	01/17/2031	143	327,934	2300	0	0	0	75,658		75,658	(17,842)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4S04P1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	02/20/2026	286	1,713,540	6000	0	0	0	155,071		155,071	(4,338)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4S4Q9 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	239	1,483,722	6200	0	6,622	0	394,037	^	394,037	(10,166)	0	(19,536)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 BHF4S04T3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/30/2025	01/16/2026	124	285,867	2300	0	0	0	11,707		11,707	(14,488)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4S04V8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	887	5,322,660	6000	0	26,076	0	1,559,806	^	1,559,806	(31,899)	0	(76,931)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4S04X4 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	586	3,631,154	6200	0	16,206	0	964,354	^	964,354	(24,880)	0	(47,812)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4S0539 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	269	1,616,580	6000	0	7,920	0	473,744	^	473,744	(9,689)	0	(23,365)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4S0547	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/30/2025	01/17/2031	170	391,690	2300	0	0	0	90,367		90,367	(21,311)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2200 BHF4T4420	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	136	298,562	2200	0	71,047	0	48,325		48,325	(22,722)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2000 BHF4T4461	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	414	828,780	2000	0	188,505	0	118,601		118,601	(69,904)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2300 BHF4T4487	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,360	3,127,356	2300	0	308,127	0	574,269		574,269	266,142	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@5400 BHF4T4495 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	848	4,581,414	5400	0	7,865	0	869,730	^	869,730	27,746	0	(10,950)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@1800 BHF4T44J3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	111	199,674	1800	0	68,464	0	47,378		47,378	(21,086)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4T44L8 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	1,175	7,048,140	6000	0	34,190	0	2,065,248	^	2,065,248	(71,169)	0	(51,374)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4T44W4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/17/2031	229	525,872	2300	0	0	0	121,323		121,323	(40,013)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6000 BHF4T44X2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	1,225	7,352,880	6000	0	1,359,681	0	1,314,964		1,314,964	(44,717)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2300 BHF4T44Y0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,820	4,185,862	2300	0	463,431	0	753,581		753,581	290,150	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2000 BHF4T4529	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	171	341,600	2000	0	76,413	0	117,913		117,913	41,500	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5000 BHF4T45A1 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,429	7,143,000	5000	0	17,676	0	1,965,882	^	1,965,882	73,533	0	(24,610)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2400 BHF4T45B9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	216	519,072	2400	0	67,742	0	100,423		100,423	32,681	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2300 BHF4T45E3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	893	2,054,981	2300	0	404,591	0	272,648		272,648	(131,943)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2000 BHF4T45H6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	137	274,460	2000	0	62,757	0	95,438		95,438	32,681	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4T45J2 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	02/20/2026	175	1,051,080	6000	0	888	0	95,029	^	95,029	1	0	(1,236)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2000 BHF4T45M5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	540	1,079,780	2000	0	239,019	0	147,129		147,129	(91,890)	0	0	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 FEB26RTYC@1900 BHF4T45P8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	185	351,804	1900	0	100,241	0	67,375		67,375	(32,866)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@17600 BHF4T45V5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/16/2026	56	984,720	17600	0	289,257	0	317,908		317,908	28,651	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4T45Z6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	02/21/2031	745	4,467,480	6000	0	21,829	0	1,325,115	^	1,325,115	(41,106)	0	(32,818)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5000 BHF4T4685 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	2,009	10,045,600	5000	0	24,722	0	2,710,454	^	2,710,454	96,521	0	(34,058)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@1900 BHF4T46A0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/16/2026	105	200,032	1900	0	0	0	37,006		37,006	(19,876)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2300 BHF4T46E2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/06/2025	02/20/2026	118	271,630	2300	0	0	0	49,880		49,880	23,117	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5400 BHF4T46F9 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	02/20/2026	121	651,186	5400	0	1,117	0	123,618	^	123,618	3,943	0	(1,556)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 BHF4T46T9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/16/2026	167	384,859	2300	0	0	0	15,760		15,760	(25,143)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@20800 BHF4T47I9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2025	01/16/2026	57	1,177,072	20800	0	0	0	166,775		166,775	14,129	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4T47A9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	1,703	3,917,015	2300	0	1,187,812	0	903,708		903,708	(284,104)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4T47B7 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	166	1,027,154	6200	0	4,925	0	272,988	^	272,988	(34,738)	0	(7,400)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4T47F8 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	3,887	23,321,760	6000	0	112,093	0	6,833,159	^	6,833,159	(171,280)	0	(168,435)	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26SPXC@5400 BHF4T47G6 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	142	767,286	5400	0	1,297	0	141,139	^	141,139	4,026	0	(1,786)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2300 BHF4T47J0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	302	694,669	2300	0	162,158	0	210,263		210,263	48,105	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2200 BHF4T47K7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	203	445,918	2200	0	153,878	0	117,411		117,411	(36,467)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN27RTYC@1900 BHF4T47M3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/15/2027	161	305,216	1900	0	0	0	72,982		72,982	(27,964)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@1900 BHF4T47P6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/16/2026	137	260,357	1900	0	0	0	48,164		48,164	(25,217)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4T47R2 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	297	1,784,400	6000	0	1,436	0	149,985	^	149,985	(1,825)	0	(1,978)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@20800 BHF4T47W1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/16/2026	61	1,262,976	20800	0	163,801	0	178,961		178,961	15,160	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4T47X9 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	723	4,337,280	6000	0	21,212	0	1,271,011	^	1,271,011	(54,491)	0	(31,874)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5400 BHF4T4834 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,210	6,535,350	5400	0	11,045	0	1,202,127	^	1,202,127	34,292	0	(15,216)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2200 BHF4T48B6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/16/2026	139	306,262	2200	0	0	0	19,733		19,733	(23,298)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4T48C4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/17/2031	244	561,476	2300	0	0	0	129,540		129,540	(42,577)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4T48F7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	02/21/2031	402	2,414,280	6000	0	11,907	0	716,169	^	716,169	(29,033)	0	(17,900)	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4T48S9 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	218	1,350,980	6200	0	6,335	0	358,962	^	358,962	(36,920)	0	(9,520)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 BHF4T49E9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	172	395,439	2300	0	41,966	0	16,193		16,193	(25,773)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2200 BHF4T49G4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	3,183	7,002,314	2200	0	926,851	0	451,162		451,162	(475,689)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4T49R0 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	14,561	87,366,840	6000	0	70,699	0	7,343,320	^	7,343,320	(131,857)	0	(97,397)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5800 BHF4T49S8 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,287	7,466,804	5800	0	7,956	0	848,434	^	848,434	7,193	0	(10,961)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4T49W9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	2,292	13,753,260	6000	0	66,705	0	4,079,127	^	4,079,127	(95,700)	0	(100,284)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4T4A64 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	261	1,567,800	6000	0	1,261	0	131,777	^	131,777	(1,603)	0	(1,738)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2300 BHF4T4AN7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	951	2,187,829	2300	0	671,214	0	510,984		510,984	(160,230)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@19200 BHF4T4AR8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/28/2025	02/20/2026	69	1,332,672	19200	0	276,681	0	305,147		305,147	28,466	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 BHF4T4B06	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	2,346	5,162,212	2200	0	720,221	0	365,808		365,808	(354,413)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4T4BB2 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	10,185	61,107,480	6000	0	52,395	0	5,524,686	^	5,524,686	(84,778)	0	(72,950)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5800 BHF4T4BG1 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,396	8,095,988	5800	0	8,922	0	970,832	^	970,832	15,643	0	(12,422)	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN28SPXC@6200 BHF4T4BM8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	354	2,195,420	6200	0	336,714	0	335,360		335,360	(1,354)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4T4BN6 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	1,254	7,776,164	6200	0	34,330	0	2,064,932	^	2,064,932	(80,247)	0	(51,585)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@21600 BHF4T4BX4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/17/2031	71	1,542,456	21600	0	508,664	0	528,374		528,374	19,710	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2200 BHF4T4C21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	123	269,852	2200	0	94,836	0	71,844		71,844	(22,992)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2300 BHF4T4CK1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/18/2028	406	934,674	2300	0	188,394	0	126,649		126,649	(61,745)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2400 BHF4T4CL9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	157	375,720	2400	0	50,155	0	73,229		73,229	23,074	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@1900 BHF4T4CP0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	261	495,520	1900	0	137,708	0	91,667		91,667	(46,041)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4T4CT2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	680	4,217,240	6200	0	18,807	0	1,134,867	^	1,134,867	(42,168)	0	(28,274)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2400 BHF4T4CX3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	523	1,254,048	2400	0	253,745	0	332,406		332,406	78,661	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2400 BHF4T4D20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	299	717,384	2400	0	147,321	0	191,743		191,743	44,422	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@21600 BHF4T4D61	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/21/2031	51	1,101,816	21600	0	367,160	0	381,371		381,371	14,211	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6200 BHF4T4DC8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	262	1,622,416	6200	0	254,161	0	252,378		252,378	(1,783)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2300 BHF4T4DE4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	151	347,622	2300	0	82,131	0	105,980		105,980	23,849	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4T4ES2 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	278	1,724,530	6200	0	7,963	0	458,148	^	458,148	(39,441)	0	(11,965)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6000 BHF4T4EV5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	673	4,036,560	6000	0	733,293	0	733,324		733,324	31	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@1900 BHF4T4FJ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/16/2026	110	209,380	1900	0	0	0	38,734		38,734	(20,703)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2200 BHF4T4FN2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/16/2026	134	294,822	2200	0	0	0	18,996		18,996	(22,508)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2300 BHF4T4FY8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	02/21/2031	153	353,027	2300	0	0	0	82,453		82,453	(27,668)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2300 BHF4T4G35	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	02/20/2026	169	387,642	2300	0	0	0	18,035		18,035	(25,292)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4T4G84 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	02/20/2026	756	4,533,420	6000	0	3,828	0	409,869	^	409,869	4	0	(5,330)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5000 BHF4T4G92 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	271	1,357,350	5000	0	3,340	0	366,239	^	366,239	13,042	0	(4,602)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2400 BHF4T4GA9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/06/2025	01/17/2031	111	267,000	2400	0	0	0	70,771		70,771	16,735	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5000 BHF4T4GB7 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	02/20/2026	193	966,150	5000	0	2,391	0	265,895	^	265,895	9,953	0	(3,328)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2300 BHF4T4GC5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/06/2025	01/16/2026	122	279,496	2300	0	0	0	50,318		50,318	24,314	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2300 BHF4T4GD3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	02/21/2031	168	385,710	2300	0	0	0	90,088		90,088	(30,029)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26RTYC@2000 BHF4T4GE1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	02/20/2026	124	248,720	2000	0	0	0	35,592		35,592	(22,491)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4T4GH4 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	322	1,934,040	6000	0	9,708	0	566,907	^	566,907	(39,707)	0	(14,587)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4T4GR2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	02/21/2031	258	1,600,840	6200	0	7,287	0	430,877	^	430,877	(25,216)	0	(10,956)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4T4GU5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	02/21/2031	222	1,331,700	6000	0	6,675	0	395,107	^	395,107	(22,670)	0	(10,035)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4T4H00 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	992	5,954,280	6000	0	4,791	0	500,468	^	500,468	(6,090)	0	(6,600)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5982 BHF4T9W85	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/06/2025	01/16/2026	12	71,784	5982	0	0	0	6,221		6,221	(147)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2400 BHF4TNET8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	217	520,056	2400	0	72,889	0	100,613		100,613	27,724	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2300 BHF4TNEU5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,848	4,250,929	2300	0	555,983	0	780,585		780,585	224,602	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2200 BHF4TNEZ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	104	228,074	2200	0	72,348	0	60,055		60,055	(12,293)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2300 BHF4TNF67	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	421	967,840	2300	0	173,063	0	128,410		128,410	(44,653)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2300 BHF4TNF91	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,053	2,421,693	2300	0	247,296	0	435,975		435,975	188,679	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2000 BHF4TNFH3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	163	325,620	2000	0	65,814	0	46,599		46,599	(19,215)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4TNFL4 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	01/17/2031	2,511	15,068,820	6000	0	75,251	0	4,416,776	^	4,416,776	(285,653)	0	(113,076)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2200 BHF4TNFM2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,610	3,541,890	2200	0	409,426	0	228,205		228,205	(181,221)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6000 BHF4TNFN0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	909	5,455,020	6000	0	989,248	0	975,556		975,556	(13,692)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2300 BHF4TNFQ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	141	323,955	2300	0	55,639	0	75,313		75,313	19,674	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5000 BHF4TNFU4 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	1,192	5,959,050	5000	0	14,862	0	1,640,023	^	1,640,023	48,866	0	(20,693)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27RTYC@2000 BHF4TNG33	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/19/2027	115	229,540	2000	0	58,034	0	45,169		45,169	(12,865)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@17600 BHF4TNG58	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	71	1,246,784	17600	0	379,088	0	410,085		410,085	30,997	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5400 BHF4TNG74 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	550	2,967,894	5400	0	5,140	0	563,414	^	563,414	13,174	0	(7,156)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5400 BHF4TNGA7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	306	1,651,968	5400	0	296,405	0	304,205		304,205	7,800	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4TNGB5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	977	2,246,939	2300	0	633,419	0	518,395		518,395	(115,024)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5000 BHF4TNGD1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	733	3,662,650	5000	0	955,924	0	989,341		989,341	33,417	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2300 BHF4TNGH2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	195	448,868	2300	0	110,443	0	135,866		135,866	25,423	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@1900 BHF4TNGL3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	124	235,239	1900	0	58,474	0	43,517		43,517	(14,957)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4TNGM1 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	01/17/2031	746	4,624,456	6200	0	21,033	0	1,228,381	^	1,228,381	(85,938)	0	(31,605)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 BHF4TNGT6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	463	1,064,072	2300	0	90,746	0	43,574		43,574	(47,172)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@19200 BHF4TNGW9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	49	933,504	19200	0	192,219	0	207,438		207,438	15,219	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@1900 BHF4TNH99	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	190	360,620	1900	0	91,496	0	69,064		69,064	(22,432)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4TNHD0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	11,269	67,613,760	6000	0	5,846,788	0	5,689,727		5,689,727	(157,061)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2300 BHF4TNJ89	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	234	537,855	2300	0	134,112	0	163,980		163,980	29,868	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2400 BHF4TNJC0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	759	1,821,600	2400	0	395,907	0	486,875		486,875	90,968	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2200 BHF4TNJV8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	148	324,654	2200	0	103,945	0	86,436		86,436	(17,509)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2400 BHF4TNJX4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	111	266,904	2400	0	67,617	0	54,644		54,644	(12,973)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2300 BHF4TNK38	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	141	323,495	2300	0	56,595	0	75,633		75,633	19,038	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 BHF4TNKC8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	2,994	6,587,768	2200	0	809,966	0	466,828		466,828	(343,138)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2300 BHF4TNKE4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	414	951,717	2300	0	86,217	0	44,280		44,280	(41,937)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4TNKQ7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	02/21/2031	1,024	6,346,072	6200	0	29,172	0	1,708,272	^	1,708,272	(117,496)	0	(43,857)	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB28RTYC@2300 BHF4TNKX2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	727	1,672,652	2300	0	304,337	0	226,646		226,646	(77,691)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27RTYC@2200 BHF4TNKZ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/15/2027	122	268,136	2200	0	45,027	0	32,020		32,020	(13,007)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2400 BHF4TNL29	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	356	855,120	2400	0	122,487	0	166,673		166,673	44,186	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2300 BHF4TNLB9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	1,321	3,038,415	2300	0	865,419	0	709,647		709,647	(155,772)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4TNLM5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	02/21/2031	3,290	19,737,000	6000	0	99,412	0	5,856,068	^	5,856,068	(365,745)	0	(149,454)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6200 BHF4TNLT0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	233	1,441,624	6200	0	225,152	0	220,211		220,211	(4,941)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@20800 BHF4TNM10	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	86	1,787,344	20800	0	250,026	0	266,553		266,553	16,527	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4TNMH5 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	19,142	114,852,420	6000	0	97,980	0	10,383,783	^	10,383,783	(106,068)	0	(136,418)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@21600 BHF4TNN84	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	53	1,152,144	21600	0	383,055	0	398,768		398,768	15,713	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4TNNE1 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	530	3,181,200	6000	0	15,869	0	932,428	^	932,428	(59,252)	0	(23,846)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2300 BHF4TNNF8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	02/21/2031	130	299,920	2300	0	0	0	70,050		70,050	(15,382)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@21600 BHF4TNNJ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	01/17/2031	69	1,500,768	21600	0	0	0	514,035		514,035	19,845	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4TNNS0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	339	2,099,506	6200	0	9,651	0	565,153	^	565,153	(38,872)	0	(14,509)	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2300 BHF4TNNV3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	01/17/2031	107	246,721	2300	0	0	0	74,680		74,680	13,892	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6000 BHF4TNNZ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	1,350	8,099,520	6000	0	1,495,870	0	1,471,433		1,471,433	(24,437)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2400 BHF4TNP25	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	579	1,388,664	2400	0	297,795	0	368,093		368,093	70,298	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6200 BHF4TNPA7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	348	2,155,306	6200	0	343,774	0	335,271		335,271	(8,503)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4TNPE9 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	653	3,918,420	6000	0	19,547	0	1,148,500	^	1,148,500	(72,982)	0	(29,372)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4TNPG4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	842	5,050,740	6000	0	25,440	0	1,498,589	^	1,498,589	(93,595)	0	(38,246)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4TNPN9 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	183	1,132,182	6200	0	5,149	0	300,745	^	300,745	(21,040)	0	(7,738)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2200 BHF4TNPV1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	202	443,850	2200	0	95,320	0	73,136		73,136	(22,184)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@20800 BHF4TNQ32	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	47	967,200	20800	0	350,004	0	364,688		364,688	14,684	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4TNR23 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	177	1,060,740	6000	0	5,343	0	314,735	^	314,735	(19,657)	0	(8,032)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5400 BHF4TNR72 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	249	1,346,976	5400	0	2,332	0	255,701	^	255,701	5,979	0	(3,248)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4TNRH0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	01/17/2031	110	252,011	2300	0	0	0	58,140		58,140	(12,900)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@5400 BHF4TNRP2 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	163	880,794	5400	0	1,526	0	167,205	^	167,205	3,910	0	(2,124)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4TNS06 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	263	1,633,018	6200	0	7,507	0	439,585	^	439,585	(30,235)	0	(11,286)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2400 BHF4TNS14	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	02/21/2031	123	294,936	2400	0	0	0	78,827		78,827	14,815	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5000 BHF4TNS30	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2025	01/16/2026	140	700,500	5000	0	0	0	189,213		189,213	6,370	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5000 BHF4TNS63 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	234	1,169,700	5000	0	2,918	0	321,925	^	321,925	9,592	0	(4,062)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@21600 BHF4TNS89	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	02/21/2031	59	1,281,528	21600	0	0	0	443,511		443,511	17,475	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4TNSL0 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	844	5,062,740	6000	0	4,319	0	457,719	^	457,719	(4,676)	0	(6,013)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4TNSP1 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	156	965,340	6200	0	4,390	0	256,418	^	256,418	(17,939)	0	(6,597)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4TNSR7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	176	1,088,844	6200	0	5,006	0	293,092	^	293,092	(20,159)	0	(7,525)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4TNST3 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	163	977,820	6000	0	835	0	88,405	^	88,405	(908)	0	(1,161)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4TNSW6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2025	01/16/2026	394	2,361,480	6000	0	0	0	198,722		198,722	(3,269)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4TNSY2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	710	4,260,420	6000	0	21,459	0	1,264,086	^	1,264,086	(78,949)	0	(32,261)	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31NDXC@21600 BHF4TNTA3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	01/17/2031	59	1,264,464	21600	0	0	0	433,107		433,107	16,721	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4U7MY1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	660	3,962,220	6000	0	20,145	0	1,175,727	^	1,175,727	(85,038)	0	(30,285)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4U7N87 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	403	2,500,026	6200	0	11,604	0	673,028	^	673,028	(53,229)	0	(17,445)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2300 BHF4U7NG9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	110	253,299	2300	0	0	0	59,158		59,158	(12,949)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4U7NL8 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/20/2026	137	821,340	6000	0	764	0	74,250	^	74,250	(7,611)	0	(1,065)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2200 BHF4U7P93	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	108	237,490	2200	0	0	0	63,227		63,227	(12,795)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4U7PV4 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	137	848,470	6200	0	3,899	0	225,392	^	225,392	(18,210)	0	(5,858)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4U7Q01 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	239	1,434,120	6000	0	7,225	0	420,386	^	420,386	(31,057)	0	(10,856)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2500 BHF4U7QJ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	123	306,325	2500	0	58,922	0	71,624		71,624	12,702	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2300 BHF4U7QN1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	523	1,202,210	2300	0	219,277	0	162,899		162,899	(56,378)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2400 BHF4U7QU5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	194	466,776	2400	0	101,734	0	123,727		123,727	21,993	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4U7RB6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	2,892	17,350,200	6000	0	85,726	0	5,146,895	^	5,146,895	(218,398)	0	(128,880)	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 BHF4U7RP5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/16/2026	108	247,273	2300	0	0	0	10,126		10,126	(11,126)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2400 BHF4U7RS9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	219	526,488	2400	0	77,221	0	102,619		102,619	25,398	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27SPXC@5000 BHF4U7RW0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/19/2027	144	718,050	5000	0	0	0	229,352		229,352	(3,565)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2400 BHF4U7SE9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	563	1,351,296	2400	0	394,326	0	361,177		361,177	(33,149)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2200 BHF4U7SG4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	154	338,294	2200	0	72,860	0	55,742		55,742	(17,118)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@21600 BHF4U7SH2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	59	1,270,296	21600	0	0	0	439,691		439,691	3,787	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6000 BHF4U7T08	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	656	3,937,740	6000	0	758,235	0	715,371		715,371	(42,864)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6200 BHF4U7T32	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	560	3,473,302	6200	0	579,078	0	540,284		540,284	(38,794)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2300 BHF4U7TR9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	1,385	3,185,730	2300	0	906,919	0	744,052		744,052	(162,867)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4U7TX6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	2,071	12,837,720	6200	0	59,585	0	3,456,058	^	3,456,058	(273,106)	0	(89,578)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2300 BHF4U7UD8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	297	683,606	2300	0	76,839	0	125,527		125,527	48,688	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2000 BHF4U7UG1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	141	281,680	2000	0	55,977	0	38,380		38,380	(17,597)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4U7UJ5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	407	2,441,220	6000	0	12,412	0	724,393	^	724,393	(52,394)	0	(18,659)	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31NDXC@21600 BHF4U7UK2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	55	1,188,864	21600	0	404,133	0	407,226		407,226	3,093	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@1900 BHF4U7UP1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	107	202,616	1900	0	51,914	0	38,802		38,802	(13,112)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2300 BHF4U7UT3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	115	265,627	2300	0	0	0	62,038		62,038	(13,579)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4U7UU0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	578	3,470,400	6000	0	17,644	0	1,029,780	^	1,029,780	(74,483)	0	(26,525)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4U7UV8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	134	308,660	2300	0	0	0	71,210		71,210	(15,734)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5000 BHF4U7UZ9 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,117	5,586,550	5000	0	14,634	0	1,537,433	^	1,537,433	(29,281)	0	(20,375)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5400 BHF4U7V54	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	241	1,301,832	5400	0	248,695	0	239,728		239,728	(8,967)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4U7V88	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	427	982,054	2300	0	276,630	0	226,571		226,571	(50,059)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2200 BHF4U7VA3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	162	357,148	2200	0	113,241	0	94,038		94,038	(19,203)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27SPXC@6000 BHF4U7VB1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/19/2027	176	1,054,680	6000	0	157,609	0	148,828		148,828	(8,781)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2200 BHF4U7VC9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	490	1,078,792	2200	0	345,335	0	287,211		287,211	(58,124)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2200 BHF4U7VH8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	115	253,660	2200	0	53,806	0	41,055		41,055	(12,751)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2300 BHF4U7VK1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	140	321,080	2300	0	57,553	0	42,599		42,599	(14,954)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4U7VP0 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	1,024	6,143,520	6000	0	30,017	0	1,800,324	^	1,800,324	(75,402)	0	(45,104)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@21600 BHF4U7VU9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	91	1,960,200	21600	0	235,682	0	227,732		227,732	(7,950)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4U7VV7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	4,452	26,711,700	6000	0	2,419,279	0	2,247,801		2,247,801	(171,478)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2300 BHF4U7VZ8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	104	240,189	2300	0	25,579	0	43,242		43,242	17,663	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27NDXC@17600 BHF4U7WI46	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/15/2027	46	810,304	17600	0	299,807	0	305,449		305,449	5,642	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2000 BHF4U7WC8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	161	321,460	2000	0	65,626	0	46,003		46,003	(19,623)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2400 BHF4U7WE4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	737	1,768,056	2400	0	141,629	0	247,919		247,919	106,290	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2200 BHF4U7WG9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	977	2,149,532	2200	0	250,742	0	138,495		138,495	(112,247)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4U7WM6 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	669	4,150,838	6200	0	19,071	0	1,102,687	^	1,102,687	(89,088)	0	(28,658)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4U7WR5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	213	1,322,522	6200	0	6,138	0	356,032	^	356,032	(28,134)	0	(9,228)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27RTYC@1900 BHF4U7WT1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/19/2027	161	306,375	1900	0	0	0	74,583		74,583	(18,685)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2400 BHF4U7WZ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	170	407,088	2400	0	30,238	0	55,444		55,444	25,206	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4U7X03 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/20/2026	377	2,259,720	6000	0	2,104	0	204,285	^	204,285	(20,940)	0	(2,929)	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26MXEA@2100 BHF4U7X29	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	179	376,845	2100	0	74,018	0	108,123		108,123	34,105	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4U7X37 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	228	1,365,840	6000	0	6,880	0	400,368	^	400,368	(29,579)	0	(10,339)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6000 BHF4U7X52	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	171	1,023,480	6000	0	193,640	0	183,035		183,035	(10,605)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4U7X86 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	16,979	101,873,100	6000	0	93,236	0	9,209,685	^	9,209,685	(772,265)	0	(129,813)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2300 BHF4U7XB9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	140	320,873	2300	0	0	0	74,944		74,944	(16,404)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 BHF4U7XE3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/20/2026	157	344,520	2200	0	0	0	24,414		24,414	(17,695)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 BHF4U7XG8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	3,658	8,048,414	2200	0	909,288	0	570,334		570,334	(338,954)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4U7XM5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	312	1,931,362	6200	0	8,964	0	519,940	^	519,940	(41,087)	0	(13,476)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27SPXC@5000 BHF4U7XP8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/19/2027	132	658,500	5000	0	213,592	0	210,323		210,323	(3,269)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4U7XQ6 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	266	1,597,020	6000	0	8,045	0	468,133	^	468,133	(34,585)	0	(12,089)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5000 BHF4U7XR4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	256	1,278,650	5000	0	351,188	0	345,388		345,388	(5,800)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5400 BHF4U7XV5 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	913	4,929,498	5400	0	9,067	0	935,744	^	935,744	(34,898)	0	(12,623)	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@5000 BHF4U7XW3 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/20/2026	126	630,600	5000	0	1,653	0	173,538	^	173,538	(3,453)	0	(2,302)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6313.79 BHF4URUV4	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/24/2025	02/20/2026	83,153	525,010,583	6313.79	0	0	0	27,301,392		27,301,392	840,444	0	0	0	0		0001
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6614.44 BHF4URVT8	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/24/2025	02/20/2026	41,577	275,008,569	6614.44	0	0	0	7,063,601		7,063,601	12,142	0	0	0	0		0001
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6313.79 BHF4USLF7	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/24/2025	02/20/2026	83,153	525,010,583	6313.79	0	0	0	27,301,392		27,301,392	945,217	0	0	0	0		0001
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6614.44 BHF4USLG5	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/24/2025	02/20/2026	41,577	275,008,569	6614.44	0	0	0	7,063,601		7,063,601	(1,579)	0	0	0	0		0001
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5800 BHF4UWX65 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	3,143	18,231,720	5800	0	17,725	0	2,186,505	^	2,186,505	288,935	0	(24,677)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6200 BHF4UWX81	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	151	935,208	6200	0	129,811	0	142,853		142,853	13,042	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6000 BHF4UWXE8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	03/20/2026	959	5,754,600	6000	0	472,329	0	548,593		548,593	76,264	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@1900 BHF4UWXH1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	933	1,772,377	1900	0	372,161	0	339,428		339,428	(32,733)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2200 BHF4UWXJ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	397	873,070	2200	0	75,425	0	56,252		56,252	(19,173)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4UWXK4 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	34,881	209,285,520	6000	0	152,313	0	18,924,119	^	18,924,119	2,617,313	0	(212,066)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4UWXP3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,759	10,554,720	6000	0	769,000	0	888,185		888,185	119,185	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4UWY80 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	203	1,215,060	6000	0	5,418	0	355,760	^	355,760	17,217	0	(8,141)	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26RTYC@2100 BHF4UWY98	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	5,018	10,538,535	2100	0	1,306,677	0	1,085,113		1,085,113	(221,564)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 BHF4UWYE7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	3,685	8,107,242	2200	0	745,498	0	574,502		574,502	(170,996)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2400 BHF4UWYJ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	5,355	12,851,760	2400	0	1,032,800	0	1,802,082		1,802,082	769,282	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4UWYU1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	120	275,816	2300	0	66,505	0	63,634		63,634	(2,871)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5400 BHF4UWYW7 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	1,926	10,398,348	5400	0	16,255	0	1,974,156	^	1,974,156	233,897	0	(22,632)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2400 BHF4UWZ48	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	263	630,408	2400	0	52,198	0	85,861		85,861	33,663	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2400 BHF4UWZA4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	03/20/2026	163	391,992	2400	0	36,460	0	56,183		56,183	19,723	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2100 BHF4UWZD8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	03/20/2026	414	870,114	2100	0	111,295	0	94,130		94,130	(17,165)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4UWZP1 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	390	2,417,380	6200	0	9,779	0	641,406	^	641,406	30,322	0	(14,694)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2300 BHF4UWZX4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	1,368	3,145,411	2300	0	767,806	0	734,636		734,636	(33,170)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2200 BHF4UX069	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	03/17/2028	121	267,102	2200	0	48,494	0	44,788		44,788	(3,706)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2000 BHF4UX077	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	201	401,020	2000	0	104,689	0	139,452		139,452	34,763	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2200 BHF4UX0M4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	1,336	2,939,926	2200	0	812,571	0	782,712		782,712	(29,859)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4UX0R3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	4,969	29,815,200	6000	0	134,403	0	8,836,841	^	8,836,841	425,104	0	(202,058)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@21600 BHF4UX1L5	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/28/2025	02/20/2026	144	3,116,016	21600	0	262,840	0	362,018		362,018	99,178	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2400 BHF4UX1W1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	697	1,672,176	2400	0	370,936	0	446,938		446,938	76,002	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5000 BHF4UX242 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	1,724	8,617,500	5000	0	19,819	0	2,371,843	^	2,371,843	249,965	0	(27,595)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4UX2C4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	4,386	27,190,410	6200	0	111,326	0	7,311,023	^	7,311,023	343,530	0	(167,366)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4UX2R1 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	1,977	11,859,540	6000	0	8,631	0	1,072,371	^	1,072,371	148,315	0	(12,017)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 BHF4UX2T7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/20/2026	184	403,986	2200	0	0	0	28,627		28,627	(8,521)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2300 BHF4UX2Y6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	530	1,218,471	2300	0	182,983	0	165,104		165,104	(17,879)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6200 BHF4UX3A7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	983	6,093,112	6200	0	865,157	0	947,817		947,817	82,660	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5000 BHF4UX3K5 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	356	1,779,550	5000	0	4,093	0	489,798	^	489,798	51,619	0	(5,698)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4UX3T6 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	01/17/2031	164	1,013,762	6200	0	4,101	0	268,981	^	268,981	12,716	0	(6,162)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@19200 BHF4UX3U3	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/28/2025	02/20/2026	66	1,261,632	19200	0	221,353	0	288,889		288,889	67,536	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB28SPXC@6000 BHF4UX3W9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	1,722	10,331,400	6000	0	1,712,345	0	1,876,903		1,876,903	164,558	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2400 BHF4UX424	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/18/2028	278	667,584	2400	0	101,635	0	130,120		130,120	28,485	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@21600 BHF4UX4A6	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/28/2025	02/21/2031	94	2,023,272	21600	0	627,206	0	700,281		700,281	73,075	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@22400 BHF4UX4N8	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/28/2025	02/21/2031	67	1,498,784	22400	0	410,878	0	471,580		471,580	60,702	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5000 BHF4UX580 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	318	1,592,350	5000	0	3,662	0	438,271	^	438,271	46,189	0	(5,099)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2000 BHF4UX598	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/20/2026	112	223,420	2000	0	0	0	31,972		31,972	(4,436)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4UX5C1 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/27/2025	01/17/2031	143	887,034	6200	0	3,589	0	235,365	^	235,365	11,127	0	(5,392)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2400 BHF4UX5G2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/27/2025	02/21/2031	103	246,768	2400	0	0	0	65,954		65,954	9,321	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4UX5J6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	708	4,390,220	6200	0	17,975	0	1,180,458	^	1,180,458	55,467	0	(27,023)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2400 BHF4UX5P2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/27/2025	02/20/2026	315	756,600	2400	0	0	0	106,091		106,091	39,851	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2200 BHF4UX5U1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	776	1,708,190	2200	0	306,520	0	281,473		281,473	(25,047)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2300 BHF4UX606	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/21/2031	162	372,347	2300	0	0	0	86,966		86,966	(3,927)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2200 BHF4UX622	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/21/2031	146	321,486	2200	0	0	0	85,588		85,588	(3,265)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31RTYC@2200 BHF4UX671	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/21/2031	117	258,478	2200	0	0	0	68,814		68,814	(2,625)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2500 BHF4UX6B2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/18/2028	281	701,250	2500	0	87,236	0	112,770		112,770	25,534	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2100 BHF4UX6C0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/20/2026	156	326,718	2100	0	0	0	33,642		33,642	(6,869)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4UX6F3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	927	5,562,480	6000	0	25,077	0	1,648,653	^	1,648,653	79,141	0	(37,701)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6000 BHF4UX6U0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	03/17/2028	216	1,293,900	6000	0	218,500	0	238,699		238,699	20,199	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5800 BHF4UX6W6 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	148	859,386	5800	0	836	0	103,063	^	103,063	13,619	0	(1,163)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4UX713 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	131	787,320	6000	0	573	0	71,193	^	71,193	9,847	0	(798)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2500 BHF4UX7B1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	481	1,202,675	2500	0	232,716	0	281,214		281,214	48,498	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 BHF4UX7X3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/20/2026	253	555,588	2200	0	0	0	39,370		39,370	(11,719)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4UX804 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	1,161	6,963,660	6000	0	31,395	0	2,063,948	^	2,063,948	99,077	0	(47,198)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5400 BHF4UX879 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	289	1,558,224	5400	0	2,436	0	295,838	^	295,838	35,050	0	(3,391)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2200 BHF4UX887	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	01/16/2026	125	276,012	2200	0	0	0	17,783		17,783	(6,061)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26SPXC@5800 BHF4UX8B0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	03/20/2026	523	3,031,718	5800	0	328,050	0	378,509		378,509	50,459	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4UX8C8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/27/2025	01/16/2026	156	937,860	6000	0	0	0	78,922		78,922	10,590	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4UX8F1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	293	1,817,716	6200	0	7,444	0	488,753	^	488,753	22,898	0	(11,190)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2300 BHF4UX8L8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/21/2031	147	337,847	2300	0	0	0	78,906		78,906	(3,563)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4UX8S3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	749	4,646,590	6200	0	19,543	0	1,249,695	^	1,249,695	26,565	0	(29,381)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@1900 BHF4UX8U8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/20/2026	130	247,114	1900	0	0	0	47,325		47,325	(4,564)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4UX8V6 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	184	1,103,460	6000	0	803	0	99,778	^	99,778	13,800	0	(1,118)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4UX8Y0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	342	2,049,960	6000	0	9,242	0	607,586	^	607,586	29,166	0	(13,894)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1900 BHF4VJF55	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	135	257,222	1900	0	0	0	50,566		50,566	1,328	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2100 BHF4VJF63	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	3,040	6,384,777	2100	0	0	0	690,720		690,720	26,217	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@1800 BHF4VJF89	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	238	427,536	1800	0	0	0	106,133		106,133	5,906	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@4800 BHF4VJFA4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	558	2,677,968	4800	0	0	0	870,004		870,004	203,566	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@1900 BHF4VJFB2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	226	429,457	1900	0	0	0	82,246		82,246	3,499	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2400 BHF4VJFE6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/20/2026	1,317	3,160,560	2400	0	0	0	452,992		452,992	118,395	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5800 BHF4VJFM8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	2,608	15,125,530	5800	0	66,478	0	4,930,994	^	4,930,994	736,921	0	(66,478)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5000 BHF4VJFQ9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/20/2026	471	2,353,800	5000	0	0	0	658,459		658,459	164,253	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5200 BHF4VJFS5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	198	1,027,936	5200	0	0	0	237,138		237,138	63,891	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@4800 BHF4VJFW6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/20/2026	186	892,656	4800	0	0	0	293,663		293,663	68,514	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4VJG05 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	6,122	36,733,080	6000	0	146,083	0	10,875,489	^	10,875,489	1,659,198	0	(146,083)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@20800 BHF4VJG54	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	121	2,517,424	20800	0	0	0	375,425		375,425	117,113	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2100 BHF4VJGD7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	7,657	16,078,671	2100	0	0	0	1,655,561		1,655,561	48,690	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5800 BHF4VJGE5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	22,836	132,451,294	5800	0	0	0	15,897,746		15,897,746	5,419,021	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2400 BHF4VJGN5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/20/2026	3,395	8,147,040	2400	0	0	0	1,142,384		1,142,384	292,240	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5000 BHF4VJGP0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	908	4,541,850	5000	0	0	0	1,251,136		1,251,136	313,588	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2200 BHF4VJGX3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/18/2028	420	924,110	2200	0	0	0	152,275		152,275	5,256	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@5800 BHF4VJGY1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/18/2028	537	3,116,978	5800	0	0	0	656,169		656,169	143,792	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2500 BHF4VJH46	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/18/2028	132	330,175	2500	0	0	0	53,097		53,097	6,144	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2500 BHF4VJH53	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/21/2031	489	1,221,500	2500	0	0	0	285,617		285,617	33,158	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6000 BHF4VJH61	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/17/2028	563	3,376,980	6000	0	0	0	622,992		622,992	140,487	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2200 BHF4VJHB0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/17/2028	209	459,712	2200	0	0	0	77,084		77,084	1,395	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2400 BHF4VJHK0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/21/2031	854	2,049,216	2400	0	0	0	547,714		547,714	64,809	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2400 BHF4VJHV6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/18/2028	223	534,624	2400	0	0	0	104,202		104,202	14,290	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@20800 BHF4VJJD4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	67	1,393,600	20800	0	0	0	530,514		530,514	82,264	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6000 BHF4VJJG7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/18/2028	1,079	6,472,680	6000	0	0	0	1,175,891		1,175,891	269,153	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 BHF4VJJN2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/21/2031	271	569,331	2100	0	0	0	174,028		174,028	3,760	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2400 BHF4VJJR3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/21/2031	252	604,992	2400	0	0	0	162,769		162,769	17,372	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2500 BHF4VJJS1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/21/2031	125	311,875	2500	0	0	0	73,471		73,471	6,533	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5800 BHF4VJK42	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/20/2026	8,985	52,111,202	5800	0	0	0	6,506,010		6,506,010	2,187,338	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5800 BHF4VJK59	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/17/2028	355	2,057,434	5800	0	0	0	438,978		438,978	94,914	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4VJK83 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	707	4,099,092	5800	0	18,136	0	1,348,131	^	1,348,131	201,914	0	(18,137)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2200 BHF4VJN23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/21/2031	417	917,510	2200	0	0	0	246,413		246,413	6,035	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2400 BHF4VJN64	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/17/2028	156	374,760	2400	0	0	0	73,569		73,569	9,097	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@6000 BHF4VJNA5 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	1,528	9,168,480	6000	0	36,737	0	2,740,634	^	2,740,634	418,923	0	(36,737)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5800 BHF4VJNK3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	215	1,245,434	5800	0	0	0	149,482		149,482	50,953	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2100 BHF4VJNN7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/18/2028	365	766,731	2100	0	0	0	152,631		152,631	5,822	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2200 BHF4VJNU1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	141	310,530	2200	0	0	0	82,674		82,674	240	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2100 BHF4VJP21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	135	284,298	2100	0	0	0	86,220		86,220	512	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2100 BHF4VJP47	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	962	2,019,969	2100	0	0	0	612,604		612,604	19,917	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2200 BHF4VJP96	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	1,595	3,509,528	2200	0	0	0	934,356		934,356	30,191	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2400 BHF4VJPC9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/20/2026	290	694,800	2400	0	0	0	97,425		97,425	23,534	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2400 BHF4VJPD7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/20/2026	106	253,392	2400	0	0	0	36,318		36,318	7,014	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2100 BHF4VJPE5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	592	1,244,082	2100	0	0	0	128,098		128,098	1,309	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26RTYC@2100 BHF4VJPF2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	159	334,509	2100	0	0	0	36,188		36,188	(1,153)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5800 BHF4VJPH8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	02/20/2026	991	5,746,640	5800	0	0	0	689,750		689,750	235,113	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2100 BHF4VJPT2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/17/2028	237	498,582	2100	0	0	0	100,729		100,729	2,972	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4VJPV7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	02/21/2031	964	5,786,460	6000	0	23,012	0	1,713,176	^	1,713,176	261,367	0	(23,012)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2100 BHF4VJPY1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	199	416,871	2100	0	0	0	42,924		42,924	(1,334)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6000 BHF4VJPZ8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	02/18/2028	248	1,490,940	6000	0	0	0	270,855		270,855	61,997	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5800 BHF4VJQ38	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	03/20/2026	405	2,348,768	5800	0	0	0	293,240		293,240	98,588	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 BHF4VJQ61	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	108	236,918	2200	0	0	0	16,788		16,788	(2,938)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5800 BHF4VJQ95 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	02/21/2031	403	2,334,848	5800	0	10,262	0	761,179	^	761,179	113,756	0	(10,262)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4VJQA2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	02/21/2031	1,039	6,231,600	6000	0	24,782	0	1,844,978	^	1,844,978	281,475	0	(24,782)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2400 BHF4VJQK0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/21/2031	126	303,432	2400	0	0	0	81,103		81,103	7,302	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4VJQR5 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	03/21/2031	125	725,290	5800	0	3,209	0	238,533	^	238,533	35,726	0	(3,209)	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31SPXC@6000 BHF4VJR60 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	239	1,432,560	6000	0	5,740	0	428,217	^	428,217	65,456	0	(5,740)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2100 BHF4VJRM5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	137	288,351	2100	0	0	0	31,194		31,194	(1,361)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4VJRN3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	256	1,537,200	6000	0	6,113	0	455,119	^	455,119	69,434	0	(6,113)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@6000 BHF4VJRQ6 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	257	1,543,680	6000	0	6,186	0	461,438	^	461,438	70,533	0	(6,185)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5800 BHF4VJRW3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	562	3,258,614	5800	0	14,322	0	1,062,330	^	1,062,330	158,762	0	(14,322)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@21600 BHF4VJS10	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	54	1,157,328	21600	0	0	0	400,577		400,577	62,330	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5200 BHF4VJS36	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	212	1,101,412	5200	0	0	0	254,085		254,085	68,457	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4VJS44 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	170	984,898	5800	0	4,358	0	323,922	^	323,922	48,515	0	(4,358)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6074 BHF4VUZ33	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/10/2025	02/20/2026	13	78,962	6074	0	0	0	6,356		6,356	3,176	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@1700 BHF4W2FD4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	343	583,831	1700	0	0	0	183,304		183,304	31,401	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@16800 BHF4W2FE2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	52	874,776	16800	0	0	0	338,997		338,997	128,349	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR27SPXC@4800 BHF4W2FG7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/19/2027	160	769,872	4800	0	0	0	284,761		284,761	85,834	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26RTYC@2000 BHF4W2F05	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	3,274	6,548,580	2000	0	0	0	937,131		937,131	191,575	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@4800 BHF4W2FS1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	508	2,440,416	4800	0	0	0	802,850		802,850	274,299	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@4800 BHF4W2FU6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	549	2,637,504	4800	0	0	0	856,855		856,855	294,807	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27SPXC@4800 BHF4W2FX0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/19/2027	145	693,792	4800	0	0	0	254,578		254,578	77,295	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@18400 BHF4W2G27	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	79	1,460,040	18400	0	0	0	403,244		403,244	176,476	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2000 BHF4W2GA9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	3,859	7,718,920	2000	0	0	0	1,145,161		1,145,161	236,452	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2400 BHF4W2GD3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	1,003	2,406,168	2400	0	0	0	337,395		337,395	107,014	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5800 BHF4W2GF8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	4,332	25,127,688	5800	0	101,250	0	8,186,232	^	8,186,232	1,798,431	0	(101,250)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2400 BHF4W2GG6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	1,138	2,731,080	2400	0	0	0	391,436		391,436	127,227	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1700 BHF4W2GJ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	276	469,081	1700	0	0	0	149,361		149,361	25,276	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@20000 BHF4W2H00	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	148	2,952,000	20000	0	0	0	551,089		551,089	277,825	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4W2H59 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	375	2,248,500	6000	0	8,180	0	665,256	^	665,256	149,196	0	(8,180)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2500 BHF4W2H91	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	442	1,105,200	2500	0	0	0	113,025		113,025	38,746	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@5600 BHF4W2JJ24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	9,803	54,895,176	5600	0	0	0	8,409,133		8,409,133	3,951,843	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4W2JJ65 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	124	766,072	6200	0	2,512	0	205,601	^	205,601	47,101	0	(2,512)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@5800 BHF4W2JD0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/18/2028	823	4,771,544	5800	0	0	0	1,004,481		1,004,481	345,900	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2500 BHF4W2JE8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	678	1,695,100	2500	0	0	0	396,355		396,355	58,625	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2500 BHF4W2JJ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	331	826,300	2500	0	0	0	134,118		134,118	25,447	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2500 BHF4W2JN8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/18/2028	136	340,575	2500	0	0	0	54,769		54,769	9,233	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2500 BHF4W2KD8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	401	1,002,900	2500	0	0	0	105,982		105,982	35,401	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2100 BHF4W2KJ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	1,482	3,111,801	2100	0	0	0	943,728		943,728	110,819	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2100 BHF4W2KK2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/18/2028	365	766,773	2100	0	0	0	152,641		152,641	23,272	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5600 BHF4W2KM8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	11,897	66,625,272	5600	0	0	0	10,521,004		10,521,004	4,721,513	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@20000 BHF4W2KN6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	119	2,378,800	20000	0	0	0	457,193		457,193	225,682	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2100 BHF4W2KP1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	637	1,337,133	2100	0	0	0	270,144		270,144	42,603	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@6000 BHF4W2L05 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	210	1,259,880	6000	0	4,570	0	376,311	^	376,311	87,448	0	(4,571)	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 BHF4W2L21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	1,310	2,750,811	2100	0	0	0	840,829		840,829	98,243	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2500 BHF4W2L47	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	671	1,676,700	2500	0	0	0	395,010		395,010	58,287	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2000 BHF4W2LW5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	389	778,420	2000	0	0	0	268,786		268,786	29,554	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4W2LX3 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	1,074	6,012,944	5600	0	26,711	0	2,172,355	^	2,172,355	484,223	0	(26,711)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5800 BHF4W2LY1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/17/2028	1,323	7,674,908	5800	0	0	0	1,637,507		1,637,507	557,797	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2000 BHF4W2M12	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	383	765,080	2000	0	0	0	266,044		266,044	29,151	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4W2M53 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	3,705	21,490,450	5800	0	86,323	0	7,062,542	^	7,062,542	1,607,058	0	(86,322)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@5600 BHF4W2MU8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/18/2028	227	1,268,512	5600	0	0	0	307,369		307,369	101,131	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5600 BHF4W2MX2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/17/2028	530	2,965,816	5600	0	0	0	727,176		727,176	237,018	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2000 BHF4W2MY0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/18/2028	140	279,400	2000	0	0	0	66,774		66,774	8,750	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2000 BHF4W2N29	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	290	580,640	2000	0	0	0	140,504		140,504	20,501	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5600 BHF4W2N37 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	1,006	5,633,880	5600	0	25,115	0	2,019,212	^	2,019,212	434,734	0	(25,115)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@1800 BHF4W20F7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	173	311,652	1800	0	0	0	77,369		77,369	13,124	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@5000 BHF4W2QJ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	156	778,050	5000	0	0	0	214,322		214,322	79,365	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2100 BHF4W2R25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	216	453,537	2100	0	0	0	137,546		137,546	14,495	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4W2R66 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	671	3,893,598	5800	0	15,640	0	1,279,578	^	1,279,578	291,164	0	(15,640)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@4800 BHF4W2RN9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	190	910,176	4800	0	0	0	295,690		295,690	101,735	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@1700 BHF4W2RT6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	195	331,840	1700	0	0	0	104,185		104,185	17,010	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2000 BHF4W2RZ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	142	284,540	2000	0	0	0	40,719		40,719	6,471	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1800 BHF4W2SF5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	135	243,450	1800	0	0	0	61,600		61,600	10,066	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27SPXC@5000 BHF4W2SH1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/19/2027	143	714,950	5000	0	0	0	228,354		228,354	73,215	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5800 BHF4W2SK4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	839	4,866,374	5800	0	19,609	0	1,585,387	^	1,585,387	348,294	0	(19,609)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2500 BHF4W2SP3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	133	331,650	2500	0	0	0	77,550		77,550	9,661	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4W2SQ1 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	532	3,086,528	5800	0	12,398	0	1,014,353	^	1,014,353	230,813	0	(12,398)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 BHF4W2SY4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	226	474,180	2100	0	0	0	144,940		144,940	15,332	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31SPXC@5600 BHF4W2T07 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	301	1,687,840	5600	0	7,524	0	604,927	^	604,927	130,240	0	(7,524)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4W2T15 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	375	2,102,464	5600	0	9,340	0	759,582	^	759,582	169,313	0	(9,340)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@4800 BHF4W2T31	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	153	736,176	4800	0	0	0	242,179		242,179	82,742	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2000 BHF4W2T56	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	396	792,820	2000	0	0	0	117,621		117,621	22,546	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5800 BHF4W2TD9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	224	1,297,286	5800	0	5,227	0	422,628	^	422,628	92,847	0	(5,227)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5600 BHF4W2TG2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	550	3,081,344	5600	0	0	0	472,016		472,016	221,822	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5600 BHF4W2TP2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	704	3,940,944	5600	0	0	0	622,323		622,323	287,478	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5800 BHF4W2TR8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	697	4,042,078	5800	0	16,287	0	1,316,850	^	1,316,850	289,298	0	(16,287)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4W2TS6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	134	805,740	6000	0	2,931	0	238,384	^	238,384	53,462	0	(2,931)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@20800 BHF4W2TY3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	70	1,453,920	20800	0	0	0	553,533		553,533	151,215	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2100 BHF4W2U05	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	171	359,898	2100	0	0	0	109,145		109,145	11,101	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 BHF4W2U13	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	113	238,140	2100	0	0	0	72,793		72,793	6,734	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31SPXC@5600 BHF4W2U47 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	250	1,398,824	5600	0	6,235	0	501,350	^	501,350	107,940	0	(6,236)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4W2U54 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	338	1,894,648	5600	0	8,417	0	684,500	^	684,500	152,577	0	(8,417)	0	0		0005
CALL OPTION 20Y RTR 2.938500 9/17/2025 09/17/2025 02.9385 CALL BHF4WKXL6	Variable Annuities	Exh 5	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	03/17/2025	09/17/2025	0	500,000,000	0.02938	0	0	0	194,029		194,029	(1,655,971)	0	0	0	0		0002
CALL OPTION FEB26RTYC@2900 5x20SWAPTIONSYNTH 09/17/2025 02.94 CALL BHF4WKXM4	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2025	09/17/2025	0	1,000,000,000	0.0294	0	0	0	390,363		390,363	(3,484,637)	0	0	0	0		0002
CALL OPTION FEB26RTYC@2900 5x20SWAPTIONSYNTH 09/18/2025 02.95 BHF4WPBA3	Variable Annuities	Exh 5	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2025	09/18/2025	0	500,000,000	0.0295	0	0	0	210,770		210,770	(1,626,730)	0	0	0	0		0002
CALL OPTION FEB26RTYC@2900 20Y RTR 2.984000 9/18/2025 09/18/2025 02.984 BHF4WPBH8	Variable Annuities	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	03/18/2025	09/18/2025	0	500,000,000	0.02984	0	0	0	243,142		243,142	(1,631,858)	0	0	0	0		0002
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2400 BHF4WRNM0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	747	1,793,088	2400	0	0	0	251,427		251,427	94,166	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5000 BHF4WRNN8 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	324	1,618,250	5000	0	2,816	0	445,484	^	445,484	142,854	0	(2,816)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5400 BHF4WRP55 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	2,527	13,646,502	5400	0	14,962	0	2,591,477	^	2,591,477	983,713	0	(14,962)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2400 BHF4WRPC0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	2,495	5,987,832	2400	0	0	0	858,214		858,214	280,265	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5000 BHF4WRPS5 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	160	799,100	5000	0	1,423	0	223,417	^	223,417	69,425	0	(1,423)	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26SPXC@4600 BHF4WRPT3 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	1,279	5,884,044	4600	0	15,289	0	2,252,581	^	2,252,581	598,286	0	(15,289)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1700 BHF4WRPY2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	183	310,641	1700	0	0	0	98,912		98,912	10,464	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2000 BHF4WRQ54	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/20/2026	1,718	3,435,300	2000	0	0	0	491,606		491,606	65,028	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5600 BHF4WRQ62 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	264	1,477,784	5600	0	1,288	0	233,255	^	233,255	93,814	0	(1,289)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 BHF4WRQ88	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	186	390,579	2100	0	0	0	119,386		119,386	7,796	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR27MXEAC@2200 BHF4WRQA3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	374	822,624	2200	0	0	0	210,000		210,000	40,893	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2500 BHF4WRQC9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	153	383,625	2500	0	0	0	90,376		90,376	12,492	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5400 BHF4WRQE5 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	6,481	34,995,294	5400	0	39,761	0	6,807,110	^	6,807,110	2,504,904	0	(39,761)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2000 BHF4WRQH8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	5,483	10,965,460	2000	0	0	0	1,626,813		1,626,813	224,494	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@4600 BHF4WRQW5 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	420	1,932,460	4600	0	4,955	0	732,115	^	732,115	199,620	0	(4,956)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5000 BHF4WRR46 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	892	4,461,550	5000	0	7,946	0	1,247,415	^	1,247,415	387,626	0	(7,946)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@20000 BHF4WRR87	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	49	987,800	20000	0	0	0	416,586		416,586	110,241	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26RTYC@2000 BHF4WRRE4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	175	350,100	2000	0	0	0	51,939		51,939	4,748	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@4600 BHF4WRRJ3 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	391	1,800,532	4600	0	4,679	0	689,299	^	689,299	183,077	0	(4,678)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4WRRT1 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	192	1,114,528	5800	0	4,692	0	366,397	^	366,397	69,919	0	(4,691)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2100 BHF4WRRV6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/21/2031	225	471,912	2100	0	0	0	143,118		143,118	9,858	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2100 BHF4WRRX2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	449	942,984	2100	0	0	0	190,513		190,513	19,986	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5600 BHF4WRRZ7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	188	1,051,008	5600	0	4,846	0	376,789	^	376,789	71,043	0	(4,846)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR27RTYC@2000 BHF4WRS29	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/19/2027	104	207,660	2000	0	0	0	41,580		41,580	2,899	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5600 BHF4WRS37 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	456	2,554,048	5600	0	2,227	0	403,129	^	403,129	162,136	0	(2,227)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2400 BHF4WRS45	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	183	438,984	2400	0	0	0	117,334		117,334	18,938	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 BHF4WRSB9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	120	251,181	2100	0	0	0	76,779		76,779	4,122	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2400 BHF4WRSC7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/17/2028	252	605,376	2400	0	0	0	118,844		118,844	21,247	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2500 BHF4WRSE3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/17/2028	380	949,050	2500	0	0	0	154,042		154,042	28,164	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31NDXC@20000 BHF4WRSK9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	54	1,082,200	20000	0	0	0	456,394		456,394	121,110	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5600 BHF4WRSS2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	383	2,144,352	5600	0	9,887	0	768,743	^	768,743	144,946	0	(9,888)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2000 BHF4WRSU7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	136	271,340	2000	0	0	0	94,357		94,357	5,518	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4WRSW3 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	249	1,444,954	5800	0	6,082	0	475,033	^	475,033	90,650	0	(6,082)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2500 BHF4WRSX1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	120	299,125	2500	0	0	0	70,468		70,468	9,740	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5600 BHF4WRTN2 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	2,092	11,713,744	5600	0	9,701	0	1,793,391	^	1,793,391	750,930	0	(9,702)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5800 BHF4WRTS1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	309	1,793,476	5800	0	7,454	0	584,425	^	584,425	114,157	0	(7,454)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1900 BHF4WRU75	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	186	353,780	1900	0	0	0	69,547		69,547	7,416	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2500 BHF4WRUH3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	212	531,050	2500	0	0	0	124,175		124,175	20,663	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5600 BHF4WRUX8 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	11,859	66,407,712	5600	0	57,063	0	10,481,807	^	10,481,807	4,307,381	0	(57,064)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@19200 BHF4WRV17	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	113	2,172,864	19200	0	0	0	509,088		509,088	237,775	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2500 BHF4WRV25	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	544	1,360,800	2500	0	0	0	320,588		320,588	44,311	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2400 BHF4WRVF6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	483	1,159,056	2400	0	0	0	311,836		311,836	42,448	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 BHF4WRVG4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	557	1,168,776	2100	0	0	0	357,257		357,257	28,312	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@20000 BHF4WRVK5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	52	1,042,400	20000	0	0	0	439,551		439,551	116,511	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5800 BHF4WRVV1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	574	3,330,070	5800	0	0	0	710,498		710,498	185,774	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4WRWA6 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	798	4,629,386	5800	0	19,486	0	1,521,924	^	1,521,924	290,427	0	(19,486)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2000 BHF4WRWS7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/18/2028	126	251,680	2000	0	0	0	60,148		60,148	4,421	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4WRX15 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	5,578	31,234,168	5600	0	144,377	0	11,287,726	^	11,287,726	2,163,249	0	(144,377)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@5600 BHF4WRX31	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/18/2028	293	1,638,504	5600	0	0	0	397,012		397,012	95,530	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2000 BHF4WRX64	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	1,726	3,452,260	2000	0	0	0	1,200,482		1,200,482	99,520	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5400 BHF4WRXE7 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	693	3,740,256	5400	0	19,087	0	1,485,451	^	1,485,451	279,166	0	(19,087)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5400 BHF4WRXG2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	166	895,320	5400	0	0	0	250,970		250,970	52,983	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5400 BHF4WRXH0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	304	1,642,356	5400	0	8,338	0	647,468	^	647,468	121,440	0	(8,338)	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31RTYC@2000 BHF4WRXV9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/21/2031	770	1,539,620	2000	0	0	0	531,626		531,626	42,733	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5600 BHF4WRY06 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	2,307	12,919,144	5600	0	59,569	0	4,631,470	^	4,631,470	873,256	0	(59,570)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2000 BHF4WRY48	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	770	1,540,000	2000	0	0	0	372,654		372,654	40,460	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5600 BHF4WRY55	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	2,271	12,719,840	5600	0	0	0	3,118,696		3,118,696	809,479	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@19200 BHF4WRZ39	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	71	1,368,192	19200	0	0	0	634,325		634,325	164,942	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2000 BHF4WRZ47	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	296	591,980	2000	0	0	0	205,856		205,856	14,993	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2000 BHF4WRZF2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/21/2031	154	307,860	2000	0	0	0	106,304		106,304	6,544	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@4600 BHF4WRZW5 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	125	573,022	4600	0	1,489	0	219,360	^	219,360	58,262	0	(1,489)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4WRZX3 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	408	2,363,790	5800	0	9,949	0	777,104	^	777,104	148,294	0	(9,950)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5600 BHF4WS027 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	911	5,103,784	5600	0	23,533	0	1,829,688	^	1,829,688	344,984	0	(23,533)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5400 BHF4WS0A9 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	213	1,149,660	5400	0	5,867	0	456,586	^	456,586	85,808	0	(5,867)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2400 BHF4WS0D3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	159	382,080	2400	0	0	0	54,761		54,761	20,174	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26SPXC@5400 BHF4WS0E1 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	286	1,541,700	5400	0	1,751	0	299,887	^	299,887	110,354	0	(1,752)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@4600 BHF4WS0G6 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	172	790,142	4600	0	2,026	0	299,349	^	299,349	81,621	0	(2,026)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 FEB27RTYC@2000 BHF4WS0J0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/19/2027	101	201,020	2000	0	0	0	39,555		39,555	2,644	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4WS0L5 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	2,319	12,984,944	5600	0	60,022	0	4,692,637	^	4,692,637	899,326	0	(60,022)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4WS0T8 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	431	2,411,920	5600	0	11,149	0	871,649	^	871,649	167,048	0	(11,149)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4WS0Z4 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	1,058	5,924,576	5600	0	27,386	0	2,141,091	^	2,141,091	410,332	0	(27,386)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 5x20SWAPTIONSYNTH BHF4WTWW4	Variable Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/19/2025	09/19/2025	0	250,000,000	0.02963	0	0	0	115,201		115,201	(809,799)	0	0	0	0	0	0002
CALL OPTION FEB26RTYC@2900 5x20SWAPTIONSYNTH BHF4WTX60	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	03/19/2025	09/19/2025	0	500,000,000	0.0292	0	0	0	194,450		194,450	(1,630,550)	0	0	0	0	0	0002
CALL OPTION FEB26RTYC@2900 5x20SWAPTIONSYNTH BHF4WY4K0	Variable Annuities	Exh 5	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2025	09/22/2025	0	250,000,000	0.02908	0	0	0	103,353		103,353	(824,147)	0	0	0	0	0	0002
CALL OPTION FEB26RTYC@2900 5x20SWAPTIONSYNTH BHF4WY4L8	Variable Annuities	Exh 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	09/22/2025	0	500,000,000	0.02915	0	0	0	212,321		212,321	(1,682,679)	0	0	0	0	0	0002
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1800 BHF4X8XR9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	589	1,059,948	1800	0	0	0	268,193		268,193	36,860	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@4800 BHF4X8XS7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	695	3,337,584	4800	0	0	0	1,098,001		1,098,001	293,972	0	0	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 FEB26RTYC@2000 BHF4X8XT5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	02/20/2026	115	230,200	2000	0	0	0	32,943		32,943	4,690	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1700 BHF4X8XY4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	288	489,600	1700	0	0	0	155,897		155,897	20,029	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5600 BHF4X8Y49	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	02/20/2026	446	2,498,160	5600	0	0	0	382,682		382,682	147,623	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2000 BHF4X8Y80	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	5,228	10,455,620	2000	0	0	0	1,551,173		1,551,173	247,200	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@16000 BHF4X8YB3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	90	1,434,880	16000	0	0	0	655,875		655,875	209,370	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2400 BHF4X8YL1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	1,251	3,001,464	2400	0	0	0	430,191		430,191	164,048	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2100 BHF4X8YN7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	215	451,311	2100	0	0	0	48,824		48,824	6,581	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@4600 BHF4X8YP2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	517	2,378,246	4600	0	0	0	910,981		910,981	225,287	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2000 BHF4X8YV9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	04/17/2026	153	305,060	2000	0	0	0	46,695		46,695	6,760	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2100 BHF4X8YX5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	04/17/2026	242	507,465	2100	0	0	0	57,354		57,354	7,954	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2400 BHF4X8Z71	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	131	313,560	2400	0	0	0	61,554		61,554	14,393	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2500 BHF4X8Z97	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	680	1,700,100	2500	0	0	0	275,946		275,946	67,956	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 BHF4X8ZN6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	1,677	3,521,217	2100	0	0	0	1,076,315		1,076,315	121,632	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2400 BHF4X8ZU0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	106	254,832	2400	0	0	0	68,561		68,561	11,881	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2500 BHF4X8ZW6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	1,293	3,231,250	2500	0	0	0	761,242		761,242	24,825	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2500 BHF4X9010	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	1,358	3,394,100	2500	0	0	0	358,670		358,670	149,742	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2100 BHF4X9069	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/17/2028	1,054	2,213,211	2100	0	0	0	447,141		447,141	56,225	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5600 BHF4X9085	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	25,843	144,721,024	5600	0	0	0	22,853,352		22,853,352	8,611,253	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@19200 BHF4X90A0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	139	2,676,096	19200	0	0	0	626,978		626,978	265,775	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4X9005 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	6,906	38,674,272	5600	0	186,871	0	13,981,488	^	13,981,488	2,171,439	0	(186,871)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2000 BHF4X90S1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	1,084	2,167,740	2000	0	0	0	753,806		753,806	83,811	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@5800 BHF4X9135	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	04/21/2028	150	868,318	5800	0	0	0	188,324		188,324	50,797	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@5600 BHF4X9150	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	04/21/2028	233	1,306,536	5600	0	0	0	325,015		325,015	83,767	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2100 BHF4X9184	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	04/21/2028	124	260,379	2100	0	0	0	53,560		53,560	6,737	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5600 BHF4X9192	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	04/17/2026	1,170	6,554,744	5600	0	0	0	1,063,301		1,063,301	395,044	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5800 BHF4X91B7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	1,020	5,913,912	5800	0	0	0	1,261,791		1,261,791	347,835	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4X91F8 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	2,731	15,837,364	5800	0	67,701	0	5,207,243	^	5,207,243	928,555	0	(67,702)	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31NDXC@20000 BHF4X92J9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	95	1,890,800	20000	0	0	0	797,378		797,378	204,784	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@20000 BHF4X92M2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	02/21/2031	49	985,400	20000	0	0	0	412,675		412,675	106,207	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5600 BHF4X92N0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	2,524	14,132,552	5600	0	0	0	3,465,078		3,465,078	910,741	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2000 BHF4X92R1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/17/2028	604	1,207,900	2000	0	0	0	292,291		292,291	36,186	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR27RTYC@1700 BHF4X92T7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/19/2027	154	262,548	1700	0	0	0	95,459		95,459	11,431	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5600 BHF4X92V2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/27/2025	02/21/2031	477	2,670,528	5600	0	12,502	0	957,495	^	957,495	168,762	0	(12,502)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5600 BHF4X94X6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	222	1,245,160	5600	0	0	0	196,623		196,623	74,551	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 BHF4X9556	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	325	681,702	2100	0	0	0	208,370		208,370	23,547	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2500 BHF4X9598	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	172	430,700	2500	0	0	0	101,467		101,467	18,112	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR27SPXC@5600 BHF4X95J6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/19/2027	147	824,208	5600	0	0	0	169,199		169,199	51,452	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5000 BHF4X9671	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	153	764,650	5000	0	0	0	213,911		213,911	62,156	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2000 BHF4X96B2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	209	418,660	2000	0	0	0	62,111		62,111	8,902	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5600 BHF4X96G1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	1,150	6,437,256	5600	0	0	0	1,016,526		1,016,526	385,411	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4X96J5 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	136	786,132	5800	0	3,358	0	258,478	^	258,478	46,272	0	(3,358)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4X96R7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	01/17/2031	100	230,943	2300	0	0	0	53,280		53,280	6,223	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5600 BHF4X96Z9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	270	1,511,776	5600	0	0	0	238,729		238,729	90,513	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2000 BHF4X9705	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	135	269,340	2000	0	0	0	39,959		39,959	5,727	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4X9739 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	408	2,366,922	5800	0	10,110	0	778,234	^	778,234	139,318	0	(10,110)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5800 BHF4X9762 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2025	02/21/2031	132	766,296	5800	0	3,244	0	249,742	^	249,742	45,093	0	(3,244)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4X9796 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	1,172	6,798,702	5800	0	29,038	0	2,235,361	^	2,235,361	400,169	0	(29,038)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@20000 BHF4X97G0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	47	945,600	20000	0	0	0	398,731		398,731	102,403	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5600 BHF4X97K1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	141	789,152	5600	0	0	0	193,482		193,482	50,854	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5600 BHF4X97L9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2025	02/21/2031	126	706,048	5600	0	3,305	0	253,136	^	253,136	44,616	0	(3,305)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4X97M7 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	1,730	9,689,512	5600	0	45,681	0	3,502,235	^	3,502,235	615,240	0	(45,681)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2000 BHF4X97N5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	151	301,960	2000	0	0	0	105,003		105,003	11,675	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31NDXC@19200 BHF4X9708	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	77	1,483,008	19200	0	0	0	687,567		687,567	172,333	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4X9820 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	243	1,361,136	5600	0	6,422	0	491,974	^	491,974	86,096	0	(6,422)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4X98C8 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	1,004	5,620,272	5600	0	26,497	0	2,031,432	^	2,031,432	356,863	0	(26,497)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@19200 BHF4X98E4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	64	1,220,544	19200	0	0	0	565,878		565,878	141,833	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5691 03/20/2026 5691. CALL BHF4Y0109	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2025	03/20/2026	23	130,893	5691	0	5,620	0	18,642		18,642	13,022	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 SEP25MXEAC@2400 09/19/2025 2400. CALL BHF4YDCT6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	09/19/2025	104	250,656	2400	0	9,377	0	29,536		29,536	20,159	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT27SPXC@5800 10/15/2027 5800. CALL BHF4YDCW9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/15/2027	126	731,786	5800	0	76,693	0	144,268		144,268	67,575	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25SPXC@5600 10/17/2025 5600. CALL BHF4YDCX7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/17/2025	128	714,672	5600	0	33,264	0	92,737		92,737	59,473	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30RTYC@2200 10/18/2030 2200. CALL BHF4YDD40	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	237	522,082	2200	0	84,644	0	133,394		133,394	48,750	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30RTYC@2300 10/18/2030 2300. CALL BHF4YDD57	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	154	354,821	2300	0	49,468	0	79,182		79,182	29,714	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@5800 11/15/2030 5800. CALL BHF4YDD81	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	11/15/2030	276	1,599,698	5800	0	333,553	0	501,522		501,522	167,969	0	0	0	0		0005

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

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CALL OPTION FEB26RTYC@2900 NOV30SPXC@6000 11/15/2030 6000. CALL BHF4YDDA6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	11/15/2030	153	917,700	6000	0	171,570	0	260,562		260,562	88,992	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 SEP30SPXC@5600 09/20/2030 5600. CALL BHF4YDE56	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	09/20/2030	121	679,728	5600	0	154,479	0	231,218		231,218	76,739	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2300 12/20/2030 2300. CALL BHF4YDE64	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	101	232,622	2300	0	33,429	0	53,135		53,135	19,706	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 SEP30SPXC@5800 09/20/2030 5800. CALL BHF4YDE80	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	09/20/2030	320	1,855,536	5800	0	377,712	0	571,361		571,361	193,649	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25RTYC@2200 10/17/2025 2200. CALL BHF4YDEF4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/17/2025	126	276,892	2200	0	4,286	0	12,390		12,390	8,104	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25SPXC@4800 10/17/2025 4800. CALL BHF4YDEK3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/17/2025	123	591,024	4800	0	94,295	0	181,258		181,258	86,963	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25MXEAC@2400 10/17/2025 2400. CALL BHF4YDEM9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/17/2025	118	284,256	2400	0	11,602	0	34,840		34,840	23,238	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25NDXC@20000 10/17/2025 20000 CALL BHF4YDER8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	10/17/2025	57	1,137,600	20000	0	54,332	0	181,026		181,026	126,694	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5400 01/16/2026 5400. CALL BHF4YDES6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/16/2026	121	654,480	5400	0	53,620	0	120,525		120,525	66,905	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@5600 10/18/2030 5600. CALL BHF4YDEV9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	256	1,432,032	5600	0	329,077	0	491,159		491,159	162,082	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 01/17/2031 2300. CALL BHF4YDEW7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	121	279,266	2300	0	40,650	0	64,430		64,430	23,780	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 OCT30SPXC@5800 10/18/2030 5800. CALL BHF4YDEX5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	1,427	8,278,224	5800	0	2,315,193	0	2,572,231		2,572,231	257,038	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 01/17/2031 6200. CALL BHF4YDF06	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	187	1,158,284	6200	0	198,989	0	304,588		304,588	105,599	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5800 02/21/2031 5800. CALL BHF4YDF89	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	172	997,020	5800	0	215,911	0	322,400		322,400	106,489	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 02/21/2031 6000. CALL BHF4YDFC0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	610	3,658,140	6000	0	713,029	0	1,074,312		1,074,312	361,283	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@6000 10/18/2030 6000. CALL BHF4YDFF3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	170	1,020,000	6000	0	188,090	0	286,777		286,777	98,687	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30MXEAC@2300 10/18/2030 2300. CALL BHF4YDFH9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	102	234,301	2300	0	46,432	0	69,577		69,577	23,145	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@5600 11/15/2030 5600. CALL BHF4YDFS5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	11/15/2030	216	1,207,864	5600	0	280,725	0	417,682		417,682	136,957	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6000 12/20/2030 6000. CALL BHF4YDFY2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	491	2,943,840	6000	0	557,872	0	845,946		845,946	288,074	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@5800 12/20/2030 5800. CALL BHF4YDFZ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	201	1,168,236	5800	0	247,266	0	370,317		370,317	123,051	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR27RTYC@2000 03/19/2027 2000. CALL BHF4YDG39	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/19/2027	106	211,900	2000	0	22,659	0	42,428		42,428	19,769	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27RTYC@1900 02/19/2027 1900. CALL BHF4YDG70	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/19/2027	111	210,843	1900	0	28,279	0	51,326		51,326	23,047	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31RTYC@2000 03/21/2031 2000. CALL BHF4YDGB8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	290	579,520	2000	0	133,400	0	201,517		201,517	68,117	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6000 01/21/2028 6000. CALL BHF4YDGD7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/21/2028	127	762,600	6000	0	72,194	0	136,375		136,375	64,181	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@19200 03/21/2031 19200 CALL BHF4YDGF2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	03/21/2031	48	918,528	19200	0	273,774	0	425,877		425,877	152,103	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5400 03/21/2031 5400. CALL BHF4YDGG0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	394	2,129,706	5400	0	642,418	0	845,283	^	845,283	206,175	0	(3,310)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 01/16/2026 6000. CALL BHF4YDGH8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/16/2026	145	871,140	6000	0	23,173	0	73,305		73,305	50,132	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2200 12/20/2030 2200. CALL BHF4YDGK1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	135	296,846	2200	0	49,470	0	77,462		77,462	27,992	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4YDGP0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/11/2025	04/18/2031	302	1,630,746	5400	0	465,698	0	651,704	^	651,704	188,423	0	(2,417)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@5800 01/17/2031 5800. CALL BHF4YDGR6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	216	1,254,946	5800	0	268,514	0	401,375		401,375	132,861	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 01/17/2031 6000. CALL BHF4YDGS4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	595	3,571,860	6000	0	685,914	0	1,036,483		1,036,483	350,569	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5200 03/21/2031 5200. CALL BHF4YDGT2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	134	694,512	5200	0	257,617	0	302,961	^	302,961	46,671	0	(1,327)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5200 04/18/2031 5200. CALL BHF4YDGX3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/11/2025	04/18/2031	165	856,648	5200	0	270,923	0	375,728	^	375,728	106,211	0	(1,406)	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31RTYC@2200 01/17/2031 2200. CALL BHF4YDGZ8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	152	333,586	2200	0	56,254	0	87,837		87,837	31,583	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR27RTYC@2000 03/19/2027 2000. CALL BHF4YDHM6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/19/2027	125	250,360	2000	0	26,828	0	50,132		50,132	23,304	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@4400 03/20/2026 4400. CALL BHF4YDHR5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	122	536,272	4400	0	145,403	0	237,156	^	237,156	92,513	0	(760)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 02/21/2031 6200. CALL BHF4YDHV6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	184	1,139,312	6200	0	198,794	0	303,531		303,531	104,737	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2000 03/20/2026 2000. CALL BHF4YDHW4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	238	475,560	2000	0	31,872	0	70,553		70,553	38,681	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@4600 03/20/2026 4600. CALL BHF4YDHZ7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	148	678,730	4600	0	153,096	0	259,872	^	259,872	107,576	0	(800)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2100 02/21/2031 2100. CALL BHF4YDJ51	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	116	244,146	2100	0	48,243	0	74,041		74,041	25,798	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5000 04/17/2026 5000. CALL BHF4YDJ77	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	343	1,712,500	5000	0	257,524	0	485,463		485,463	227,939	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2200 03/20/2026 2200. CALL BHF4YDJ93	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	113	247,698	2200	0	28,990	0	58,189		58,189	29,199	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5600 03/20/2026 5600. CALL BHF4YDJB8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	683	3,823,456	5600	0	264,229	0	603,566	^	603,566	340,717	0	(1,380)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5600 03/20/2026 5600. CALL BHF4YDJJ1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	136	764,176	5600	0	52,812	0	120,635	^	120,635	68,099	0	(276)	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF4YDJK8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	227	1,269,184	5600	0	326,963	0	461,834	^	461,834	136,568	0	(1,697)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1700 03/20/2026 1700. CALL BHF4YDJL6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	107	181,271	1700	0	31,378	0	57,717		57,717	26,339	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2400 03/21/2031 2400. CALL BHF4YDJM4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	258	618,672	2400	0	112,255	0	166,449		166,449	54,194	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2400 03/21/2031 2400. CALL BHF4YDJP7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	175	420,888	2400	0	76,461	0	113,240		113,240	36,779	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 03/21/2031 2100. CALL BHF4YDJQ5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	322	675,675	2100	0	134,747	0	206,528		206,528	71,781	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2500 03/21/2031 2500. CALL BHF4YDJR3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	117	291,250	2500	0	45,561	0	68,613		68,613	23,052	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2500 03/21/2031 2500. CALL BHF4YDJT9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	125	313,550	2500	0	49,055	0	73,869		73,869	24,814	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5800 03/17/2028 5800. CALL BHF4YDK18	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/17/2028	157	911,064	5800	0	108,627	0	194,379		194,379	85,752	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 03/21/2031 5800. CALL BHF4YDK26	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	1,596	9,257,496	5800	0	2,164,845	0	3,040,213	^	3,040,213	886,522	0	(11,154)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5800 04/18/2031 5800. CALL BHF4YDKC4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	240	1,391,188	5800	0	322,929	0	460,791	^	460,791	139,538	0	(1,676)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@20000 03/21/2031 20000 CALL BHF4YDKH3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	03/21/2031	47	937,400	20000	0	251,104	0	395,256		395,256	144,152	0	0	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 FEB31SPXC@5600 02/21/2031 5600. CALL BHF4YDKP5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	157	877,184	5600	0	211,325	0	312,027		312,027	100,702	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 03/21/2031 5600. CALL BHF4YDKQ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	2,794	15,648,920	5600	0	4,030,501	0	5,649,493	^	5,649,493	1,639,759	0	(20,767)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5000 04/18/2031 5000. CALL BHF4YDKR1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	137	684,000	5000	0	239,395	0	329,107	^	329,107	90,954	0	(1,242)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF4YDKS9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	1,117	6,253,744	5600	0	1,611,044	0	2,275,596	^	2,275,596	672,913	0	(8,361)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5800 04/18/2031 5800. CALL BHF4YDKU4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	466	2,703,438	5800	0	627,542	0	895,447	^	895,447	271,162	0	(3,257)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2000 04/18/2031 2000. CALL BHF4YDKX8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/18/2031	113	226,760	2000	0	52,635	0	79,404		79,404	26,769	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5000 03/21/2031 5000. CALL BHF4YDL09	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	247	1,235,050	5000	0	468,727	0	591,016	^	591,016	124,704	0	(2,415)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5000 04/18/2031 5000. CALL BHF4YDL17	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	318	1,588,800	5000	0	556,084	0	764,473	^	764,473	211,275	0	(2,886)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1800 03/20/2026 1800. CALL BHF4YDLD1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	113	203,544	1800	0	26,348	0	51,499		51,499	25,151	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5000 03/20/2026 5000. CALL BHF4YDLF6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	227	1,133,950	5000	0	169,992	0	317,078	^	317,078	147,974	0	(888)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2400 03/20/2026 2400. CALL BHF4YDLL3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	117	281,112	2400	0	16,778	0	40,289		40,289	23,511	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26SPXC@5400 03/20/2026 5400. CALL BHF4YDLP4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	143	773,334	5400	0	71,257	0	150,444	^	150,444	79,559	0	(372)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@4400 04/17/2026 4400. CALL BHF4YDLS8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	182	800,316	4400	0	216,113	0	356,683		356,683	140,570	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@4600 04/17/2026 4600. CALL BHF4YDLT6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	128	589,306	4600	0	132,615	0	227,724		227,724	95,109	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2000 04/17/2026 2000. CALL BHF4YDLV1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	121	242,580	2000	0	17,210	0	37,133		37,133	19,923	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1600 04/17/2026 1600. CALL BHF4YDLX7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	109	174,512	1600	0	40,218	0	69,343		69,343	29,125	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 03/21/2031 5800. CALL BHF4YDM73	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	217	1,258,774	5800	0	328,770	0	413,724	^	413,724	86,648	0	(1,694)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 03/21/2031 5600. CALL BHF4YDMB4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	498	2,789,808	5600	0	751,257	0	1,007,477	^	1,007,477	260,091	0	(3,871)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR27SPXC@4600 03/19/2027 4600. CALL BHF4YDMC2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/19/2027	122	562,994	4600	0	147,184	0	237,667		237,667	90,483	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5600 04/17/2026 5600. CALL BHF4YDMD0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	335	1,875,832	5600	0	132,616	0	304,297		304,297	171,681	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 03/21/2031 2100. CALL BHF4YDMM0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	236	494,634	2100	0	98,728	0	151,196		151,196	52,468	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 03/21/2031 5800. CALL BHF4YDMP3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	961	5,576,468	5800	0	1,319,882	0	1,831,500	^	1,831,500	518,419	0	(6,801)	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 MAR31NDXC@20800 03/21/2031 20800 CALL BHF4YDMT5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	03/21/2031	49	1,009,840	20800	0	243,142	0	387,332		387,332	144,190	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@20000 03/21/2031 20000 CALL BHF4YDMX6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	03/21/2031	103	2,059,400	20000	0	551,700	0	868,417		868,417	316,717	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 03/21/2031 5600. CALL BHF4YDN07	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	1,088	6,091,848	5600	0	1,593,319	0	2,199,482	^	2,199,482	614,373	0	(8,210)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2000 03/21/2031 2000. CALL BHF4YDN15	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	187	374,620	2000	0	86,174	0	130,272		130,272	44,098	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5400 03/21/2031 5400. CALL BHF4YDN31	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	151	817,668	5400	0	271,172	0	324,760	^	324,760	54,985	0	(1,397)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF4YDN49	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	469	2,628,752	5600	0	677,202	0	956,546	^	956,546	282,859	0	(3,515)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5000 03/21/2031 5000. CALL BHF4YDN56	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	121	604,500	5000	0	249,755	0	289,477	^	289,477	41,009	0	(1,287)	0	0		0005
CALL OPTION FEB26RTYC@2900 UST30BONDOPTC@99-04 07/10/2025 99.125 CALL BHF4YEZT9	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/10/2025	07/10/2025	0	100,000,000	99.12	0	2,850,000	0	189,862		189,862	(2,660,138)	0	0	0	0		0002
CALL OPTION FEB26RTYC@2900 UST30BONDOPTC@98-262 07/10/2025 98.82 CALL BHF4YF0Y3	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/10/2025	07/10/2025	0	75,000,000	98.82	0	2,250,000	0	256,584		256,584	(1,993,416)	0	0	0	0		0002
CALL OPTION FEB26RTYC@2900 UST30BONDOPTC@98-03+ 07/11/2025 98.109375 CALL BHF4YJD39	Variable Annuities	Exh 5	Equity/Index	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	04/11/2025	07/11/2025	0	100,000,000	98.11	0	2,700,000	0	363,430		363,430	(2,336,570)	0	0	0	0		0002
CALL OPTION FEB26RTYC@2900 UST30BONDOPTC@98-08 07/09/2025 98.25 CALL BHF4YJY05	Variable Annuities	Exh 5	Equity/Index	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	04/11/2025	07/09/2025	0	50,000,000	98.25	0	1,390,000	0	131,153		131,153	(1,258,847)	0	0	0	0		0002

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CALL OPTION FEB26RTYC@2900 MAR31SPXC@5200 03/21/2031 5200. CALL BHF4YTJN7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	164	854,984	5200	0	259,506	0	372,417	^	372,417	114,248	0	(1,337)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1700 04/17/2026 1700. CALL BHF4YTJT4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/17/2026	101	171,326	1700	0	30,861	0	55,203		55,203	24,342	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@19200 03/21/2031 19200 CALL BHF4YTKC9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	03/21/2031	47	898,944	19200	0	252,111	0	416,753		416,753	164,642	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5400 03/21/2031 5400. CALL BHF4YTKG0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	137	739,854	5400	0	202,312	0	293,448	^	293,448	92,178	0	(1,042)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4YTKU9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	428	2,313,198	5400	0	638,392	0	924,209	^	924,209	289,130	0	(3,313)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5200 04/18/2031 5200. CALL BHF4YTL38	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	305	1,586,312	5200	0	485,572	0	695,603	^	695,603	212,551	0	(2,520)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5200 03/21/2031 5200. CALL BHF4YTL61	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	171	888,316	5200	0	269,625	0	386,938	^	386,938	118,702	0	(1,389)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5000 03/21/2031 5000. CALL BHF4YTLA2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	192	958,050	5000	0	322,573	0	458,063	^	458,063	137,152	0	(1,662)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1800 04/18/2031 1800. CALL BHF4YTLG9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/18/2031	151	271,890	1800	0	86,635	0	123,029		123,029	36,394	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5000 04/18/2031 5000. CALL BHF4YTLJ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	321	1,606,150	5000	0	545,022	0	772,649	^	772,649	230,456	0	(2,829)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5400 03/21/2031 5400. CALL BHF4YTLS3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	502	2,710,530	5400	0	741,194	0	1,075,081	^	1,075,081	337,706	0	(3,819)	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 MAR26NDXC@16000 03/20/2026 16000 CALL BHF4YTLU8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	03/20/2026	47	759,840	16000	0	169,403	0	347,340		347,340	177,937	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5200 04/17/2026 5200. CALL BHF4YTM03	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/17/2026	617	3,210,532	5200	0	376,554	0	767,558		767,558	391,004	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1600 03/20/2026 1600. CALL BHF4YTM78	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	03/20/2026	143	228,304	1600	0	52,788	0	89,928		89,928	37,140	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5200 03/20/2026 5200. CALL BHF4YTM86	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	03/20/2026	174	906,568	5200	0	102,907	0	213,172		213,172	110,265	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1800 04/17/2026 1800. CALL BHF4YTNC6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/17/2026	495	890,838	1800	0	119,852	0	229,093		229,093	109,241	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1900 04/18/2031 1900. CALL BHF4YTNE2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/18/2031	254	481,707	1900	0	133,188	0	191,759		191,759	58,571	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4YTNM4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	1,752	9,460,692	5400	0	2,610,945	0	3,779,903	^	3,779,903	1,182,509	0	(13,551)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5000 03/21/2031 5000. CALL BHF4YTQZ2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	343	1,715,900	5000	0	577,737	0	820,404	^	820,404	245,644	0	(2,977)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@2400 04/18/2031 2400. CALL BHF4YTR99	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/18/2031	112	268,920	2400	0	55,683	0	72,824		72,824	17,141	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1600 04/17/2026 1600. CALL BHF4YTRA6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/17/2026	240	384,608	1600	0	90,362	0	152,829		152,829	62,467	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@1900 03/21/2031 1900. CALL BHF4YTRQ1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	03/21/2031	114	216,676	1900	0	59,412	0	85,714		85,714	26,302	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 03/21/2031 5600. CALL BHF4YTRU2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	123	690,088	5600	0	169,846	0	249,057	^	249,057	80,086	0	(875)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5200 04/18/2031 5200. CALL BHF4YTS64	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	384	1,996,852	5200	0	611,245	0	875,635	^	875,635	267,562	0	(3,172)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF4YTS80	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	227	1,268,736	5600	0	315,401	0	461,551	^	461,551	147,787	0	(1,637)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR27SPXC@4400 04/16/2027 4400. CALL BHF4YTSD9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/16/2027	174	765,688	4400	0	237,450	0	369,487		369,487	132,037	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1800 04/18/2031 1800. CALL BHF4YTSE7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/18/2031	202	363,726	1800	0	115,896	0	164,584		164,584	48,688	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@1800 03/21/2031 1800. CALL BHF4YTSL1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	03/21/2031	105	189,774	1800	0	60,022	0	85,396		85,396	25,374	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2200 04/17/2026 2200. CALL BHF4YTSP2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/17/2026	138	302,522	2200	0	44,555	0	71,133		71,133	26,578	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1700 04/17/2026 1700. CALL BHF4YTSR8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/17/2026	144	244,783	1700	0	44,093	0	78,871		78,871	34,778	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5000 04/18/2031 5000. CALL BHF4YTST4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	595	2,972,800	5000	0	1,008,785	0	1,430,101	^	1,430,101	426,551	0	(5,235)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5400 04/17/2026 5400. CALL BHF4YTSU1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/17/2026	602	3,252,744	5400	0	294,682	0	646,445		646,445	351,763	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 UST30BONDOPTC@98-06+ 07/18/2025 98.203125 CALL BHF4Z2211	Variable Annuities	Exh 5	Equity/Index	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	04/21/2025	07/18/2025	0	75,000,000	98.2	0	1,850,000	0	414,052		414,052	(1,435,948)	0	0	0	0		0002

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CALL OPTION FEB26RTYC@2900 APR27SPXC@5200 04/16/2027 5200. CALL BHF4Z9JD2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/16/2027	159	829,192	5200	0	153,061	0	234,375		234,375	81,314	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@4800 04/17/2026 4800. CALL BHF4Z9JJ9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	191	918,624	4800	0	199,034	0	305,352	^	305,352	107,317	0	(999)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5200 04/17/2026 5200. CALL BHF4Z9JM2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	223	1,159,340	5200	0	165,230	0	277,066	^	277,066	112,665	0	(829)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1900 04/17/2026 1900. CALL BHF4Z9JN0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	133	252,149	1900	0	34,591	0	50,694		50,694	16,103	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2400 04/17/2026 2400. CALL BHF4Z9JT7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	120	289,008	2400	0	26,554	0	41,746		41,746	15,192	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@2400 04/18/2031 2400. CALL BHF4Z9JU4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	183	439,680	2400	0	94,814	0	119,064		119,064	24,250	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5400 03/21/2031 5400. CALL BHF4Z9JY6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	147	793,044	5400	0	241,103	0	314,788	^	314,788	74,927	0	(1,242)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@18400 04/18/2031 18400 CALL BHF4Z9K99	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/24/2025	04/18/2031	71	1,313,944	18400	0	467,934	0	673,818		673,818	205,884	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 SEP25RTYC@2100 09/19/2025 2100. CALL BHF4Z9KH1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	09/19/2025	317	665,427	2100	0	25,080	0	45,204		45,204	20,124	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@19200 04/18/2031 19200 CALL BHF4Z9KN8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/24/2025	04/18/2031	46	884,160	19200	0	283,011	0	412,602		412,602	129,591	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4Z9L07	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/25/2025	04/18/2031	1,454	7,849,818	5400	0	2,353,663	0	3,138,118	^	3,138,118	796,670	0	(12,215)	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31SPXC@5200 04/18/2031 5200. CALL BHF4Z9L23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	1,496	7,779,304	5200	0	2,580,787	0	3,413,240	^	3,413,240	845,847	0	(13,394)	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@5800 10/18/2030 5800. CALL BHF4Z9L49	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/18/2030	1,094	6,343,866	5800	0	1,484,026	0	1,971,179		1,971,179	487,153	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5000 04/18/2031 5000. CALL BHF4Z9L56	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	228	1,139,150	5000	0	417,915	0	548,315	^	548,315	132,569	0	(2,169)	0	0		0005
CALL OPTION FEB26RTYC@2900 SEP25SPXC@5600 09/19/2025 5600. CALL BHF4Z9L72	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	09/19/2025	982	5,497,352	5600	0	281,355	0	680,754		680,754	399,399	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1900 04/18/2031 1900. CALL BHF4Z9L80	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	354	673,075	1900	0	212,177	0	267,938		267,938	55,761	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@2300 04/18/2031 2300. CALL BHF4Z9LD9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	129	295,573	2300	0	72,991	0	91,148		91,148	18,157	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1800 04/18/2031 1800. CALL BHF4Z9LH0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	141	254,682	1800	0	93,485	0	115,246		115,246	21,761	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25MXEAC@2300 10/17/2025 2300. CALL BHF4Z9LL1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	10/17/2025	657	1,511,560	2300	0	154,678	0	253,368		253,368	98,690	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@6000 10/18/2030 6000. CALL BHF4Z9LP2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/18/2030	191	1,144,260	6000	0	239,684	0	321,726		321,726	82,042	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT27RTYC@2200 10/15/2027 2200. CALL BHF4Z9LR8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/15/2027	403	887,392	2200	0	92,918	0	134,226		134,226	41,308	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT27SPXC@5800 10/15/2027 5800. CALL BHF4Z9LS6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/15/2027	372	2,156,556	5800	0	261,825	0	425,168		425,168	163,343	0	0	0	0		0005

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

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CALL OPTION FEB26RTYC@2900 NOV27SPXC@5800 11/19/2027 5800. CALL BHF4Z9LT4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/19/2027	172	998,876	5800	0	124,761	0	200,772		200,772	76,011	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 SEP30SPXC@5800 09/20/2030 5800. CALL BHF4Z9LU1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	09/20/2030	195	1,128,158	5800	0	260,743	0	347,374		347,374	86,631	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 SEP25MXEAC@2400 09/19/2025 2400. CALL BHF4Z9LV9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	09/19/2025	193	463,080	2400	0	29,938	0	54,565		54,565	24,627	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT27RTYC@2300 10/15/2027 2300. CALL BHF4Z9LW7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/15/2027	195	447,787	2300	0	38,710	0	54,833		54,833	16,123	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25SPXC@5800 10/17/2025 5800. CALL BHF4Z9LY3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/17/2025	5,796	33,619,294	5800	0	1,218,351	0	3,211,039		3,211,039	1,992,688	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25SPXC@5600 10/17/2025 5600. CALL BHF4Z9LZ0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/17/2025	2,917	16,336,320	5600	0	933,416	0	2,119,902		2,119,902	1,186,486	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV27SPXC@6000 11/19/2027 6000. CALL BHF4Z9M06	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/19/2027	319	1,911,480	6000	0	197,924	0	329,207		329,207	131,283	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT27MXEAC@2400 10/15/2027 2400. CALL BHF4Z9M22	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	10/15/2027	105	251,304	2400	0	34,363	0	46,659		46,659	12,296	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25RTYC@2200 10/17/2025 2200. CALL BHF4Z9M89	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/17/2025	2,293	5,045,040	2200	0	119,453	0	225,738		225,738	106,285	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25MXEAC@2400 10/17/2025 2400. CALL BHF4Z9ME6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	10/17/2025	185	443,232	2400	0	30,296	0	54,329		54,329	24,033	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25MXEAC@2200 11/21/2025 2200. CALL BHF4Z9MH9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	11/21/2025	379	833,426	2200	0	123,978	0	185,595		185,595	61,617	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 OCT25RTYC@2100 10/17/2025 2100. CALL BHF4Z9MJ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/17/2025	402	843,360	2100	0	36,099	0	63,825		63,825	27,726	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30RTYC@2300 10/18/2030 2300. CALL BHF4Z9MN6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/18/2030	125	287,960	2300	0	50,322	0	64,261		64,261	13,939	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@5800 11/15/2030 5800. CALL BHF4Z9MQ9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/15/2030	681	3,949,162	5800	0	934,902	0	1,238,133		1,238,133	303,231	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@5600 10/18/2030 5600. CALL BHF4Z9MS5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/18/2030	170	952,896	5600	0	248,522	0	326,830		326,830	78,308	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30RTYC@2300 11/15/2030 2300. CALL BHF4Z9MT3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/15/2030	264	606,947	2300	0	104,733	0	136,867		136,867	32,134	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30RTYC@2200 10/18/2030 2200. CALL BHF4Z9MX4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/18/2030	433	953,414	2200	0	185,858	0	243,600		243,600	57,742	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV27RTYC@2200 11/19/2027 2200. CALL BHF4Z9MZ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/19/2027	121	267,036	2200	0	30,596	0	41,421		41,421	10,825	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV27RTYC@2300 11/19/2027 2300. CALL BHF4Z9N05	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/19/2027	116	266,133	2300	0	24,849	0	33,578		33,578	8,729	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@5800 11/21/2025 5800. CALL BHF4Z9N13	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/21/2025	6,081	35,267,596	5800	0	1,488,537	0	3,631,996		3,631,996	2,143,459	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30RTYC@2200 11/15/2030 2200. CALL BHF4Z9N47	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/15/2030	157	345,114	2200	0	69,670	0	89,014		89,014	19,344	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25RTYC@2400 11/21/2025 2400. CALL BHF4Z9NA3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/21/2025	452	1,084,056	2400	0	12,679	0	18,711		18,711	6,032	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 NOV30MXEAC@2300 11/15/2030 2300. CALL BHF4Z9NB1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	11/15/2030	254	583,096	2300	0	138,777	0	174,188		174,188	35,411	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@2300 12/20/2030 2300. CALL BHF4Z9NL9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	12/20/2030	241	553,495	2300	0	133,429	0	166,555		166,555	33,126	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25RTYC@2200 11/21/2025 2200. CALL BHF4Z9NR6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/21/2025	644	1,416,712	2200	0	42,791	0	75,138		75,138	32,347	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2300 12/20/2030 2300. CALL BHF4Z9NS4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/20/2030	210	482,425	2300	0	84,910	0	110,201		110,201	25,291	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@5800 12/17/2027 5800. CALL BHF4Z9NT2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/17/2027	135	783,290	5800	0	99,808	0	159,824		159,824	60,016	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25RTYC@2300 11/21/2025 2300. CALL BHF4Z9NU9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/21/2025	2,170	4,991,897	2300	0	85,904	0	155,401		155,401	69,497	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@6000 12/17/2027 6000. CALL BHF4Z9NX3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/17/2027	369	2,212,260	6000	0	234,486	0	387,733		387,733	153,247	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@6000 11/15/2030 6000. CALL BHF4Z9NZ8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/15/2030	968	5,806,140	6000	0	1,232,048	0	1,648,493		1,648,493	416,445	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27RTYC@2400 12/17/2027 2400. CALL BHF4Z9P03	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/17/2027	143	344,112	2400	0	26,133	0	36,003		36,003	9,870	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27RTYC@2300 12/17/2027 2300. CALL BHF4Z9P37	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/17/2027	113	259,417	2300	0	24,880	0	33,495		33,495	8,615	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27MXEAC@2300 12/17/2027 2300. CALL BHF4Z9P45	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	12/17/2027	113	259,624	2300	0	45,547	0	59,911		59,911	14,364	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC25SPXC@6000 12/19/2025 6000. CALL BHF4Z9P78	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/19/2025	1,137	6,820,860	6000	0	198,749	0	537,232		537,232	338,483	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5800 12/19/2025 5800. CALL BHF4Z9P94	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/19/2025	5,357	31,071,470	5800	0	1,439,037	0	3,371,243		3,371,243	1,932,206	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25MXEAC@2300 11/21/2025 2300. CALL BHF4Z9PE3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	11/21/2025	645	1,484,052	2300	0	160,418	0	256,535		256,535	96,117	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@5600 11/21/2025 5600. CALL BHF4Z9PH6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/21/2025	1,183	6,626,536	5600	0	421,330	0	906,331		906,331	485,001	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV27RTYC@2400 11/19/2027 2400. CALL BHF4Z9PJ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/19/2027	108	258,144	2400	0	19,686	0	26,289		26,289	6,603	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30RTYC@2400 11/15/2030 2400. CALL BHF4Z9PK9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/15/2030	362	869,736	2400	0	129,135	0	171,296		171,296	42,161	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@5800 12/20/2030 5800. CALL BHF4Z9PN3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/20/2030	334	1,936,678	5800	0	464,732	0	613,910		613,910	149,178	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6000 12/20/2030 6000. CALL BHF4Z9PZ6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/20/2030	760	4,559,160	6000	0	981,895	0	1,310,145		1,310,145	328,250	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2200 12/19/2025 2200. CALL BHF4Z9QF9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	12/19/2025	1,410	3,101,274	2200	0	475,228	0	702,671		702,671	227,443	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2000 02/20/2026 2000. CALL BHF4Z9QK8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/20/2026	476	951,800	2000	0	84,111	0	136,207		136,207	52,096	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2200 01/16/2026 2200. CALL BHF4Z9QN2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	01/16/2026	528	1,162,370	2200	0	182,908	0	266,415		266,415	83,507	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26RTYC@1800 03/20/2026 1800. CALL BHF4Z9QS1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/20/2026	3,789	6,819,858	1800	0	1,131,870	0	1,725,594		1,725,594	593,724	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2200 12/19/2025 2200. CALL BHF4Z9QV4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/19/2025	2,201	4,841,892	2200	0	160,046	0	285,457		285,457	125,411	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2100 03/20/2026 2100. CALL BHF4Z9Q25	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/20/2026	230	483,252	2100	0	101,709	0	139,735		139,735	38,026	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@4800 03/20/2026 4800. CALL BHF4Z9R35	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/20/2026	2,059	9,884,304	4800	0	2,103,917	0	3,250,086	^	3,250,086	1,157,160	0	(10,991)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5000 03/20/2026 5000. CALL BHF4Z9R43	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/20/2026	5,138	25,689,550	5000	0	4,455,696	0	7,183,043	^	7,183,043	2,750,625	0	(23,278)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@4200 03/20/2026 4200. CALL BHF4Z9R76	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/20/2026	457	1,920,576	4200	0	697,393	0	975,374	^	975,374	281,624	0	(3,643)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@4400 03/20/2026 4400. CALL BHF4Z9R92	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/20/2026	249	1,097,756	4400	0	337,186	0	485,448	^	485,448	150,024	0	(1,762)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@16800 03/20/2026 16800 CALL BHF4Z9RA9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/24/2025	03/20/2026	144	2,411,808	16800	0	524,807	0	945,763		945,763	420,956	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1700 03/20/2026 1700. CALL BHF4Z9RB7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/20/2026	341	580,176	1700	0	128,318	0	184,737		184,737	56,419	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2400 03/20/2026 2400. CALL BHF4Z9RC5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/20/2026	3,933	9,438,816	2400	0	859,169	0	1,352,835		1,352,835	493,666	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2100 02/20/2026 2100. CALL BHF4Z9RD3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/20/2026	752	1,580,187	2100	0	96,677	0	162,706		162,706	66,029	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@5400 02/20/2026 5400. CALL BHF4Z9RH4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/20/2026	216	1,166,022	5400	0	121,681	0	221,555		221,555	99,874	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2000 03/20/2026 2000. CALL BHF4Z9RK7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/20/2026	9,888	19,776,500	2000	0	1,775,139	0	2,933,999		2,933,999	1,158,860	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2400 02/20/2026 2400. CALL BHF4Z9RR6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	02/20/2026	771	1,849,416	2400	0	163,473	0	259,326		259,326	95,853	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26NDXC@15200 04/17/2026 15200 CALL BHF4Z9RR2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/17/2026	135	2,050,784	15200	0	669,506	0	1,094,211		1,094,211	424,705	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@4400 04/17/2026 4400. CALL BHF4Z9RS0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	3,075	13,528,680	4400	0	4,202,544	0	6,026,747	^	6,026,747	1,845,289	0	(21,086)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2300 02/20/2026 2300. CALL BHF4Z9RU5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	02/20/2026	274	630,062	2300	0	152,000	0	115,697		115,697	(36,303)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5400 03/20/2026 5400. CALL BHF4Z9RY7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/20/2026	5,039	27,208,656	5400	0	2,935,227	0	5,292,836	^	5,292,836	2,372,943	0	(15,334)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5200 04/17/2026 5200. CALL BHF4Z9S26	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	25,976	135,074,732	5200	0	19,231,558	0	32,280,854	^	32,280,854	13,145,788	0	(96,492)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2100 04/17/2026 2100. CALL BHF4Z9S34	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	334	701,988	2100	0	147,326	0	202,842		202,842	55,516	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@4800 04/17/2026 4800. CALL BHF4Z9S67	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	1,513	7,260,288	4800	0	1,573,055	0	2,413,331	^	2,413,331	848,169	0	(7,893)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@4200 04/17/2026 4200. CALL BHF4Z9S75	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	827	3,472,560	4200	0	1,272,394	0	1,774,433	^	1,774,433	508,423	0	(6,384)	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR26RTYC@1800 04/17/2026 1800. CALL BHF4Z9S91	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	13,546	24,381,936	1800	0	4,138,426	0	6,270,191		6,270,191	2,131,765	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1800 05/15/2026 1800. CALL BHF4Z9SD2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	05/15/2026	301	541,890	1800	0	96,686	0	141,544		141,544	44,858	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5000 05/15/2026 5000. CALL BHF4Z9SE0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	05/15/2026	604	3,021,200	5000	0	595,921	0	867,227	^	867,227	274,175	0	(2,869)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2200 03/20/2026 2200. CALL BHF4Z9SF7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/20/2026	922	2,027,938	2200	0	333,163	0	476,401		476,401	143,238	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26NDXC@16000 04/17/2026 16000 CALL BHF4Z9SG5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/17/2026	108	1,734,240	16000	0	469,344	0	799,796		799,796	330,452	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2200 04/17/2026 2200. CALL BHF4Z9SH3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	1,847	4,064,236	2200	0	667,420	0	955,660		955,660	288,240	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26NDXC@14400 04/17/2026 14400 CALL BHF4Z9SJ9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/17/2026	95	1,370,448	14400	0	535,107	0	842,156		842,156	307,049	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5000 04/17/2026 5000. CALL BHF4Z9SL4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	9,830	49,149,400	5000	0	8,716,964	0	13,927,486	^	13,927,486	5,254,258	0	(43,736)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1600 04/17/2026 1600. CALL BHF4Z9SN0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	1,911	3,057,568	1600	0	866,017	0	1,214,961		1,214,961	348,944	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2000 04/17/2026 2000. CALL BHF4Z9SR1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	137	274,620	2000	0	28,121	0	42,036		42,036	13,915	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF4Z9ST7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	05/15/2026	577	3,002,064	5200	0	492,519	0	729,009	^	729,009	238,861	0	(2,371)	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN28SPXC@6000 01/21/2028 6000. CALL BHF4Z9U07	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/21/2028	524	3,141,180	6000	0	344,971	0	561,760		561,760	216,789	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@5800 01/21/2028 5800. CALL BHF4Z9U56	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/21/2028	178	1,033,328	5800	0	135,798	0	214,565		214,565	78,767	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2200 01/21/2028 2200. CALL BHF4Z9U64	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/21/2028	122	267,960	2200	0	32,195	0	43,372		43,372	11,177	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2300 01/21/2028 2300. CALL BHF4Z9U80	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/21/2028	331	761,553	2300	0	70,522	0	101,039		101,039	30,517	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5800 01/16/2026 5800. CALL BHF4Z9UA5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/16/2026	6,642	38,524,586	5800	0	1,948,215	0	4,382,468		4,382,468	2,434,253	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 01/16/2026 6000. CALL BHF4Z9UD9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/16/2026	330	1,978,500	6000	0	64,990	0	166,492		166,492	101,502	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2200 01/16/2026 2200. CALL BHF4Z9UE7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/16/2026	2,639	5,805,118	2200	0	211,333	0	374,026		374,026	162,693	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2200 12/20/2030 2200. CALL BHF4Z9UF4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/20/2030	259	570,152	2200	0	114,938	0	148,785		148,785	33,847	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 01/17/2031 6000. CALL BHF4Z9UT4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/17/2031	620	3,718,860	6000	0	812,456	0	1,079,138		1,079,138	266,682	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2100 01/16/2026 2100. CALL BHF4Z9UV9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/16/2026	268	562,002	2100	0	33,289	0	54,012		54,012	20,723	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2200 01/17/2031 2200. CALL BHF4Z9UW7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/17/2031	294	646,734	2200	0	131,435	0	170,291		170,291	38,856	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 01/17/2031 2300. CALL BHF4Z9UY3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/17/2031	522	1,199,864	2300	0	210,044	0	276,825		276,825	66,781	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@5800 01/17/2031 5800. CALL BHF4Z9V06	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/17/2031	254	1,475,636	5800	0	358,800	0	471,959		471,959	113,159	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2300 01/17/2031 2300. CALL BHF4Z9V22	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	01/17/2031	162	372,117	2300	0	90,623	0	112,629		112,629	22,006	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 02/20/2026 2200. CALL BHF4Z9V48	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/20/2026	507	1,115,928	2200	0	47,133	0	79,078		79,078	31,945	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 02/21/2031 6000. CALL BHF4Z9VD8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/21/2031	679	4,074,360	6000	0	903,117	0	1,196,544		1,196,544	293,427	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 01/17/2031 6200. CALL BHF4Z9VH9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/17/2031	269	1,668,110	6200	0	326,892	0	438,649		438,649	111,757	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5800 02/20/2026 5800. CALL BHF4Z9VJ5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/20/2026	3,091	17,929,656	5800	0	996,980	0	2,152,041		2,152,041	1,155,061	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2200 02/21/2031 2200. CALL BHF4Z9VL0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/21/2031	137	301,994	2200	0	63,486	0	80,401		80,401	16,915	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6200 02/18/2028 6200. CALL BHF4Z9VM8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/18/2028	126	781,386	6200	0	72,987	0	121,547		121,547	48,560	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 02/20/2026 6000. CALL BHF4Z9VN6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/20/2026	5,294	31,765,320	6000	0	1,188,076	0	2,874,644		2,874,644	1,686,568	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6000 02/18/2028 6000. CALL BHF4Z9VQ9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/18/2028	536	3,216,720	6000	0	361,874	0	584,378		584,378	222,504	0	0	0	0		0005

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

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CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2400 02/18/2028 2400. CALL BHF4Z9VW6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	02/18/2028	201	482,784	2400	0	72,293	0	94,097		94,097	21,804	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2300 02/18/2028 2300. CALL BHF4Z9VY2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/18/2028	197	453,629	2300	0	44,129	0	61,468		61,468	17,339	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5800 02/21/2031 5800. CALL BHF4Z9W39	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/21/2031	469	2,722,810	5800	0	670,896	0	880,453		880,453	209,557	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2300 02/21/2031 2300. CALL BHF4Z9W54	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/21/2031	285	655,109	2300	0	117,431	0	153,008		153,008	35,577	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2200 02/18/2028 2200. CALL BHF4Z9W62	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/18/2028	159	349,030	2200	0	42,114	0	57,511		57,511	15,397	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@5800 02/18/2028 5800. CALL BHF4Z9W88	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/18/2028	218	1,261,674	5800	0	169,299	0	265,604		265,604	96,305	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2500 02/21/2031 2500. CALL BHF4Z9WA3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	02/21/2031	157	393,075	2500	0	73,488	0	91,912		91,912	18,424	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 02/21/2031 6200. CALL BHF4Z9WD7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/21/2031	323	2,005,576	6200	0	399,286	0	534,324		534,324	135,038	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2500 02/18/2028 2500. CALL BHF4Z9WE5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	02/18/2028	131	327,250	2500	0	39,867	0	52,627		52,627	12,760	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2400 01/17/2031 2400. CALL BHF4Z9WF2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	01/17/2031	114	273,960	2400	0	58,111	0	72,620		72,620	14,509	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2400 02/21/2031 2400. CALL BHF4Z9WG0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	02/21/2031	201	481,896	2400	0	103,574	0	128,800		128,800	25,226	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@5600 02/20/2026 5600. CALL BHF4Z9WL9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/20/2026	1,126	6,307,224	5600	0	491,501	0	966,173		966,173	474,672	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5600 03/20/2026 5600. CALL BHF4Z9WZ8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/20/2026	15,917	89,133,800	5600	0	7,231,104	0	14,069,782	^	14,069,782	6,876,455	0	(37,777)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2500 03/21/2031 2500. CALL BHF4Z9X38	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/21/2031	957	2,393,525	2500	0	450,221	0	563,882		563,882	113,661	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2400 03/17/2028 2400. CALL BHF4Z9X95	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/17/2028	341	818,208	2400	0	123,692	0	160,624		160,624	36,932	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2500 03/17/2028 2500. CALL BHF4Z9XD6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/17/2028	325	813,500	2500	0	100,317	0	132,041		132,041	31,724	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2100 02/21/2031 2100. CALL BHF4Z9Y94	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/21/2031	242	508,578	2100	0	120,693	0	154,236		154,236	33,543	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@20000 03/21/2031 20000 CALL BHF4Z9YA1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	03/21/2031	106	2,120,000	20000	0	604,142	0	893,955		893,955	289,813	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2100 02/18/2028 2100. CALL BHF4Z9YC7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/18/2028	128	268,842	2100	0	40,009	0	53,517		53,517	13,508	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2000 03/17/2028 2000. CALL BHF4Z9YD5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/17/2028	941	1,881,860	2000	0	328,168	0	455,378		455,378	127,210	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5600 02/21/2031 5600. CALL BHF4Z9YE3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/21/2031	165	925,680	5600	0	253,182	0	329,276		329,276	76,094	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2100 03/17/2028 2100. CALL BHF4Z9YH6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/17/2028	599	1,257,312	2100	0	180,986	0	254,017		254,017	73,031	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 03/21/2031 5600. CALL BHF4Z9YJ2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	5,965	33,404,896	5600	0	9,119,794	0	12,064,612	^	12,064,612	2,991,808	0	(46,990)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2000 03/21/2031 2000. CALL BHF4Z9YN3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	1,544	3,087,520	2000	0	834,107	0	1,073,645		1,073,645	239,538	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@19200 03/20/2026 19200 CALL BHF4Z9YP8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	03/20/2026	95	1,824,960	19200	0	199,508	0	427,547		427,547	228,039	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2000 02/21/2031 2000. CALL BHF4Z9YQ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/21/2031	111	221,400	2000	0	61,620	0	76,448		76,448	14,828	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@1900 03/17/2028 1900. CALL BHF4Z9YU7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/17/2028	285	541,443	1900	0	116,044	0	156,121		156,121	40,077	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 03/21/2031 2100. CALL BHF4Z9YV5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	1,800	3,780,483	2100	0	889,063	0	1,155,569		1,155,569	266,506	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2400 03/21/2031 2400. CALL BHF4Z9YY9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/21/2031	698	1,674,792	2400	0	361,880	0	450,591		450,591	88,711	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28MXEAC@2500 04/21/2028 2500. CALL BHF4Z9Z69	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/21/2028	120	300,950	2500	0	37,287	0	49,394		49,394	12,107	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28MXEAC@2400 04/21/2028 2400. CALL BHF4Z9ZB8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/21/2028	549	1,318,392	2400	0	199,787	0	261,055		261,055	61,268	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5800 03/17/2028 5800. CALL BHF4Z9ZD4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	859	4,981,040	5800	0	677,460	0	1,064,838	^	1,064,838	389,962	0	(2,584)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 03/21/2031 5800. CALL BHF4Z9ZG7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	4,064	23,573,926	5800	0	5,829,879	0	7,744,858	^	7,744,858	1,945,018	0	(30,039)	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR26MXEAC@2300 04/17/2026 2300. CALL BHF4Z9ZW2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	1,530	3,519,529	2300	0	439,681	0	658,491		658,491	218,810	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5800 04/18/2031 5800. CALL BHF4ZA049	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	945	5,480,362	5800	0	1,338,561	0	1,815,890	^	1,815,890	484,276	0	(6,947)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5600 03/17/2028 5600. CALL BHF4ZA056	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	2,075	11,618,768	5600	0	1,866,859	0	2,854,484	^	2,854,484	994,746	0	(7,121)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@19200 03/21/2031 19200 CALL BHF4ZA0B3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	03/21/2031	129	2,474,688	19200	0	785,172	0	1,147,370		1,147,370	362,198	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@2400 04/18/2031 2400. CALL BHF4ZA0C1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	1,095	2,627,184	2400	0	566,561	0	711,441		711,441	144,880	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5400 03/21/2031 5400. CALL BHF4ZA0D9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	2,446	13,210,992	5400	0	4,016,323	0	5,243,772	^	5,243,772	1,248,143	0	(20,694)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5400 03/17/2028 5400. CALL BHF4ZA0F4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	767	4,139,154	5400	0	779,543	0	1,162,686	^	1,162,686	386,117	0	(2,974)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@2500 04/18/2031 2500. CALL BHF4ZA0G2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	209	521,350	2500	0	97,925	0	123,737		123,737	25,812	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@1900 03/21/2031 1900. CALL BHF4ZA0H0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	810	1,539,076	1900	0	478,425	0	608,859		608,859	130,434	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@5600 04/21/2028 5600. CALL BHF4ZA0K3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/21/2028	896	5,017,208	5600	0	824,154	0	1,250,769	^	1,250,769	429,761	0	(3,146)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1600 03/20/2026 1600. CALL BHF4ZA0N7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/20/2026	123	197,472	1600	0	57,473	0	77,781		77,781	20,308	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR28RTYC@2000 04/21/2028 2000. CALL BHF4ZA0R8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/21/2028	436	872,360	2000	0	156,454	0	214,339		214,339	57,885	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@19200 04/18/2031 19200 CALL BHF4ZA0X5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/24/2025	04/18/2031	92	1,764,288	19200	0	564,707	0	823,286		823,286	258,579	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5200 03/21/2031 5200. CALL BHF4ZA1B2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	1,189	6,184,620	5200	0	2,081,534	0	2,695,877	^	2,695,877	625,068	0	(10,725)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2400 04/17/2026 2400. CALL BHF4ZA1C0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	975	2,340,720	2400	0	215,200	0	338,115		338,115	122,915	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@5200 04/21/2028 5200. CALL BHF4ZA1D8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/21/2028	1,674	8,702,304	5200	0	1,940,221	0	2,813,679	^	2,813,679	880,864	0	(7,406)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@1900 04/21/2028 1900. CALL BHF4ZA1H9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/21/2028	1,215	2,308,006	1900	0	494,826	0	674,093		674,093	179,267	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5000 03/21/2031 5000. CALL BHF4ZA1P1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	1,959	9,793,750	5000	0	3,646,623	0	4,685,964	^	4,685,964	1,058,130	0	(18,789)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5000 04/18/2031 5000. CALL BHF4ZA1Q9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/25/2025	04/18/2031	2,943	14,714,900	5000	0	5,398,304	0	7,082,713	^	7,082,713	1,712,426	0	(28,017)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@1800 03/21/2031 1800. CALL BHF4ZA1T3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	755	1,359,036	1800	0	484,980	0	611,560		611,560	126,580	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1800 04/18/2031 1800. CALL BHF4ZA1U0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	1,884	3,390,948	1800	0	1,214,602	0	1,534,424		1,534,424	319,822	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF4ZA1W6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/25/2025	04/18/2031	2,391	13,388,256	5600	0	3,625,076	0	4,873,402	^	4,873,402	1,267,140	0	(18,814)	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31MXEAC@2300 04/18/2031 2300. CALL BHF4ZA1Y2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	940	2,160,988	2300	0	533,681	0	666,408		666,408	132,727	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2000 04/18/2031 2000. CALL BHF4ZA213	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	627	1,253,700	2000	0	342,972	0	439,007		439,007	96,035	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2300 03/17/2028 2300. CALL BHF4ZA239	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/17/2028	128	294,262	2300	0	53,961	0	69,173		69,173	15,212	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2100 04/18/2031 2100. CALL BHF4ZA254	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	380	797,349	2100	0	191,172	0	245,627		245,627	54,455	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28MXEAC@2300 04/21/2028 2300. CALL BHF4ZA262	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/21/2028	323	742,946	2300	0	133,669	0	175,803		175,803	42,134	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@14400 03/20/2026 14400 CALL BHF4ZA2A3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	03/20/2026	78	1,118,016	14400	0	431,962	0	682,910		682,910	250,948	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2100 04/17/2026 2100. CALL BHF4ZA2E5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	108	226,338	2100	0	314,624	0	65,401		65,401	(249,223)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26NDXC@15600 04/17/2026 15600 CALL BHF4ZA2F2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/17/2026	45	706,680	15600	0	210,298	0	350,768		350,768	140,470	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@4400 04/17/2026 4400. CALL BHF4ZA2G0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	226	993,696	4400	0	308,675	0	442,662	^	442,662	135,536	0	(1,549)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5200 04/17/2026 5200. CALL BHF4ZA208	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	1,005	5,223,712	5200	0	744,483	0	1,248,387	^	1,248,387	507,639	0	(3,735)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1600 04/17/2026 1600. CALL BHF4ZA2S4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	159	254,960	1600	0	74,455	0	101,312		101,312	26,857	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF4ZA2T2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	04/28/2025	05/15/2026	133	691,236	5200	0	113,404	0	167,856	^	167,856	54,998	0	(546)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@5400 04/21/2028 5400. CALL BHF4ZA2V7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	04/28/2025	04/21/2028	2,442	13,188,852	5400	0	2,532,203	0	3,753,361	^	3,753,361	1,230,824	0	(9,666)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4ZA2X3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	8,800	47,518,164	5400	0	14,247,699	0	18,996,330	^	18,996,330	4,822,575	0	(73,944)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4ZA361	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	287	1,547,208	5400	0	463,909	0	618,526	^	618,526	157,025	0	(2,408)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5200 04/18/2031 5200. CALL BHF4ZA3B0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	5,038	26,197,392	5200	0	8,691,001	0	11,494,351	^	11,494,351	2,848,455	0	(45,105)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1900 04/18/2031 1900. CALL BHF4ZA3E4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	3,289	6,249,442	1900	0	1,949,792	0	2,487,755		2,487,755	537,963	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5200 03/17/2028 5200. CALL BHF4ZA3K0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	04/28/2025	03/17/2028	410	2,132,468	5200	0	467,528	0	681,518	^	681,518	215,773	0	(1,783)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@18400 04/18/2031 18400 CALL BHF4ZA3L8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/18/2031	86	1,590,864	18400	0	566,541	0	815,816		815,816	249,275	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2400 04/17/2026 2400. CALL BHF4ZA3S3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	176	421,512	2400	0	38,753	0	60,887		60,887	22,134	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR27SPXC@4400 04/16/2027 4400. CALL BHF4ZA3T1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	04/28/2025	04/16/2027	390	1,714,504	4400	0	597,281	0	827,342		827,342	230,061	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR27RTYC@1600 04/16/2027 1600. CALL BHF4ZA3U8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/16/2027	139	222,000	1600	0	75,027	0	97,503		97,503	22,476	0	0	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2200 03/21/2031 2200. CALL BHF4ZA3W4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/21/2031	166	365,332	2200	0	103,364	0	127,306		127,306	23,942	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2300 03/21/2031 2300. CALL BHF4ZA3Y0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/21/2031	343	788,946	2300	0	195,293	0	241,914		241,914	46,621	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5000 03/17/2028 5000. CALL BHF4ZA437	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	502	2,510,650	5000	0	636,941	0	909,059	^	909,059	274,548	0	(2,430)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4ZA445	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/25/2025	04/18/2031	706	3,812,076	5400	0	1,142,995	0	1,523,945	^	1,523,945	386,882	0	(5,932)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@2200 04/18/2031 2200. CALL BHF4ZA460	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	292	642,818	2200	0	181,390	0	225,116		225,116	43,726	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@5000 04/21/2028 5000. CALL BHF4ZA478	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/21/2028	676	3,378,700	5000	0	869,809	0	1,236,115	^	1,236,115	369,626	0	(3,320)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@1800 03/17/2028 1800. CALL BHF4ZA486	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/17/2028	329	592,200	1800	0	152,312	0	202,407		202,407	50,095	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1900 04/18/2031 1900. CALL BHF4ZA494	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	141	267,653	1900	0	85,842	0	106,543		106,543	20,701	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@1800 04/21/2028 1800. CALL BHF4ZA4A1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/21/2028	729	1,311,318	1800	0	339,025	0	453,041		453,041	114,016	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5200 04/18/2031 5200. CALL BHF4ZA4B9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/25/2025	04/18/2031	481	2,499,692	5200	0	829,270	0	1,096,758	^	1,096,758	271,792	0	(4,304)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1500 04/17/2026 1500. CALL BHF4ZA4F0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	721	1,080,885	1500	0	387,002	0	523,078		523,078	136,076	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31SPXC@4800 04/18/2031 4800. CALL BHF4ZA4H6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	130	622,848	4800	0	214,760	0	328,620	^	328,620	114,975	0	(1,115)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@18400 04/18/2031 18400 CALL BHF4ZA4J2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/18/2031	77	1,417,720	18400	0	504,855	0	726,988		726,988	222,133	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1500 04/17/2026 1500. CALL BHF4ZA4L7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	107	161,070	1500	0	59,751	0	77,950		77,950	18,199	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1700 04/18/2031 1700. CALL BHF4ZA4M5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	148	251,549	1700	0	105,634	0	129,447		129,447	23,813	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1800 04/17/2026 1800. CALL BHF4ZA4S2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	200	359,370	1800	0	63,403	0	92,415		92,415	29,012	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5000 04/17/2026 5000. CALL BHF4ZA502	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	357	1,785,350	5000	0	316,641	0	505,911	^	505,911	190,859	0	(1,589)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5000 05/15/2026 5000. CALL BHF4ZA510	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	05/15/2026	139	694,750	5000	0	137,478	0	199,423	^	199,423	62,607	0	(662)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5400 03/21/2031 5400. CALL BHF4ZA536	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	155	835,650	5400	0	254,050	0	331,692	^	331,692	78,951	0	(1,309)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5200 04/18/2031 5200. CALL BHF4ZA593	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	150	778,336	5200	0	258,220	0	341,511	^	341,511	84,631	0	(1,340)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1800 04/17/2026 1800. CALL BHF4ZA5E2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	157	282,762	1800	0	50,409	0	72,714		72,714	22,305	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5200 04/17/2026 5200. CALL BHF4ZA5G7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	141	735,644	5200	0	104,843	0	175,806	^	175,806	71,489	0	(526)	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 APR31MXEAC@2400 04/18/2031 2400. CALL BHF4ZA5M4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	142	339,768	2400	0	73,272	0	92,009		92,009	18,737	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@19200 04/18/2031 19200 CALL BHF4ZA5N2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/18/2031	61	1,170,816	19200	0	374,704	0	546,280		546,280	171,576	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5200 04/18/2031 5200. CALL BHF4ZP5N9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	535	2,784,288	5200	0	967,566	0	1,222,054	^	1,222,054	268,139	0	(13,651)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@17600 04/18/2031 17600 CALL BHF4ZP5X7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	47	824,912	17600	0	356,985	0	465,269		465,269	108,284	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5200 05/16/2031 5200. CALL BHF4ZP5Y5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	190	986,908	5200	0	345,195	0	436,040	^	436,040	95,776	0	(4,931)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5200 04/17/2026 5200. CALL BHF4ZP673	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	146	759,460	5200	0	121,134	0	181,497	^	181,497	60,847	0	(484)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@4400 04/17/2026 4400. CALL BHF4ZP681	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	489	2,153,580	4400	0	711,229	0	959,343	^	959,343	250,958	0	(2,844)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5400 04/17/2026 5400. CALL BHF4ZP699	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	10,141	54,763,668	5400	0	6,822,917	0	10,879,356	^	10,879,356	4,083,722	0	(27,283)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2000 04/18/2031 2000. CALL BHF4ZP6D0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	196	391,980	2000	0	120,706	0	138,436	^	138,436	19,433	0	(1,703)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@2500 04/18/2031 2500. CALL BHF4ZP6F5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/18/2031	112	280,000	2500	0	56,230	0	66,454		66,454	10,224	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5600 05/16/2031 5600. CALL BHF4ZP6K4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	235	1,313,424	5600	0	377,003	0	482,058	^	482,058	110,440	0	(5,385)	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26RTYC@1900 05/15/2026 1900. CALL BHF4ZP6M0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/15/2026	1,981	3,763,501	1900	0	575,559	0	772,858		772,858	197,299	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1900 04/18/2031 1900. CALL BHF4ZP731	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	328	622,877	1900	0	218,902	0	250,089	^	250,089	34,275	0	(3,088)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@5600 04/21/2028 5600. CALL BHF4ZP772	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/21/2028	941	5,269,152	5600	0	938,681	0	1,313,815	^	1,313,815	382,296	0	(7,162)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2800 03/21/2031 2800. CALL BHF4ZP780	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	03/21/2031	134	375,536	2800	0	37,373	0	45,698		45,698	8,325	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5400 05/16/2031 5400. CALL BHF4ZP7B3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	321	1,732,968	5400	0	549,282	0	698,065	^	698,065	156,629	0	(7,846)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@4400 05/15/2026 4400. CALL BHF4ZP7C1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	139	610,148	4400	0	203,640	0	273,870		273,870	70,230	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF4ZP7F4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	5,662	30,572,586	5400	0	3,924,158	0	6,198,430		6,198,430	2,274,272	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF4ZP7J6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	641	3,591,560	5600	0	1,022,866	0	1,307,834	^	1,307,834	299,399	0	(14,431)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5200 04/17/2026 5200. CALL BHF4ZP7M9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	6,602	34,329,984	5200	0	5,375,824	0	8,204,057	^	8,204,057	2,849,730	0	(21,497)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1800 04/17/2026 1800. CALL BHF4ZP7P2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/17/2026	116	208,908	1800	0	40,792	0	53,725		53,725	12,933	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1900 04/17/2026 1900. CALL BHF4ZP7T4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/17/2026	4,362	8,287,420	1900	0	1,233,954	0	1,666,104		1,666,104	432,150	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF4ZP7U1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	1,523	7,920,796	5200	0	1,270,086	0	1,924,058		1,924,058	653,972	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@4600 05/15/2026 4600. CALL BHF4ZP7X5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	301	1,382,990	4600	0	390,393	0	539,049		539,049	148,656	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2800 02/21/2031 2800. CALL BHF4ZP822	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	02/21/2031	113	317,072	2800	0	31,065	0	38,000		38,000	6,935	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2400 05/15/2026 2400. CALL BHF4ZP848	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/15/2026	664	1,593,864	2400	0	164,286	0	231,345		231,345	67,059	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28MXEAC@2500 04/21/2028 2500. CALL BHF4ZP889	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/21/2028	152	380,050	2500	0	50,368	0	62,376		62,376	12,008	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4ZP8A4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	1,252	6,759,774	5400	0	2,127,330	0	2,703,330	^	2,703,330	606,014	0	(30,014)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2000 04/21/2028 2000. CALL BHF4ZP8B2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/21/2028	314	627,420	2000	0	123,959	0	154,156		154,156	30,197	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@5400 04/21/2028 5400. CALL BHF4ZP8F3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/21/2028	1,020	5,508,054	5400	0	1,130,868	0	1,567,755	^	1,567,755	445,515	0	(8,628)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28MXEAC@2400 04/21/2028 2400. CALL BHF4ZP8K2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/21/2028	251	602,472	2400	0	97,084	0	119,295		119,295	22,211	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2400 04/17/2026 2400. CALL BHF4ZP8P1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/17/2026	1,786	4,285,392	2400	0	440,236	0	619,021		619,021	178,785	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1800 05/15/2026 1800. CALL BHF4ZP8R7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/15/2026	148	265,500	1800	0	53,051	0	69,349		69,349	16,298	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR26SPXC@4600 04/17/2026 4600. CALL BHF4ZP8V8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	673	3,094,328	4600	0	863,703	0	1,195,219	^	1,195,219	334,970	0	(3,454)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1700 04/17/2026 1700. CALL BHF4ZP8W6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/17/2026	235	399,075	1700	0	99,985	0	128,587		128,587	28,602	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1800 04/17/2026 1800. CALL BHF4ZP8X4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/17/2026	998	1,796,580	1800	0	350,792	0	462,018		462,018	111,226	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2000 04/18/2031 2000. CALL BHF4ZP8Z9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	1,162	2,323,200	2000	0	715,409	0	820,491	^	820,491	115,175	0	(10,093)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@2400 04/18/2031 2400. CALL BHF4ZP947	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/18/2031	813	1,950,360	2400	0	449,101	0	528,157		528,157	79,056	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5200 04/18/2031 5200. CALL BHF4ZP9A3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	2,116	11,004,396	5200	0	3,824,151	0	4,829,975	^	4,829,975	1,059,777	0	(53,953)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@5200 04/21/2028 5200. CALL BHF4ZP9D7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/21/2028	408	2,122,484	5200	0	507,210	0	686,368	^	686,368	183,028	0	(3,870)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@1900 04/21/2028 1900. CALL BHF4ZP9E5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/21/2028	742	1,409,553	1900	0	334,211	0	411,682		411,682	77,471	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4ZP9S4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	4,913	26,528,364	5400	0	8,348,596	0	10,609,080	^	10,609,080	2,378,271	0	(117,787)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1900 04/18/2031 1900. CALL BHF4ZP9X3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	2,246	4,267,628	1900	0	1,499,783	0	1,713,457	^	1,713,457	234,834	0	(21,160)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5400 04/17/2026 5400. CALL BHF4ZP9Y1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	1,312	7,082,208	5400	0	884,325	0	1,406,952	^	1,406,952	526,163	0	(3,536)	0	0	0	0005

SCHEDULE DB - PART A - SECTION 1

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

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CALL OPTION FEB26RTYC@2900 APR31MXEAC@2500 04/18/2031 2500. CALL BHF4ZPA03	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/18/2031	610	1,524,650	2500	0	306,193	0	361,863		361,863	55,670	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1800 04/18/2031 1800. CALL BHF4ZPA45	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	121	217,764	1800	0	87,356	0	99,389	^	99,389	13,265	0	(1,232)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF4ZPA78	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	2,566	14,369,600	5600	0	4,092,437	0	5,232,579	^	5,232,579	1,197,880	0	(57,738)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@1900 05/16/2031 1900. CALL BHF4ZPA94	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/16/2031	527	1,000,635	1900	0	343,510	0	400,797		400,797	57,287	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2400 05/16/2031 2400. CALL BHF4ZPAA1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/16/2031	193	463,608	2400	0	106,845	0	126,358		126,358	19,513	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@17600 04/18/2031 17600 CALL BHF4ZPAB9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	55	960,256	17600	0	415,541	0	541,587		541,587	126,046	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2300 04/17/2026 2300. CALL BHF4ZPAC7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/17/2026	113	260,199	2300	0	35,799	0	48,684		48,684	12,885	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF4ZPAD5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	538	3,012,800	5600	0	858,046	0	1,097,095	^	1,097,095	251,155	0	(12,106)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2000 04/18/2031 2000. CALL BHF4ZPAF0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	151	302,200	2000	0	93,062	0	106,731	^	106,731	14,982	0	(1,313)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26NDXC@19200 04/17/2026 19200 CALL BHF4ZPAK9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/17/2026	77	1,476,288	19200	0	202,373	0	353,202		353,202	150,829	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2500 05/16/2031 2500. CALL BHF4ZPAN3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/16/2031	195	487,400	2500	0	98,014	0	116,534		116,534	18,520	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@5400 05/16/2031 5400. CALL BHF4ZPAZ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	1,238	6,686,982	5400	0	2,119,491	0	2,693,593	^	2,693,593	604,377	0	(30,275)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@5400 05/19/2028 5400. CALL BHF4ZPB51	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/19/2028	168	907,092	5400	0	189,624	0	260,195		260,195	70,571	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2000 05/16/2031 2000. CALL BHF4ZPB85	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/16/2031	378	756,680	2000	0	227,524	0	266,806		266,806	39,282	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5600 05/16/2031 5600. CALL BHF4ZPBB8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	906	5,075,840	5600	0	1,456,939	0	1,862,927	^	1,862,927	426,799	0	(20,811)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@5600 05/19/2028 5600. CALL BHF4ZPBG7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/19/2028	213	1,190,168	5600	0	214,599	0	299,441		299,441	84,842	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1900 05/15/2026 1900. CALL BHF4ZPBK8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/15/2026	111	209,988	1900	0	32,231	0	43,122		43,122	10,891	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF4ZPBL6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	550	2,972,160	5400	0	382,393	0	602,586		602,586	220,193	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5200 05/16/2031 5200. CALL BHF4ZPBY8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	399	2,076,568	5200	0	726,336	0	917,485	^	917,485	201,524	0	(10,375)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5400 05/16/2031 5400. CALL BHF4ZPC76	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	155	835,542	5400	0	264,837	0	336,573	^	336,573	75,519	0	(3,783)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5200 04/18/2031 5200. CALL BHF4ZPCH4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	250	1,299,480	5200	0	451,578	0	570,352	^	570,352	125,145	0	(6,371)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5600 05/16/2031 5600. CALL BHF4ZPCK7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	173	969,024	5600	0	278,142	0	355,649	^	355,649	81,480	0	(3,973)	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4ZPCL5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	607	3,276,558	5400	0	1,031,140	0	1,310,334	^	1,310,334	293,742	0	(14,548)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5000 04/17/2026 5000. CALL BHF50APA3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	785	3,924,450	5000	0	915,220	0	1,111,933	^	1,111,933	200,373	0	(3,660)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5000 05/15/2026 5000. CALL BHF50APK1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	126	628,250	5000	0	149,007	0	180,325	^	180,325	31,929	0	(611)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1700 05/15/2026 1700. CALL BHF50APM7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/15/2026	313	532,355	1700	0	154,621	0	173,522		173,522	18,901	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5000 05/15/2026 5000. CALL BHF50APN5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	1,086	5,431,450	5000	0	1,288,231	0	1,558,985	^	1,558,985	276,039	0	(5,285)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2500 05/16/2031 2500. CALL BHF50APP0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/16/2031	115	287,525	2500	0	61,388	0	68,746		68,746	7,358	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2500 05/16/2031 2500. CALL BHF50APU9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/16/2031	1,426	3,565,950	2500	0	761,442	0	852,574		852,574	91,132	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2500 05/16/2031 2500. CALL BHF50APV7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/16/2031	105	262,325	2500	0	56,006	0	62,718		62,718	6,712	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2000 04/17/2026 2000. CALL BHF50AQV6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/17/2026	1,515	3,029,120	2000	0	401,874	0	463,669		463,669	61,795	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@4800 05/21/2027 4800. CALL BHF50AR45	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/21/2027	128	612,768	4800	0	197,616	0	230,704		230,704	33,088	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@4600 04/17/2026 4600. CALL BHF50AR78	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	572	2,631,062	4600	0	863,725	0	1,016,189	^	1,016,189	155,918	0	(3,454)	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26RTYC@1600 05/15/2026 1600. CALL BHF50ARD5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/15/2026	141	226,192	1600	0	81,663	0	90,659		90,659	8,996	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2000 05/16/2031 2000. CALL BHF50ART0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	289	578,260	2000	0	193,075	0	203,896		203,896	10,821	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2000 05/16/2031 2000. CALL BHF50ARX1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	136	272,000	2000	0	90,815	0	95,905		95,905	5,090	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2000 05/16/2031 2000. CALL BHF50ARZ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	2,566	5,131,580	2000	0	1,713,360	0	1,809,390		1,809,390	96,030	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2000 05/19/2028 2000. CALL BHF50AS36	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/19/2028	643	1,285,960	2000	0	295,442	0	319,761		319,761	24,319	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5000 05/15/2026 5000. CALL BHF50AS69	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	154	770,150	5000	0	182,666	0	221,058	^	221,058	39,141	0	(749)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2000 05/15/2026 2000. CALL BHF50ASA0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/15/2026	185	370,960	2000	0	50,915	0	58,463		58,463	7,548	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@20000 05/15/2026 20000 CALL BHF50ASD4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	05/15/2026	57	1,138,800	20000	0	175,117	0	230,516		230,516	55,399	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5600 05/15/2026 5600. CALL BHF50ASE2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	129	719,712	5600	0	92,573	0	119,704	^	119,704	27,511	0	(380)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5600 05/16/2031 5600. CALL BHF50ASL6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	1,898	10,630,312	5600	0	3,626,881	0	3,907,234	^	3,907,234	332,160	0	(51,807)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2400 05/15/2026 2400. CALL BHF50ASR3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/15/2026	427	1,025,496	2400	0	114,254	0	148,850		148,850	34,596	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26RTYC@2000 05/15/2026 2000. CALL BHF50ASU6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/15/2026	2,690	5,380,160	2000	0	738,426	0	847,910		847,910	109,484	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31NDXC@20000 05/16/2031 20000 CALL BHF50ASX0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	05/16/2031	51	1,011,200	20000	0	378,066	0	432,336		432,336	54,270	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1900 05/15/2026 1900. CALL BHF50AT76	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/15/2026	1,895	3,600,766	1900	0	646,641	0	739,439		739,439	92,798	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5600 05/16/2031 5600. CALL BHF50ATB7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	6,397	35,821,912	5600	0	12,221,794	0	13,166,523	^	13,166,523	1,119,306	0	(174,577)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31NDXC@20000 05/16/2031 20000 CALL BHF50ATF8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	05/16/2031	45	905,800	20000	0	339,150	0	387,238		387,238	48,088	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2000 04/21/2028 2000. CALL BHF50ATG6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/21/2028	805	1,609,560	2000	0	365,058	0	395,471		395,471	30,413	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1900 04/18/2031 1900. CALL BHF50ATL5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/18/2031	396	752,495	1900	0	283,602	0	299,553		299,553	15,951	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@6200 11/21/2025 6200. CALL BHF50ATT8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	11/21/2025	194	1,202,366	6200	0	31,772	0	57,262		57,262	25,490	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@19200 05/15/2026 19200 CALL BHF50ATV3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	05/15/2026	81	1,560,384	19200	0	292,948	0	380,898		380,898	87,950	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@16800 05/15/2026 16800 CALL BHF50ATW1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	05/15/2026	68	1,140,216	16800	0	372,088	0	456,864		456,864	84,776	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1900 04/18/2031 1900. CALL BHF50ATZ4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/18/2031	114	216,182	1900	0	81,477	0	86,059		86,059	4,582	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF50AU66	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	2,961	15,986,754	5400	0	2,571,405	0	3,240,015	^	3,240,015	679,159	0	(10,549)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@1900 04/21/2028 1900. CALL BHF50AU90	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/21/2028	155	295,279	1900	0	79,699	0	86,241		86,241	6,542	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2400 05/15/2026 2400. CALL BHF50AUC3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/15/2026	105	252,696	2400	0	28,153	0	36,678		36,678	8,525	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5400 04/17/2026 5400. CALL BHF50AUD1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	126	681,480	5400	0	106,714	0	135,366	^	135,366	29,079	0	(427)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5600 05/15/2026 5600. CALL BHF50AUJ8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	129	720,888	5600	0	92,719	0	119,893	^	119,893	27,554	0	(380)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5400 04/17/2026 5400. CALL BHF50AUP4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	136	735,102	5400	0	115,110	0	146,016	^	146,016	31,366	0	(460)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@5600 04/21/2028 5600. CALL BHF50AUS8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	04/21/2028	1,411	7,901,208	5600	0	1,711,307	0	1,971,101	^	1,971,101	272,850	0	(13,056)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5600 05/15/2026 5600. CALL BHF50AUX7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	1,047	5,865,608	5600	0	754,438	0	975,545	^	975,545	224,202	0	(3,095)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@5800 04/21/2028 5800. CALL BHF50AV40	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	04/21/2028	340	1,973,682	5800	0	369,931	0	429,279	^	429,279	62,170	0	(2,822)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1900 04/17/2026 1900. CALL BHF50AVA6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/17/2026	118	224,865	1900	0	39,373	0	45,207		45,207	5,834	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1700 04/17/2026 1700. CALL BHF50AVE8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/17/2026	308	524,382	1700	0	150,160	0	168,967		168,967	18,807	0	0	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 MAY26SPXC@4600 05/15/2026 4600. CALL BHF50AVF5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	651	2,994,186	4600	0	993,700	0	1,166,577	^	1,166,577	176,954	0	(4,077)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5400 04/17/2026 5400. CALL BHF50AVJ7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	3,559	19,220,382	5400	0	3,009,822	0	3,817,939	^	3,817,939	820,153	0	(12,036)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26NDXC@16800 04/17/2026 16800 CALL BHF50AVQ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/17/2026	83	1,388,184	16800	0	445,365	0	550,336		550,336	104,971	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1900 04/17/2026 1900. CALL BHF50AVS7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/17/2026	1,668	3,169,922	1900	0	555,036	0	637,281		637,281	82,245	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR27NDXC@16800 04/16/2027 16800 CALL BHF50AVX6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/16/2027	46	770,112	16800	0	289,512	0	343,278		343,278	53,766	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2400 04/17/2026 2400. CALL BHF50AW07	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/17/2026	592	1,421,976	2400	0	158,362	0	205,404		205,404	47,042	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5600 05/15/2026 5600. CALL BHF50AWG2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	19,462	108,987,704	5600	0	13,991,468	0	18,126,455	^	18,126,455	4,192,388	0	(57,401)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5600 04/17/2026 5600. CALL BHF50AWR8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	11,149	62,432,552	5600	0	7,746,957	0	10,122,885	^	10,122,885	2,406,906	0	(30,978)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5600 04/17/2026 5600. CALL BHF50AWS6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	581	3,253,544	5600	0	404,398	0	527,528	^	527,528	124,747	0	(1,617)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR28MXEAC@2500 04/21/2028 2500. CALL BHF50AX30	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/21/2028	232	580,300	2500	0	283,900	0	95,242		95,242	(188,658)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2500 04/17/2026 2500. CALL BHF50AXF3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/17/2026	982	2,454,950	2500	0	196,739	0	263,319		263,319	66,580	0	0	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 APR31MXEAC@2500 04/18/2031 2500. CALL BHF50AXP1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/18/2031	1,287	3,216,900	2500	0	688,520	0	763,503		763,503	74,983	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5800 04/18/2031 5800. CALL BHF50AXT3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	1,008	5,844,950	5800	0	1,789,611	0	1,940,223	^	1,940,223	175,861	0	(25,249)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF50AXY2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	1,616	9,048,312	5600	0	3,049,236	0	3,299,482	^	3,299,482	293,266	0	(43,020)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26NDXC@19200 04/17/2026 19200 CALL BHF50AY54	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/17/2026	64	1,225,152	19200	0	224,529	0	293,118		293,118	68,589	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF50AY62	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	5,320	29,790,824	5600	0	10,039,355	0	10,863,269	^	10,863,269	965,555	0	(141,641)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF50AY88	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	317	1,773,856	5600	0	597,788	0	646,848	^	646,848	57,494	0	(8,434)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF50AYA3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	851	4,763,584	5600	0	1,605,305	0	1,737,050	^	1,737,050	154,394	0	(22,649)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5800 04/18/2031 5800. CALL BHF50AYE5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	207	1,202,804	5800	0	368,273	0	399,266	^	399,266	36,189	0	(5,196)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2400 04/17/2026 2400. CALL BHF50AYG0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/17/2026	164	393,696	2400	0	43,848	0	56,869		56,869	13,021	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2000 04/18/2031 2000. CALL BHF50AYL9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/12/2025	04/18/2031	227	454,560	2000	0	150,574	0	159,176		159,176	8,602	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2000 04/18/2031 2000. CALL BHF50AYP0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/12/2025	04/18/2031	2,161	4,321,600	2000	0	1,431,531	0	1,513,304		1,513,304	81,773	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31MXEAC@2500 04/18/2031 2500. CALL BHF50AYY1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/18/2031	154	384,425	2500	0	82,268	0	91,240		91,240	8,972	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5800 04/18/2031 5800. CALL BHF50AZA2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	139	806,838	5800	0	247,043	0	267,834	^	267,834	24,276	0	(3,485)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5800 04/18/2031 5800. CALL BHF50AZB0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	140	813,218	5800	0	248,998	0	269,953	^	269,953	24,468	0	(3,513)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF50AZM6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	211	1,139,238	5400	0	420,884	0	456,197	^	456,197	41,251	0	(5,938)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF50AZS3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	581	3,137,022	5400	0	1,158,974	0	1,256,216	^	1,256,216	113,593	0	(16,351)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@19200 04/18/2031 19200 CALL BHF50AZY0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/18/2031	47	902,208	19200	0	369,242	0	421,005		421,005	51,763	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2100 04/18/2031 2100. CALL BHF50B0P5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/18/2031	194	406,665	2100	0	118,384	0	125,271		125,271	6,887	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@20000 04/18/2031 20000 CALL BHF50B0T7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/18/2031	73	1,469,600	20000	0	542,519	0	624,071		624,071	81,552	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@2600 04/18/2031 2600. CALL BHF50B0U4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/18/2031	250	649,948	2600	0	121,709	0	134,835		134,835	13,126	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@20000 04/18/2031 20000 CALL BHF50B0V2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/18/2031	51	1,024,800	20000	0	379,838	0	435,195		435,195	55,357	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF50B1D1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	128	690,552	5400	0	255,119	0	276,524	^	276,524	25,004	0	(3,599)	0	0		0005

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

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CALL OPTION FEB26RTYC@2900 MAY27SPXC@4600 05/21/2027 4600. CALL BHF50B1Y5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/13/2025	05/21/2027	165	756,792	4600	0	280,594	0	324,356		324,356	43,762	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@1900 05/16/2031 1900. CALL BHF50B2J7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	117	221,502	1900	0	84,074	0	88,720		88,720	4,646	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@1900 05/16/2031 1900. CALL BHF50B2L2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	390	740,240	1900	0	280,973	0	296,501		296,501	15,528	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@5800 05/19/2028 5800. CALL BHF50B364	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/19/2028	281	1,632,236	5800	0	310,901	0	359,654	^	359,654	51,168	0	(2,415)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5400 05/16/2031 5400. CALL BHF50B3C1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	122	660,042	5400	0	246,016	0	266,236	^	266,236	23,734	0	(3,514)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5400 05/16/2031 5400. CALL BHF50B448	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	346	1,866,510	5400	0	695,714	0	752,895	^	752,895	67,119	0	(9,938)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2500 05/15/2026 2500. CALL BHF50B463	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/15/2026	1,830	4,574,100	2500	0	368,947	0	495,988		495,988	127,041	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@1900 05/19/2028 1900. CALL BHF50B4C0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/19/2028	147	279,851	1900	0	76,371	0	82,566		82,566	6,195	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL BHF50B4D8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	261	547,533	2100	0	160,803	0	169,969		169,969	9,166	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5600 05/16/2031 5600. CALL BHF50B4G1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	201	1,127,224	5600	0	384,591	0	414,319	^	414,319	35,222	0	(5,494)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@5600 05/19/2028 5600. CALL BHF50B409	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/19/2028	1,085	6,075,440	5600	0	1,334,642	0	1,533,157	^	1,533,157	208,884	0	(10,369)	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@5600 05/16/2031 5600. CALL BHF50B588	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	1,086	6,080,816	5600	0	2,074,661	0	2,235,030	^	2,235,030	190,004	0	(29,635)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2600 05/16/2031 2600. CALL BHF50B5E5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/16/2031	428	1,112,722	2600	0	196,019	0	232,772		232,772	36,753	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF50B5F2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	298	1,728,400	5800	0	534,797	0	578,699	^	578,699	51,541	0	(7,639)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY28MXEAC@2500 05/19/2028 2500. CALL BHF50B5G0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/19/2028	175	438,500	2500	0	63,392	0	72,584		72,584	9,192	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF50B5H8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	189	1,098,752	5800	0	339,970	0	367,878	^	367,878	32,764	0	(4,856)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF50B508	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	1,392	8,071,396	5800	0	2,497,412	0	2,702,425	^	2,702,425	240,686	0	(35,673)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5406 04/17/2026 5406. CALL BHF50C9C3	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2025	04/17/2026	314	1,697,484	5406	0	244,481	0	335,402		335,402	90,921	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5600 05/15/2026 5600. CALL BHF50M6L4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/15/2026	11,643	65,201,584	5600	0	8,744,858	0	10,843,924	^	10,843,924	2,134,943	0	(35,877)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5600 05/15/2026 5600. CALL BHF50M6M2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/15/2026	266	1,487,584	5600	0	199,512	0	247,402	^	247,402	48,709	0	(819)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5800 03/20/2026 5800. CALL BHF50M6P5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	03/20/2026	127	738,108	5800	0	71,279	0	92,151		92,151	20,872	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@5800 04/21/2028 5800. CALL BHF50M6U4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	04/21/2028	203	1,179,314	5800	0	223,981	0	255,778		255,778	31,797	0	0	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 APR28SPXC@5600 04/21/2028 5600. CALL BHF50M6W0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/21/2028	299	1,674,848	5600	0	366,587	0	416,630		416,630	50,043	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2100 04/21/2028 2100. CALL BHF50M6Z3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/21/2028	172	362,208	2100	0	69,736	0	74,510		74,510	4,774	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5600 04/17/2026 5600. CALL BHF50M733	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/17/2026	2,657	14,877,408	5600	0	1,934,852	0	2,412,183	^	2,412,183	485,068	0	(7,737)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2000 04/21/2028 2000. CALL BHF50M766	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/21/2028	180	359,020	2000	0	82,327	0	88,211		88,211	5,884	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1700 04/17/2026 1700. CALL BHF50M7D1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/17/2026	107	181,866	1700	0	53,608	0	58,602		58,602	4,994	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2500 04/17/2026 2500. CALL BHF50M7H2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	04/17/2026	329	821,850	2500	0	67,705	0	88,154		88,154	20,449	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF50M7R0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/18/2031	605	3,390,296	5600	0	1,139,375	0	1,236,236	^	1,236,236	112,936	0	(16,075)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5800 04/18/2031 5800. CALL BHF50M7S8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/18/2031	265	1,536,768	5800	0	473,383	0	510,160	^	510,160	43,456	0	(6,679)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2000 04/18/2031 2000. CALL BHF50M808	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/18/2031	173	345,360	2000	0	114,951	0	120,938		120,938	5,987	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2100 04/18/2031 2100. CALL BHF50M816	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/18/2031	106	222,075	2100	0	66,110	0	68,411		68,411	2,301	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@2400 04/18/2031 2400. CALL BHF50M824	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	04/18/2031	131	315,168	2400	0	77,712	0	85,347		85,347	7,635	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31MXEAC@2500 04/18/2031 2500. CALL BHF50M832	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	04/18/2031	105	262,500	2500	0	106,840	0	62,301		62,301	(44,539)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@20000 04/18/2031 20000 CALL BHF50M8G3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2025	04/18/2031	45	903,400	20000	0	342,192	0	383,620		383,620	41,428	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2500 05/16/2031 2500. CALL BHF50M9E7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	05/16/2031	236	590,550	2500	0	127,499	0	141,190		141,190	13,691	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@4800 05/21/2027 4800. CALL BHF50M9J6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/21/2027	254	1,217,184	4800	0	404,847	0	458,268		458,268	53,421	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2500 05/15/2026 2500. CALL BHF50M9L1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	05/15/2026	105	261,775	2500	0	21,691	0	28,385		28,385	6,694	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2500 05/15/2026 2500. CALL BHF50M9M9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	05/15/2026	1,631	4,077,800	2500	0	337,903	0	442,172		442,172	104,269	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR27SPXC@4800 04/16/2027 4800. CALL BHF50M9U1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/16/2027	210	1,008,336	4800	0	331,552	0	375,935		375,935	44,383	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@4800 05/15/2026 4800. CALL BHF50MA05	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	363	1,743,264	4800	0	504,690	0	585,547	^	585,547	82,928	0	(2,071)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@5800 05/19/2028 5800. CALL BHF50MAE5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/19/2028	524	3,040,070	5800	0	586,201	0	667,872		667,872	81,671	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5000 05/15/2026 5000. CALL BHF50MAK1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	282	1,408,200	5000	0	343,951	0	404,193	^	404,193	61,653	0	(1,411)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2000 04/17/2026 2000. CALL BHF50MAQ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/17/2026	887	1,774,000	2000	0	227,638	0	271,545		271,545	43,907	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY28MXEAC@2500 05/19/2028 2500. CALL BHF50MAU9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	05/19/2028	106	263,825	2500	0	38,753	0	43,672		43,672	4,919	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2100 05/19/2028 2100. CALL BHF50MAZ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/19/2028	271	570,129	2100	0	109,853	0	118,946		118,946	9,093	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1800 05/15/2026 1800. CALL BHF50MB95	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/15/2026	274	493,794	1800	0	113,508	0	128,982		128,982	15,474	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2100 05/15/2026 2100. CALL BHF50MBA2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	05/15/2026	185	388,836	2100	0	94,733	0	112,089		112,089	17,356	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2000 05/16/2031 2000. CALL BHF50MBH7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/16/2031	576	1,152,000	2000	0	380,133	0	406,195		406,195	26,062	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2000 05/19/2028 2000. CALL BHF50MBP9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/19/2028	344	688,080	2000	0	157,315	0	171,095		171,095	13,780	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5600 05/16/2031 5600. CALL BHF50MBT1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/16/2031	237	1,325,352	5600	0	451,426	0	487,140	^	487,140	42,162	0	(6,448)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5600 05/16/2031 5600. CALL BHF50MBU8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/16/2031	2,005	11,227,328	5600	0	3,824,053	0	4,126,592	^	4,126,592	357,162	0	(54,623)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5600 05/16/2031 5600. CALL BHF50MBV6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/16/2031	201	1,127,000	5600	0	383,861	0	414,230	^	414,230	35,852	0	(5,483)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2000 05/15/2026 2000. CALL BHF50MC03	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/15/2026	4,103	8,206,360	2000	0	1,083,772	0	1,293,319		1,293,319	209,547	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@5600 05/19/2028 5600. CALL BHF50MC29	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/19/2028	591	3,307,696	5600	0	733,600	0	832,206		832,206	98,606	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26RTYC@2000 05/15/2026 2000. CALL BHF50MC45	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/15/2026	161	321,080	2000	0	45,073	0	50,601		50,601	5,528	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF50MD28	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/16/2031	300	1,741,856	5800	0	540,253	0	583,207	^	583,207	50,671	0	(7,717)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF50MD36	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/16/2031	1,029	5,965,532	5800	0	1,850,274	0	1,997,386	^	1,997,386	173,541	0	(26,429)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF50MD44	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/16/2031	230	1,332,086	5800	0	413,153	0	446,002	^	446,002	38,751	0	(5,902)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL BHF50MD77	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/16/2031	139	291,753	2100	0	86,764	0	90,566		90,566	3,802	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL BHF50MD85	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/16/2031	210	441,735	2100	0	129,942	0	137,127		137,127	7,185	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5000 05/21/2027 5000. CALL BHF518ZP3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	952	4,760,050	5000	0	1,328,875	0	1,567,166		1,567,166	238,291	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@2100 05/21/2027 2100. CALL BHF518ZU2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	160	334,950	2100	0	48,489	0	56,323		56,323	7,834	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2100 04/21/2028 2100. CALL BHF519038	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/21/2028	201	421,365	2100	0	76,236	0	86,680		86,680	10,444	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2100 04/17/2026 2100. CALL BHF519053	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/17/2026	136	285,180	2100	0	25,786	0	32,231		32,231	6,445	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5200 05/21/2027 5200. CALL BHF5190A2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	160	831,012	5200	0	199,658	0	238,094		238,094	38,436	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF5190F1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/15/2026	175	909,272	5200	0	177,304	0	220,872		220,872	43,568	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@20800 05/15/2026 20800 CALL BHF5190K0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	87	1,806,896	20800	0	218,375	0	298,787		298,787	80,412	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2100 05/15/2026 2100. CALL BHF5190R5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	155	325,248	2100	0	87,489	0	93,756		93,756	6,267	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2000 05/15/2026 2000. CALL BHF5190W4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	107	214,540	2000	0	27,872	0	33,810		33,810	5,938	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF519137	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/15/2026	241	1,255,176	5200	0	244,751	0	304,893		304,893	60,142	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2100 05/15/2026 2100. CALL BHF519152	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	7,239	15,202,824	2100	0	1,446,078	0	1,788,569		1,788,569	342,491	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF519160	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/15/2026	148	770,068	5200	0	150,157	0	187,055		187,055	36,898	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1700 05/15/2026 1700. CALL BHF519186	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	109	184,756	1700	0	52,327	0	60,221		60,221	7,894	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5000 05/15/2026 5000. CALL BHF5191D5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/15/2026	1,967	9,836,350	5000	0	2,310,105	0	2,824,427		2,824,427	514,322	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5000 05/21/2027 5000. CALL BHF5191H6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	151	757,200	5000	0	211,386	0	249,292		249,292	37,906	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1700 05/15/2026 1700. CALL BHF5191S2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	582	989,927	1700	0	280,369	0	322,667		322,667	42,298	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26RTYC@2100 05/15/2026 2100. CALL BHF5191W3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	152	319,683	2100	0	30,408	0	37,610		37,610	7,202	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2300 01/16/2026 2300. CALL BHF5191X1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	01/16/2026	126	289,593	2300	0	147,796	0	52,134		52,134	(95,662)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2100 06/18/2026 2100. CALL BHF519126	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	06/18/2026	413	867,993	2100	0	86,965	0	106,784		106,784	19,819	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@17600 05/15/2026 17600 CALL BHF519210	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	50	881,056	17600	0	241,634	0	301,952		301,952	60,318	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@20800 05/15/2026 20800 CALL BHF519228	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	65	1,358,448	20800	0	164,166	0	224,617		224,617	60,451	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2000 05/15/2026 2000. CALL BHF519269	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	1,309	2,617,920	2000	0	340,119	0	412,582		412,582	72,463	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1800 05/15/2026 1800. CALL BHF519293	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	116	208,422	1800	0	46,534	0	54,439		54,439	7,905	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27NDXC@19200 05/21/2027 19200 CALL BHF5192C6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	104	1,993,920	19200	0	484,827	0	594,888		594,888	110,061	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2100 04/18/2031 2100. CALL BHF5192D4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/18/2031	239	502,866	2100	0	148,687	0	154,910		154,910	6,223	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6000 04/21/2028 6000. CALL BHF5192P7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/21/2028	222	1,329,480	6000	0	208,066	0	249,899		249,899	41,833	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2500 05/15/2026 2500. CALL BHF519376	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	203	507,900	2500	0	49,633	0	55,074		55,074	5,441	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY28MXEAC@2500 05/19/2028 2500. CALL BHF5193J0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/19/2028	209	523,500	2500	0	83,215	0	86,654		86,654	3,439	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28MXEAC@2600 05/19/2028 2600. CALL BHF5193M3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/19/2028	260	676,312	2600	0	88,416	0	91,965		91,965	3,549	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5800 04/18/2031 5800. CALL BHF5193P6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	259	1,503,360	5800	0	367,627	0	498,126	^	498,126	135,686	0	(5,187)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2500 05/16/2031 2500. CALL BHF5193U5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	155	387,600	2500	0	87,423	0	92,672		92,672	5,249	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2500 05/16/2031 2500. CALL BHF519426	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	915	2,288,700	2500	0	516,179	0	547,202		547,202	31,023	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@5800 04/21/2028 5800. CALL BHF519483	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/21/2028	122	706,266	5800	0	128,868	0	153,182		153,182	24,314	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2500 05/15/2026 2500. CALL BHF5194F7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	2,895	7,237,850	2500	0	707,286	0	784,829		784,829	77,543	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5800 04/17/2026 5800. CALL BHF5194H3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	04/17/2026	608	3,527,966	5800	0	334,532	0	456,183		456,183	121,651	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF5194K6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	05/15/2026	1,055	6,119,348	5800	0	606,414	0	817,446		817,446	211,032	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5800 04/18/2031 5800. CALL BHF5194T7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	155	901,436	5800	0	220,443	0	298,695	^	298,695	81,362	0	(3,110)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF5194Z3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	05/15/2026	26,967	156,411,442	5800	0	15,500,106	0	20,894,138		20,894,138	5,394,032	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31MXEAC@2500 04/18/2031 2500. CALL BHF519541	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	04/18/2031	118	295,125	2500	0	66,743	0	70,046		70,046	3,303	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF5196B4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	1,085	6,293,696	5800	0	1,936,060	0	2,107,111	^	2,107,111	198,706	0	(27,655)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@1700 05/21/2027 1700. CALL BHF5196W8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	411	698,904	1700	0	231,294	0	259,135		259,135	27,841	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@6000 05/19/2028 6000. CALL BHF519707	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	1,690	10,139,400	6000	0	1,616,557	0	1,933,895		1,933,895	317,338	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@5800 05/19/2028 5800. CALL BHF519715	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	723	4,196,068	5800	0	778,100	0	921,834		921,834	143,734	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27MXEAC@2100 05/21/2027 2100. CALL BHF519731	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/21/2027	228	479,304	2100	0	140,624	0	147,596		147,596	6,972	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5800 06/22/2026 5800. CALL BHF519764	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	06/22/2026	1,042	6,042,150	5800	0	629,811	0	840,827		840,827	211,016	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2100 05/19/2028 2100. CALL BHF5197E7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	1,398	2,935,863	2100	0	539,612	0	612,514		612,514	72,902	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF519855	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	3,331	19,319,568	5800	0	5,943,062	0	6,468,132	^	6,468,132	609,961	0	(84,891)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2200 05/16/2031 2200. CALL BHF5198J5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	260	571,450	2200	0	150,075	0	156,128		156,128	6,053	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2000 05/16/2031 2000. CALL BHF5198S5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	120	239,700	2000	0	81,242	0	84,519		84,519	3,277	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@5600 05/16/2031 5600. CALL BHF5199B1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	130	727,496	5600	0	246,023	0	267,371	^	267,371	24,862	0	(3,514)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2500 06/18/2026 2500. CALL BHF5199D7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	06/18/2026	105	262,775	2500	0	26,516	0	28,733		28,733	2,217	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2600 05/16/2031 2600. CALL BHF519A37	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	853	2,217,410	2600	0	437,681	0	463,859		463,859	26,178	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2600 05/16/2031 2600. CALL BHF519A60	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	122	316,940	2600	0	62,558	0	66,299		66,299	3,741	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF519AA1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	125	723,666	5800	0	222,617	0	242,285	^	242,285	22,848	0	(3,180)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL BHF519AD5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	205	429,702	2100	0	128,216	0	133,393		133,393	5,177	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF519AG8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	1,382	8,289,000	6000	0	2,317,314	0	2,526,092	^	2,526,092	241,879	0	(33,101)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL BHF519AM5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	3,878	8,144,010	2100	0	2,430,019	0	2,528,126		2,528,126	98,107	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5800 05/21/2027 5800. CALL BHF519AS2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	370	2,147,740	5800	0	311,527	0	387,830		387,830	76,303	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@6000 04/18/2031 6000. CALL BHF519AT0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	195	1,170,660	6000	0	260,371	0	352,824	^	352,824	96,126	0	(3,673)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF519AX1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	5,327	31,962,000	6000	0	8,935,490	0	9,740,531	^	9,740,531	932,676	0	(127,635)	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF519AZ6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	583	3,381,806	5800	0	1,040,308	0	1,132,219	^	1,132,219	106,771	0	(14,860)	0	0	0005	
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF519BB8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	648	3,889,020	6000	0	1,087,244	0	1,185,199	^	1,185,199	113,485	0	(15,530)	0	0	0005	
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF51XF21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	878	5,090,718	5800	0	1,579,001	0	1,704,476	^	1,704,476	148,030	0	(22,555)	0	0	0005	
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL BHF51XF62	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	543	1,140,090	2100	0	319,393	0	353,915		353,915	34,522	0	0	0	0	0005	
CALL OPTION FEB26RTYC@2900 MAY31NDXC@20800 05/16/2031 20800 CALL BHF51XFA3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/16/2031	94	1,948,336	20800	0	699,718	0	758,597		758,597	58,879	0	0	0	0	0005	
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF51XFK1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	820	4,917,060	6000	0	1,384,475	0	1,498,587	^	1,498,587	133,888	0	(19,776)	0	0	0005	
CALL OPTION FEB26RTYC@2900 MAY31NDXC@21600 05/16/2031 21600 CALL BHF51XFN5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/16/2031	93	2,016,576	21600	0	658,670	0	715,146		715,146	56,476	0	0	0	0	0005	
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2000 05/16/2031 2000. CALL BHF51XFS4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	122	243,780	2000	0	77,826	0	85,956		85,956	8,130	0	0	0	0	0005	
CALL OPTION FEB26RTYC@2900 JUN31SPXC@5800 06/20/2031 5800. CALL BHF51XFW5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/20/2031	172	996,266	5800	0	306,894	0	337,061	^	337,061	34,617	0	(4,450)	0	0	0005	
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1700 05/15/2026 1700. CALL BHF51XG46	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	359	611,031	1700	0	168,219	0	199,166		199,166	30,947	0	0	0	0	0005	
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1800 05/15/2026 1800. CALL BHF51XG61	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	182	327,150	1800	0	70,743	0	85,451		85,451	14,708	0	0	0	0	0005	

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CALL OPTION FEB26RTYC@2900 MAY27SPXC@5200 05/21/2027 5200. CALL BHF51XG79	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/21/2027	713	3,709,472	5200	0	906,449	0	1,062,801		1,062,801	156,352	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@4800 05/21/2027 4800. CALL BHF51XG87	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/21/2027	878	4,212,432	4800	0	1,376,446	0	1,585,996		1,585,996	209,550	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@4800 05/15/2026 4800. CALL BHF51XGB0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	1,331	6,390,288	4800	0	1,847,734	0	2,146,470	^	2,146,470	306,316	0	(7,580)	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5200 06/18/2026 5200. CALL BHF51XGG9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/18/2026	521	2,709,460	5200	0	553,223	0	670,338	^	670,338	119,302	0	(2,187)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2500 05/16/2031 2500. CALL BHF51XGL8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	157	393,150	2500	0	86,733	0	93,996		93,996	7,263	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@5800 05/19/2028 5800. CALL BHF51XHT0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/19/2028	796	4,615,002	5800	0	867,784	0	1,013,861		1,013,861	146,077	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@1800 05/21/2027 1800. CALL BHF51XHZ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/21/2027	132	238,266	1800	0	63,283	0	73,467		73,467	10,184	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2200 05/19/2028 2200. CALL BHF51XJ01	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/19/2028	115	253,858	2200	0	37,736	0	44,204		44,204	6,468	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27MXEAC@2100 05/21/2027 2100. CALL BHF51XJ19	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/21/2027	128	269,010	2100	0	77,446	0	82,842		82,842	5,396	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2000 05/15/2026 2000. CALL BHF51XJF8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	3,280	6,560,020	2000	0	818,723	0	1,033,856		1,033,856	215,133	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@6000 05/19/2028 6000. CALL BHF51XJQ4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/19/2028	320	1,919,760	6000	0	311,586	0	366,156		366,156	54,570	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2600 05/16/2031 2600. CALL BHF51XJR2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	902	2,346,032	2600	0	509,268	0	490,764		490,764	(18,504)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2100 05/19/2028 2100. CALL BHF51XJV3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/19/2028	110	230,979	2100	0	41,470	0	48,190		48,190	6,720	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF51XJY7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	3,985	23,113,464	5800	0	7,169,192	0	7,738,889	^	7,738,889	672,102	0	(102,405)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@2000 05/21/2027 2000. CALL BHF51XK82	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/21/2027	113	226,940	2000	0	39,713	0	47,172		47,172	7,459	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF51XKH2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	2,078	10,803,156	5200	0	2,186,047	0	2,623,182	^	2,623,182	446,103	0	(8,968)	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5800 06/18/2026 5800. CALL BHF51XKM1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/18/2026	2,854	16,554,766	5800	0	1,772,386	0	2,293,723	^	2,293,723	528,343	0	(7,006)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@17600 05/15/2026 17600 CALL BHF51XKN9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/15/2026	57	1,004,608	17600	0	287,417	0	344,294		344,294	56,877	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27MXEAC@2300 05/21/2027 2300. CALL BHF51XL32	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/21/2027	155	356,155	2300	0	70,211	0	75,840		75,840	5,629	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL BHF51XL81	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	1,721	3,614,121	2100	0	1,012,488	0	1,121,923		1,121,923	109,435	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2000 06/18/2026 2000. CALL BHF51XLN8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	06/18/2026	827	1,653,720	2000	0	214,982	0	269,378		269,378	54,396	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2100 05/15/2026 2100. CALL BHF51XLW8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	204	428,505	2100	0	38,972	0	50,413		50,413	11,441	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF51XM15	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	339	1,965,504	5800	0	204,892	0	262,461	^	262,461	58,410	0	(841)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@4800 06/18/2026 4800. CALL BHF51XM49	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/18/2026	354	1,701,216	4800	0	491,983	0	578,634	^	578,634	88,596	0	(1,945)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2000 03/20/2026 2000. CALL BHF51XME7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	03/20/2026	157	314,320	2000	0	36,229	0	46,631		46,631	10,402	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@20800 05/15/2026 20800 CALL BHF51XMR8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/28/2025	05/15/2026	179	3,731,936	20800	0	479,623	0	617,113		617,113	137,490	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2600 05/16/2031 2600. CALL BHF51XMS6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	143	372,294	2600	0	71,775	0	77,880		77,880	6,105	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF51XMV9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	12,655	73,397,260	5800	0	7,651,305	0	9,801,112	^	9,801,112	2,181,197	0	(31,390)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5600 06/18/2026 5600. CALL BHF51XMZ0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/18/2026	242	1,352,624	5600	0	183,941	0	231,603	^	231,603	48,389	0	(727)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2400 04/17/2026 2400. CALL BHF51XN71	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	04/17/2026	103	246,528	2400	0	31,602	0	35,609		35,609	4,007	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@5800 06/20/2031 5800. CALL BHF51XN97	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/20/2031	785	4,553,000	5800	0	1,402,518	0	1,540,390	^	1,540,390	158,211	0	(20,339)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF51XNB2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/20/2031	368	2,209,860	6000	0	619,959	0	681,188	^	681,188	70,219	0	(8,990)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5600 05/15/2026 5600. CALL BHF51XNF3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	851	4,764,312	5600	0	635,209	0	792,368	^	792,368	159,765	0	(2,606)	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2500 05/15/2026 2500. CALL BHF51XNG9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/15/2026	1,228	3,071,050	2500	0	290,636	0	333,005		333,005	42,369	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2100 05/19/2028 2100. CALL BHF51XNU0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/19/2028	701	1,472,037	2100	0	264,287	0	307,114		307,114	42,827	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28MXEAC@2600 05/19/2028 2600. CALL BHF51XNZ9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/19/2028	223	578,786	2600	0	73,564	0	78,703		78,703	5,139	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2600 05/15/2026 2600. CALL BHF51XP87	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/15/2026	160	415,194	2600	0	27,775	0	32,053		32,053	4,278	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5200 05/21/2027 5200. CALL BHF51XPD6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/21/2027	152	789,828	5200	0	193,002	0	226,293		226,293	33,291	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF51XPL8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	2,464	14,786,220	6000	0	4,163,286	0	4,506,435	^	4,506,435	402,618	0	(59,469)	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2500 06/18/2026 2500. CALL BHF51XPM6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	06/18/2026	289	722,775	2500	0	70,626	0	79,032		79,032	8,406	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@2600 06/20/2031 2600. CALL BHF51XPW4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	06/20/2031	161	418,522	2600	0	81,383	0	88,452		88,452	7,069	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2100 06/20/2031 2100. CALL BHF51XPY0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	06/20/2031	311	653,961	2100	0	185,074	0	204,943		204,943	19,869	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2000 06/20/2031 2000. CALL BHF51XQ03	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	06/20/2031	238	476,540	2000	0	153,526	0	169,464		169,464	15,938	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@17600 05/15/2026 17600 CALL BHF51XQ37	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/15/2026	56	987,008	17600	0	282,347	0	338,220		338,220	55,873	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF51XQ52	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	194	1,007,760	5200	0	203,922	0	244,699	^	244,699	41,614	0	(837)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2000 05/19/2028 2000. CALL BHF51XQ60	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/19/2028	325	650,000	2000	0	140,176	0	161,627		161,627	21,451	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2000 05/15/2026 2000. CALL BHF51XQ78	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	210	420,440	2000	0	52,473	0	66,262		66,262	13,789	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2000 05/16/2031 2000. CALL BHF51XQB9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	1,069	2,137,920	2000	0	682,528	0	753,824		753,824	71,296	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1700 06/18/2026 1700. CALL BHF51XQC7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	06/18/2026	103	175,304	1700	0	49,097	0	57,920		57,920	8,823	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@1700 05/21/2027 1700. CALL BHF51XQD5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/21/2027	233	395,981	1700	0	127,897	0	146,815		146,815	18,918	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF51XQH6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	299	1,796,820	6000	0	505,925	0	547,625	^	547,625	48,927	0	(7,227)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF51XQL7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	182	1,058,442	5800	0	328,299	0	354,387	^	354,387	30,777	0	(4,689)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF51XQS2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	397	2,384,640	6000	0	671,426	0	726,767	^	726,767	64,932	0	(9,591)	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31NDXC@21600 05/16/2031 21600 CALL BHF51XQW3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/16/2031	51	1,108,944	21600	0	362,211	0	393,268		393,268	31,057	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL BHF51XR28	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	192	402,654	2100	0	112,800	0	124,992		124,992	12,192	0	0	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF51XR36	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	384	2,226,098	5800	0	232,057	0	297,259	^	297,259	66,154	0	(952)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2600 05/16/2031 2600. CALL BHF51XR85	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	129	336,102	2600	0	64,795	0	70,307		70,307	5,512	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF51XRB8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	431	2,501,366	5800	0	775,862	0	837,516	^	837,516	72,736	0	(11,082)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2000 05/15/2026 2000. CALL BHF52GXV3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	109	217,940	2000	0	28,814	0	34,346		34,346	5,532	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5000 05/15/2026 5000. CALL BHF52GYR1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	1,019	5,093,050	5000	0	1,275,631	0	1,461,828	^	1,461,828	186,197	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF52GYV2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	227	1,314,222	5800	0	142,801	0	175,490	^	175,490	32,689	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF52GZ17	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	875	5,251,380	6000	0	1,512,000	0	1,600,815	^	1,600,815	88,815	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5800 06/18/2026 5800. CALL BHF52GZ58	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	207	1,202,166	5800	0	136,520	0	166,565	^	166,565	30,045	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@5800 06/20/2031 5800. CALL BHF52GZE9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	427	2,477,934	5800	0	789,579	0	838,611	^	838,611	49,032	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF52GZH2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	646	3,874,980	6000	0	1,125,364	0	1,194,828	^	1,194,828	69,464	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2100 06/20/2031 2100. CALL BHF52GZL3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/20/2031	124	259,854	2100	0	78,884	0	81,434		81,434	2,550	0	0	0	0		0005

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

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CALL OPTION FEB26RTYC@2900 MAY27SPXC@5200 05/21/2027 5200. CALL BHF52GZN9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2025	05/21/2027	297	1,545,908	5200	0	397,262	0	442,919		442,919	45,657	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1700 05/15/2026 1700. CALL BHF52GZR0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	587	997,900	1700	0	287,998	0	325,266		325,266	37,268	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF52GZU3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	795	4,608,622	5800	0	1,456,746	0	1,543,334	^	1,543,334	86,588	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2100 05/15/2026 2100. CALL BHF52GZV1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	107	225,120	2100	0	65,019	0	64,893		64,893	(126)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2000 05/15/2026 2000. CALL BHF52GW9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	5,017	10,033,720	2000	0	1,326,608	0	1,581,310		1,581,310	254,702	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@17600 05/15/2026 17600 CALL BHF52H039	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/15/2026	132	2,322,848	17600	0	699,695	0	796,046		796,046	96,351	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@4800 05/15/2026 4800. CALL BHF52H047	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	744	3,569,760	4800	0	1,058,186	0	1,199,056	^	1,199,056	140,870	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF52H062	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	900	4,678,648	5200	0	978,168	0	1,136,031	^	1,136,031	157,863	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@4800 05/21/2027 4800. CALL BHF52H070	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2025	05/21/2027	1,370	6,578,208	4800	0	2,248,894	0	2,476,719		2,476,719	227,825	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2200 05/15/2026 2200. CALL BHF52H096	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	110	242,990	2200	0	57,272	0	57,077		57,077	(195)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1700 06/18/2026 1700. CALL BHF52H0G0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	421	715,326	1700	0	209,495	0	236,351		236,351	26,856	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN26SPXC@4800 06/18/2026 4800. CALL BHF52H0J4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	298	1,430,448	4800	0	429,990	0	486,533	^	486,533	56,543	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2000 06/18/2026 2000. CALL BHF52H0L9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	3,226	6,452,440	2000	0	884,855	0	1,051,056		1,051,056	166,201	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5200 06/18/2026 5200. CALL BHF52H0P0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	476	2,472,704	5200	0	528,302	0	611,760	^	611,760	83,458	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1800 06/18/2026 1800. CALL BHF52H0W5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	145	261,738	1800	0	60,761	0	69,620		69,620	8,859	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@17600 06/18/2026 17600 CALL BHF52H0Y1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	06/18/2026	111	1,957,296	17600	0	599,336	0	681,157		681,157	81,821	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF52H146	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	18,723	108,594,038	5800	0	11,770,761	0	14,500,906	^	14,500,906	2,730,145	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27NDXC@17600 05/21/2027 17600 CALL BHF52H195	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/21/2027	237	4,166,624	17600	0	1,479,201	0	1,641,770		1,641,770	162,569	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@20800 06/18/2026 20800 CALL BHF52H1D6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	06/18/2026	112	2,333,760	20800	0	336,982	0	400,011		400,011	63,029	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@20800 05/15/2026 20800 CALL BHF52H1E4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/15/2026	138	2,875,184	20800	0	398,866	0	475,453		475,453	76,587	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@1700 05/21/2027 1700. CALL BHF52H1R5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/21/2027	502	853,621	1700	0	285,584	0	316,496		316,496	30,912	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2000 05/16/2031 2000. CALL BHF52H1W4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	806	1,612,800	2000	0	550,883	0	568,669		568,669	17,786	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY28RTYC@2000 05/19/2028 2000. CALL BHF52H1X2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/19/2028	247	493,080	2000	0	109,203	0	122,608		122,608	13,405	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@2000 05/21/2027 2000. CALL BHF52H237	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/21/2027	122	243,940	2000	0	44,316	0	50,708		50,708	6,392	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5600 05/15/2026 5600. CALL BHF52H252	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	1,976	11,066,216	5600	0	1,532,177	0	1,840,444	^	1,840,444	308,267	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5600 06/18/2026 5600. CALL BHF52H260	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	772	4,323,032	5600	0	619,493	0	740,193	^	740,193	120,700	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2100 05/19/2028 2100. CALL BHF52H2A1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/19/2028	381	801,024	2100	0	147,391	0	167,117		167,117	19,726	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@6000 05/19/2028 6000. CALL BHF52H2C7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/19/2028	707	4,240,020	6000	0	727,543	0	808,700		808,700	81,157	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27MXEAC@2100 05/21/2027 2100. CALL BHF52H2F0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/21/2027	134	282,366	2100	0	88,228	0	86,952		86,952	(1,276)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2500 05/15/2026 2500. CALL BHF52H2M5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	1,471	3,676,575	2500	0	361,862	0	398,664		398,664	36,802	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF52H344	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	3,573	20,723,864	5800	0	6,550,653	0	6,940,018	^	6,940,018	389,365	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2500 06/18/2026 2500. CALL BHF52H3J1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/18/2026	870	2,175,650	2500	0	237,520	0	237,897		237,897	377	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5000 06/18/2026 5000. CALL BHF52H3L6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	1,105	5,524,000	5000	0	1,398,175	0	1,609,870	^	1,609,870	211,695	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY28MXEAC@2600 05/19/2028 2600. CALL BHF52H3U6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/19/2028	286	743,600	2600	0	106,102	0	101,114		101,114	(4,988)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@5800 05/19/2028 5800. CALL BHF52H3Y8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/19/2028	1,625	9,425,464	5800	0	1,870,630	0	2,070,669		2,070,669	200,039	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL BHF52H476	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	1,266	2,658,558	2100	0	798,857	0	825,288		825,288	26,431	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2600 05/16/2031 2600. CALL BHF52H492	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/16/2031	761	1,979,744	2600	0	431,818	0	414,140		414,140	(17,678)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31NDXC@21600 05/16/2031 21600 CALL BHF52H4A9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/16/2031	61	1,324,728	21600	0	436,767	0	469,814		469,814	33,047	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@2600 06/20/2031 2600. CALL BHF52H4D3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/20/2031	438	1,139,502	2600	0	252,205	0	240,826		240,826	(11,379)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5800 05/21/2027 5800. CALL BHF52H4M3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/21/2027	295	1,709,782	5800	0	270,474	0	308,752		308,752	38,278	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@5800 06/16/2028 5800. CALL BHF52H4U5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/16/2028	725	4,206,798	5800	0	847,415	0	935,889		935,889	88,474	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@6000 06/16/2028 6000. CALL BHF52H4V3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/16/2028	470	2,821,500	6000	0	492,435	0	545,891		545,891	53,456	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5800 06/18/2026 5800. CALL BHF52H4Y7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	12,216	70,855,468	5800	0	8,046,300	0	9,817,138	^	9,817,138	1,770,838	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2100 06/20/2031 2100. CALL BHF52H526	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/20/2031	701	1,472,058	2100	0	446,874	0	461,323		461,323	14,449	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN27NDXC@17600 06/17/2027 17600 CALL BHF52H5E0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	06/17/2027	62	1,083,456	17600	0	389,505	0	430,809		430,809	41,304	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5000 05/15/2026 5000. CALL BHF52H5H3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	169	844,950	5000	0	211,624	0	242,514	^	242,514	30,890	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1800 05/15/2026 1800. CALL BHF52H5J9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	142	255,168	1800	0	58,069	0	66,651		66,651	8,582	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@5800 06/20/2031 5800. CALL BHF52H5K6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	1,755	10,176,796	5800	0	3,259,792	0	3,444,317	^	3,444,317	184,525	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@4800 05/15/2026 4800. CALL BHF52H5L4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	154	739,152	4800	0	219,112	0	248,281	^	248,281	29,169	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF52H5T7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	1,577	9,462,300	6000	0	2,748,045	0	2,917,671	^	2,917,671	169,626	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27RTYC@1700 06/17/2027 1700. CALL BHF52H5U4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/17/2027	265	450,670	1700	0	152,063	0	168,481		168,481	16,418	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2000 06/16/2028 2000. CALL BHF52H5W0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/16/2028	171	342,440	2000	0	76,771	0	86,157		86,157	9,386	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF52H6B5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	2,610	15,658,440	6000	0	4,569,840	0	4,773,873	^	4,773,873	204,033	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2100 06/16/2028 2100. CALL BHF52H6F6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/16/2028	277	581,910	2100	0	108,635	0	123,095		123,095	14,460	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@20800 05/15/2026 20800 CALL BHF52H6M1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/15/2026	47	969,488	20800	0	134,514	0	160,322		160,322	25,808	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF52H6Q2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	140	726,596	5200	0	151,907	0	176,423	^	176,423	24,516	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2000 06/20/2031 2000. CALL BHF52H6U3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/20/2031	394	787,480	2000	0	271,470	0	280,046		280,046	8,576	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5000 05/21/2027 5000. CALL BHF52H6Y5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/21/2027	439	2,196,650	5000	0	653,004	0	723,220		723,220	70,216	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5000 06/17/2027 5000. CALL BHF52H757	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/17/2027	224	1,119,500	5000	0	336,114	0	371,814		371,814	35,700	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@4800 06/17/2027 4800. CALL BHF52H765	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/17/2027	280	1,342,176	4800	0	462,765	0	509,123		509,123	46,358	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2000 06/18/2026 2000. CALL BHF52H781	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	273	546,700	2000	0	74,970	0	89,052		89,052	14,082	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF52H7A6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	157	908,396	5800	0	98,704	0	121,298	^	121,298	22,594	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28MXEAC@2600 06/16/2028 2600. CALL BHF52H7D0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/16/2028	184	477,932	2600	0	69,988	0	65,671		65,671	(4,317)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5600 05/15/2026 5600. CALL BHF52H7F5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	157	881,496	5600	0	122,046	0	146,601	^	146,601	24,555	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2500 05/15/2026 2500. CALL BHF52H7M0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	147	367,450	2500	0	40,608	0	39,843		39,843	(765)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF52H7N8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	398	2,309,560	5800	0	250,959	0	308,406	^	308,406	57,447	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN26SPXC@5800 06/18/2026 5800. CALL BHF52H7V0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	363	2,107,140	5800	0	239,283	0	291,945	^	291,945	52,662	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5000 06/17/2027 5000. CALL BHF52H7X6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/17/2027	268	1,339,900	5000	0	402,279	0	445,006		445,006	42,727	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5000 06/18/2026 5000. CALL BHF52H7Z1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	120	601,050	5000	0	153,180	0	175,168	^	175,168	21,988	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF52H856	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	501	3,005,520	6000	0	865,362	0	916,193	^	916,193	50,831	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@2600 06/20/2031 2600. CALL BHF52H872	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/20/2031	107	277,108	2600	0	62,940	0	58,566		58,566	(4,374)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF52H880	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	380	2,280,540	6000	0	662,317	0	703,199	^	703,199	40,882	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2300 06/18/2026 2300. CALL BHF52H898	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/18/2026	107	245,916	2300	0	47,223	0	45,999		45,999	(1,224)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF52H8A5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	592	3,433,832	5800	0	1,085,399	0	1,149,914	^	1,149,914	64,515	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1800 06/18/2026 1800. CALL BHF52H8B3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	103	185,724	1800	0	43,113	0	49,399		49,399	6,286	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2000 05/16/2031 2000. CALL BHF52H8C1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	101	201,220	2000	0	68,729	0	70,948		70,948	2,219	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2000 05/15/2026 2000. CALL BHF52H8G2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	474	947,260	2000	0	125,243	0	149,289		149,289	24,046	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2600 05/16/2031 2600. CALL BHF52H8K3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/16/2031	159	412,516	2600	0	91,657	0	86,293		86,293	(5,364)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2000 05/15/2026 2000. CALL BHF52H800	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	115	229,900	2000	0	30,397	0	36,233		36,233	5,836	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@1700 05/21/2027 1700. CALL BHF52H8X5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/21/2027	111	189,431	1700	0	63,373	0	70,232		70,232	6,859	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31NDXC@20800 05/16/2031 20800 CALL BHF52H906	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/16/2031	57	1,191,632	20800	0	431,832	0	463,939		463,939	32,107	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@5800 06/20/2031 5800. CALL BHF52H914	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	351	2,035,742	5800	0	648,682	0	688,964	^	688,964	40,282	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5809 05/15/2026 5809. CALL BHF52UFL4	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/09/2025	05/15/2026	82	476,338	5809	0	53,133	0	62,968		62,968	9,835	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2600 05/16/2031 2600. CALL BHF534JW3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/16/2031	202	525,174	2600	0	111,254	0	109,863		109,863	(1,391)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@2600 06/20/2031 2600. CALL BHF534JX1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/20/2031	227	589,758	2600	0	126,429	0	124,643		124,643	(1,786)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31NDXC@21600 06/20/2031 21600 CALL BHF534K19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	06/20/2031	68	1,464,480	21600	0	497,808	0	524,531		524,531	26,723	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31NDXC@21600 05/16/2031 21600 CALL BHF534L67	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/16/2031	52	1,126,872	21600	0	379,995	0	399,634		399,634	19,639	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2100 06/20/2031 2100. CALL BHF534LG5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	273	573,888	2100	0	185,581	0	179,848		179,848	(5,733)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL BHF534LJ9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	313	657,216	2100	0	210,495	0	204,016		204,016	(6,479)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2700 05/16/2031 2700. CALL BHF534LK6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/16/2031	113	304,911	2700	0	56,395	0	55,642		55,642	(753)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@2600 06/20/2031 2600. CALL BHF534LM2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/20/2031	696	1,809,730	2600	0	387,955	0	382,474		382,474	(5,481)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2600 05/15/2026 2600. CALL BHF534LR1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/15/2026	1,737	4,516,798	2600	0	333,826	0	348,706		348,706	14,880	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2200 06/18/2026 2200. CALL BHF534LV2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/18/2026	319	702,526	2200	0	162,453	0	164,417		164,417	1,964	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF534LW0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	141	732,056	5200	0	158,657	0	177,751	^	177,751	19,094	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF534LX8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	993	5,960,760	6000	0	1,786,301	0	1,838,547	^	1,838,547	52,246	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF534LY6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	205	1,187,376	5800	0	384,114	0	397,707	^	397,707	13,593	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF534MV1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	821	4,925,460	6000	0	1,447,833	0	1,501,746	^	1,501,746	53,913	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@5800 06/20/2031 5800. CALL BHF534MW9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	227	1,317,122	5800	0	457,622	0	446,138	^	446,138	(11,484)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2200 05/15/2026 2200. CALL BHF534MY5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/15/2026	122	268,070	2200	0	61,311	0	62,971		62,971	1,660	0	0	0	0		0005

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

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CALL OPTION FEB26RTYC@2900 JUN26RTYC@1700 06/18/2026 1700. CALL BHF534N40	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/18/2026	321	545,853	1700	0	173,772	0	180,352		180,352	6,580	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1800 05/15/2026 1800. CALL BHF534N57	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/15/2026	301	541,350	1800	0	135,575	0	141,402		141,402	5,827	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1800 06/18/2026 1800. CALL BHF534N65	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/18/2026	373	671,706	1800	0	171,430	0	178,665		178,665	7,235	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27MXEAC@2200 06/17/2027 2200. CALL BHF534N73	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/17/2027	105	230,296	2200	0	59,361	0	59,541		59,541	180	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2600 06/18/2026 2600. CALL BHF534N99	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/18/2026	2,511	6,527,664	2600	0	505,442	0	513,369		513,369	7,927	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28MXEAC@2600 06/16/2028 2600. CALL BHF534ND0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/16/2028	163	422,526	2600	0	58,254	0	58,059		58,059	(195)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2600 05/16/2031 2600. CALL BHF534NH1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/16/2031	525	1,365,078	2600	0	289,174	0	285,558		285,558	(3,616)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@2700 06/20/2031 2700. CALL BHF534NK4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/20/2031	152	410,697	2700	0	76,979	0	75,819		75,819	(1,160)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28MXEAC@2600 05/19/2028 2600. CALL BHF534NM0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/19/2028	112	289,900	2600	0	39,401	0	39,420		39,420	19	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2000 05/15/2026 2000. CALL BHF534NP3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/15/2026	682	1,364,480	2000	0	204,773	0	215,041		215,041	10,268	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2200 06/16/2028 2200. CALL BHF534NR9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	182	401,038	2200	0	68,748	0	70,974		70,974	2,226	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31RTYC@2200 05/16/2031 2200. CALL BHF534NS7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	178	392,612	2200	0	110,969	0	107,267		107,267	(3,702)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27RTYC@1800 06/17/2027 1800. CALL BHF534NU2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/17/2027	130	233,892	1800	0	70,664	0	72,855		72,855	2,191	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1700 05/15/2026 1700. CALL BHF534NV0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/15/2026	246	417,945	1700	0	131,210	0	136,232		136,232	5,022	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@18400 06/18/2026 18400 CALL BHF534P55	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	06/18/2026	74	1,364,912	18400	0	365,070	0	404,278		404,278	39,208	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@17600 06/18/2026 17600 CALL BHF534P97	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	06/18/2026	54	948,992	17600	0	301,100	0	330,264		330,264	29,164	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@21600 05/15/2026 21600 CALL BHF534PA4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/15/2026	93	2,017,008	21600	0	231,712	0	267,693		267,693	35,981	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@21600 06/18/2026 21600 CALL BHF534PC0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	06/18/2026	94	2,039,688	21600	0	245,934	0	283,169		283,169	37,235	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF534021	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/11/2025	05/15/2026	661	3,439,072	5200	0	745,335	0	835,036	^	835,036	89,701	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2200 06/20/2031 2200. CALL BHF534047	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	241	529,914	2200	0	151,374	0	146,310		146,310	(5,064)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2100 05/15/2026 2100. CALL BHF534054	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/15/2026	1,952	4,098,423	2100	0	453,266	0	482,168		482,168	28,902	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2100 02/20/2026 2100. CALL BHF534096	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	02/20/2026	141	296,961	2100	0	28,893	0	30,577		30,577	1,684	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY28RTYC@2100 05/19/2028 2100. CALL BHF5340A3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/19/2028	309	649,446	2100	0	131,502	0	135,496		135,496	3,994	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2100 06/16/2028 2100. CALL BHF5340B1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	505	1,060,920	2100	0	217,736	0	224,422		224,422	6,686	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2100 06/20/2031 2100. CALL BHF5340D7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	1,417	2,976,099	2100	0	962,396	0	932,667		932,667	(29,729)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2100 06/18/2026 2100. CALL BHF5340E5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/18/2026	3,229	6,780,585	2100	0	793,943	0	834,170		834,170	40,227	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF5340F2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	356	2,062,306	5800	0	667,168	0	690,778	^	690,778	23,610	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@5800 06/20/2031 5800. CALL BHF5340G0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	507	2,940,426	5800	0	981,843	0	995,580	^	995,580	13,737	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2000 06/18/2026 2000. CALL BHF5340J4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/18/2026	872	1,744,340	2000	0	270,939	0	284,140		284,140	13,201	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@6000 05/19/2028 6000. CALL BHF5340M7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/19/2028	731	4,384,620	6000	0	747,257	0	836,283		836,283	89,026	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5200 06/18/2026 5200. CALL BHF5340N5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/11/2025	06/18/2026	1,112	5,784,480	5200	0	1,280,333	0	1,431,092	^	1,431,092	150,759	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5000 06/18/2026 5000. CALL BHF5340Q8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/11/2025	06/18/2026	1,183	5,917,350	5000	0	1,558,070	0	1,724,484	^	1,724,484	166,414	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5000 05/15/2026 5000. CALL BHF5340R6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/11/2025	05/15/2026	699	3,497,200	5000	0	905,324	0	1,003,760	^	1,003,760	98,436	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC25RTYC@2300 12/19/2025 2300. CALL BHF5340S4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	12/19/2025	113	259,992	2300	0	8,742	0	9,428		9,428	686	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27NDXC@20800 05/21/2027 20800 CALL BHF534RA2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/21/2027	52	1,071,616	20800	0	217,849	0	237,348		237,348	19,499	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31NDXC@20800 05/16/2031 20800 CALL BHF534RB0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/16/2031	46	952,432	20800	0	353,428	0	370,852		370,852	17,424	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5000 06/17/2027 5000. CALL BHF534RP9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/17/2027	1,700	8,499,850	5000	0	2,591,896	0	2,823,019		2,823,019	231,123	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF534RQ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	4,282	25,691,160	6000	0	7,592,176	0	7,923,122	^	7,923,122	330,946	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF534RT1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	7,073	41,021,312	5800	0	4,674,974	0	5,477,595	^	5,477,595	802,621	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF534RU8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	3,146	18,877,380	6000	0	5,549,017	0	5,755,645	^	5,755,645	206,628	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@6000 06/16/2028 6000. CALL BHF534RV6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	1,416	8,495,940	6000	0	1,472,489	0	1,643,761		1,643,761	171,272	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL BHF534S52	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	1,061	2,228,226	2100	0	671,662	0	691,703		691,703	20,041	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5800 06/17/2027 5800. CALL BHF534S94	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/17/2027	263	1,525,922	5800	0	244,285	0	280,222		280,222	35,937	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5000 05/21/2027 5000. CALL BHF534SA1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/21/2027	1,235	6,174,000	5000	0	1,837,467	0	2,032,694		2,032,694	195,227	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN26SPXC@5800 06/18/2026 5800. CALL BHF534T85	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	248	1,436,776	5800	0	170,916	0	199,063	^	199,063	28,147	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5000 05/15/2026 5000. CALL BHF534T06	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	146	729,150	5000	0	188,762	0	209,286	^	209,286	20,524	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5800 05/21/2027 5800. CALL BHF534TH5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/21/2027	165	958,160	5800	0	150,527	0	173,020		173,020	22,493	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5800 06/18/2026 5800. CALL BHF534TJ1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	10,816	62,735,004	5800	0	7,462,910	0	8,691,934	^	8,691,934	1,229,024	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5000 06/18/2026 5000. CALL BHF534TW2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	258	1,291,200	5000	0	339,976	0	376,288	^	376,288	36,312	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5000 06/17/2027 5000. CALL BHF534U18	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/17/2027	160	797,700	5000	0	239,674	0	264,930		264,930	25,256	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL BHF534U91	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	166	349,398	2100	0	111,904	0	108,459		108,459	(3,445)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF534UC4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	155	897,028	5800	0	102,230	0	119,781	^	119,781	17,551	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF534UK6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	860	5,160,360	6000	0	1,550,757	0	1,591,700	^	1,591,700	40,943	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF534UL4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	579	3,476,280	6000	0	1,021,859	0	1,059,910	^	1,059,910	38,051	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2100 06/20/2031 2100. CALL BHF534UU4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	182	381,528	2100	0	123,379	0	119,568		119,568	(3,811)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN31MXEAC@2600 06/20/2031 2600. CALL BHF53SU00	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/20/2031	832	2,162,082	2600	0	436,572	0	456,942		456,942	20,370	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2200 06/20/2031 2200. CALL BHF53SUR8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	139	305,580	2200	0	78,851	0	84,368		84,368	5,517	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2200 05/15/2026 2200. CALL BHF53SV14	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/15/2026	245	538,780	2200	0	112,349	0	126,563		126,563	14,214	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2600 05/15/2026 2600. CALL BHF53SV30	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/15/2026	568	1,477,684	2600	0	92,349	0	114,080		114,080	21,731	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF53SV89	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	464	2,786,100	6000	0	777,810	0	849,059	^	849,059	71,249	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1900 05/15/2026 1900. CALL BHF53SV97	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/15/2026	109	207,442	1900	0	37,862	0	42,597		42,597	4,735	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28MXEAC@2600 06/16/2028 2600. CALL BHF53SVC0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/16/2028	440	1,144,416	2600	0	148,047	0	157,250		157,250	9,203	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2600 06/18/2026 2600. CALL BHF53SVG1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	2,580	6,707,428	2600	0	437,659	0	527,506		527,506	89,847	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6200 06/20/2031 6200. CALL BHF53SVL0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	234	1,453,404	6200	0	373,084	0	407,854	^	407,854	34,770	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31NDXC@21600 06/20/2031 21600 CALL BHF53SVS5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/20/2031	49	1,051,920	21600	0	352,275	0	376,741		376,741	24,466	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2200 06/16/2028 2200. CALL BHF53SVT3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/16/2028	202	445,302	2200	0	71,453	0	78,804		78,804	7,351	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN27MXEAC@2200 06/17/2027 2200. CALL BHF53SVX4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/17/2027	310	682,814	2200	0	163,382	0	176,532		176,532	13,150	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2200 06/18/2026 2200. CALL BHF53SVY2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	1,691	3,720,112	2200	0	776,047	0	870,656		870,656	94,609	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2100 05/19/2028 2100. CALL BHF53SW21	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/19/2028	108	226,380	2100	0	43,010	0	47,230		47,230	4,220	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28MXEAC@2700 06/16/2028 2700. CALL BHF53SW70	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/16/2028	144	389,070	2700	0	42,130	0	43,503		43,503	1,373	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1700 06/18/2026 1700. CALL BHF53SWA3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	987	1,678,104	1700	0	504,791	0	554,456		554,456	49,665	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@2700 06/20/2031 2700. CALL BHF53SWB1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/20/2031	265	715,986	2700	0	127,477	0	132,183		132,183	4,706	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2600 05/16/2031 2600. CALL BHF53SWD7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/16/2031	241	625,508	2600	0	125,896	0	130,850		130,850	4,954	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2100 06/20/2031 2100. CALL BHF53SWG0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	120	252,777	2100	0	74,155	0	79,218		79,218	5,063	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@19200 06/18/2026 19200 CALL BHF53SWH8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/18/2026	190	3,648,768	19200	0	787,456	0	911,596		911,596	124,140	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@19200 05/15/2026 19200 CALL BHF53SWS4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	05/15/2026	81	1,563,072	19200	0	331,625	0	381,578		381,578	49,953	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@17600 05/15/2026 17600 CALL BHF53SWW5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	05/15/2026	64	1,122,000	17600	0	342,307	0	384,482		384,482	42,175	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY27RTYC@1800 05/21/2027 1800. CALL BHF53SWX3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/21/2027	165	297,162	1800	0	84,214	0	91,630		91,630	7,416	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2100 06/16/2028 2100. CALL BHF53SWY1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/16/2028	965	2,025,891	2100	0	390,572	0	428,548		428,548	37,976	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2100 05/15/2026 2100. CALL BHF53SXH7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/15/2026	1,146	2,407,335	2100	0	245,696	0	283,215		283,215	37,519	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6000 06/18/2026 6000. CALL BHF53SXN4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	231	1,384,620	6000	0	116,455	0	34,781	^	34,781	(81,674)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF53SXQ7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	1,497	8,982,060	6000	0	2,537,194	0	2,768,870	^	2,768,870	231,676	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27NDXC@17600 06/17/2027 17600 CALL BHF53SXU8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/17/2027	136	2,394,128	17600	0	864,193	0	951,995		951,995	87,802	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27NDXC@17600 05/21/2027 17600 CALL BHF53SYN3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	05/21/2027	57	1,010,064	17600	0	363,698	0	397,955		397,955	34,257	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2000 06/18/2026 2000. CALL BHF53SYT0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	652	1,304,280	2000	0	187,327	0	212,458		212,458	25,131	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@21600 06/18/2026 21600 CALL BHF53SYZ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/18/2026	312	6,729,264	21600	0	768,836	0	934,272		934,272	165,436	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@17600 06/18/2026 17600 CALL BHF53SZ10	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/18/2026	159	2,802,976	17600	0	861,986	0	975,486		975,486	113,500	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@21600 05/15/2026 21600 CALL BHF53SZ36	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	05/15/2026	61	1,307,016	21600	0	145,907	0	173,474		173,474	27,567	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY27RTYC@1700 05/21/2027 1700. CALL BHF53SZ69	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/21/2027	128	218,263	1700	0	74,834	0	80,923		80,923	6,089	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27RTYC@1700 06/17/2027 1700. CALL BHF53SZA0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2027	342	581,383	1700	0	200,981	0	217,346		217,346	16,365	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2100 06/18/2026 2100. CALL BHF53SZC6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	4,747	9,969,645	2100	0	1,069,934	0	1,226,499		1,226,499	156,565	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1900 06/18/2026 1900. CALL BHF53SZD4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	118	223,782	1900	0	41,971	0	47,093		47,093	5,122	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1700 05/15/2026 1700. CALL BHF53SZH5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/15/2026	146	248,812	1700	0	73,756	0	81,098		81,098	7,342	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2100 06/20/2031 2100. CALL BHF53SZK8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	2,025	4,251,744	2100	0	1,287,288	0	1,332,443		1,332,443	45,155	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2200 06/20/2031 2200. CALL BHF53SZQ5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	772	1,699,456	2200	0	438,537	0	469,224		469,224	30,687	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2200 05/16/2031 2200. CALL BHF53SZZ5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/16/2031	275	605,616	2200	0	154,689	0	165,461		165,461	10,772	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL BHF53T016	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/16/2031	515	1,080,555	2100	0	314,161	0	335,431		335,431	21,270	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27RTYC@1800 06/17/2027 1800. CALL BHF53T065	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2027	515	926,982	1800	0	265,421	0	288,756		288,756	23,335	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5000 05/15/2026 5000. CALL BHF53T073	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/20/2025	05/15/2026	635	3,173,950	5000	0	782,117	0	911,007	^	911,007	128,890	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26SPXC@5800 03/20/2026 5800. CALL BHF53T0A6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	03/20/2026	126	732,250	5800	0	70,671	0	91,422		91,422	20,751	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5400 06/18/2026 5400. CALL BHF53T0T5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	127	684,126	5400	0	118,303	0	23,530	^	23,530	(94,773)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5000 06/18/2026 5000. CALL BHF53T0U2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	3,433	17,165,600	5000	0	4,305,120	0	694,961	^	694,961	(3,610,159)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6000 06/18/2026 6000. CALL BHF53T0V0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	6,332	37,989,540	6000	0	3,195,223	0	954,297	^	954,297	(2,240,926)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF53T115	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	2,179	13,074,240	6000	0	1,036,529	0	1,362,396	^	1,362,396	325,867	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5000 05/21/2027 5000. CALL BHF53T123	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/21/2027	566	2,829,700	5000	0	822,752	0	931,642		931,642	108,890	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF53T131	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	2,061	11,954,670	5800	0	1,259,636	0	1,596,359	^	1,596,359	336,723	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 02/20/2026 6200. CALL BHF53T180	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	02/20/2026	130	804,698	6200	0	35,566	0	52,055		52,055	16,489	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@6000 06/16/2028 6000. CALL BHF53T1B3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/16/2028	1,964	11,786,160	6000	0	1,997,459	0	297,081	^	297,081	(1,700,378)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@6000 05/19/2028 6000. CALL BHF53T1F4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/19/2028	226	1,355,640	6000	0	224,848	0	258,565		258,565	33,717	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@6200 06/16/2028 6200. CALL BHF53T1H0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/16/2028	175	1,083,450	6200	0	157,557	0	24,723	^	24,723	(132,834)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN27SPXC@5400 06/17/2027 5400. CALL BHF53T1M9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	279	1,504,278	5400	0	327,360	0	377,129		377,129	49,769	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5000 06/17/2027 5000. CALL BHF53T1N7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	3,420	17,100,850	5000	0	5,021,428	0	5,679,629		5,679,629	658,201	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5200 06/18/2026 5200. CALL BHF53T230	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	2,086	10,847,564	5200	0	2,276,013	0	406,393	^	406,393	(1,869,620)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5800 06/18/2026 5800. CALL BHF53T248	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	155	896,912	5800	0	98,868	0	25,343	^	25,343	(73,525)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6000 06/18/2026 6000. CALL BHF53T255	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	644	3,864,600	6000	0	325,042	0	97,078	^	97,078	(227,964)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@5800 06/20/2031 5800. CALL BHF53T289	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	272	1,579,166	5800	0	490,392	0	534,312	^	534,312	43,920	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5800 06/18/2026 5800. CALL BHF53T297	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	12,340	71,572,812	5800	0	7,889,617	0	2,022,334	^	2,022,334	(5,867,283)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6200 06/20/2031 6200. CALL BHF53T2D8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	615	3,813,124	6200	0	978,807	0	1,070,027	^	1,070,027	91,220	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6200 05/16/2031 6200. CALL BHF53T2G1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	219	1,357,862	6200	0	344,129	0	376,322	^	376,322	32,193	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF53T2M8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	1,391	8,345,580	6000	0	2,329,887	0	2,543,308	^	2,543,308	213,421	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF53T2N6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	245	1,274,052	5200	0	261,520	0	309,364	^	309,364	47,844	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN28SPXC@5800 06/16/2028 5800. CALL BHF53T2U0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/16/2028	210	1,216,202	5800	0	238,497	0	33,764	^	33,764	(204,733)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@6000 06/16/2028 6000. CALL BHF53T321	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/16/2028	156	933,720	6000	0	158,245	0	23,536	^	23,536	(134,709)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF53T339	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	208	1,249,680	6000	0	348,884	0	380,842	^	380,842	31,958	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@5800 06/20/2031 5800. CALL BHF53T354	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	134	778,882	5800	0	241,863	0	263,525	^	263,525	21,662	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2600 06/18/2026 2600. CALL BHF53T370	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	169	439,400	2600	0	30,119	0	34,556		34,556	4,437	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@2600 06/20/2031 2600. CALL BHF53T396	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/20/2031	128	333,216	2600	0	68,594	0	70,424		70,424	1,830	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF53T3L9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	312	1,871,100	6000	0	528,541	0	576,803	^	576,803	48,262	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF53T3M7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	4,848	29,086,560	6000	0	8,216,166	0	8,966,399	^	8,966,399	750,233	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5000 06/17/2027 5000. CALL BHF53T3N5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	561	2,806,850	5000	0	824,186	0	932,219		932,219	108,033	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5000 05/21/2027 5000. CALL BHF53T3R6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/21/2027	171	856,100	5000	0	248,909	0	281,851		281,851	32,942	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5000 06/18/2026 5000. CALL BHF53T3S4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	226	1,131,900	5000	0	283,881	0	45,826	^	45,826	(238,055)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF53T3W5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	149	893,820	6000	0	249,533	0	272,391	^	272,391	22,858	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF53T3X3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	179	1,074,480	6000	0	85,184	0	111,964	^	111,964	26,780	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31NDXC@21600 06/20/2031 21600 CALL BHF53T412	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/20/2031	80	1,727,136	21600	0	575,192	0	618,572		618,572	43,380	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6200 06/20/2031 6200. CALL BHF53T453	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	135	835,636	6200	0	214,505	0	234,496	^	234,496	19,991	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF53T479	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	788	4,727,580	6000	0	1,335,418	0	1,457,357	^	1,457,357	121,939	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF53T4D6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	157	942,540	6000	0	74,727	0	98,220	^	98,220	23,493	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31NDXC@21600 05/16/2031 21600 CALL BHF53T4J3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	05/16/2031	57	1,233,360	21600	0	408,170	0	437,397		437,397	29,227	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6000 06/18/2026 6000. CALL BHF53T4W6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	256	1,536,600	6000	0	129,240	0	38,599	^	38,599	(90,641)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5400 06/18/2026 5400. CALL BHF53T511	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	122	660,906	5400	0	114,290	0	22,732	^	22,732	(91,558)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5000 06/18/2026 5000. CALL BHF54FW36	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	310	1,548,150	5000	0	419,480	0	451,171	^	451,171	31,691	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31NDXC@21600 06/20/2031 21600 CALL BHF54FWE2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/20/2031	60	1,287,576	21600	0	462,137	0	461,111		461,111	(1,026)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN26SPXC@5800 06/18/2026 5800. CALL BHF54FWN2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	160	928,580	5800	0	115,212	0	128,654	^	128,654	13,442	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF54FWR3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	05/16/2031	131	759,336	5800	0	249,305	0	254,373	^	254,373	5,068	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF54FWV4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	1,174	7,044,840	6000	0	2,131,419	0	2,173,129	^	2,173,129	41,710	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5800 06/18/2026 5800. CALL BHF54FXU5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	19,786	114,757,930	5800	0	14,201,114	0	15,899,558	^	15,899,558	1,698,444	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1800 06/18/2026 1800. CALL BHF54FY34	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	584	1,050,696	1800	0	268,131	0	279,472		279,472	11,341	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2200 06/16/2028 2200. CALL BHF54FYB6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/16/2028	120	264,264	2200	0	44,404	0	46,766		46,766	2,362	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF54FYK6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	05/15/2026	254	1,474,012	5800	0	175,920	0	196,907		196,907	20,987	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1700 06/18/2026 1700. CALL BHF54FYR1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	749	1,272,603	1700	0	405,944	0	420,476		420,476	14,532	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@2600 06/20/2031 2600. CALL BHF54FZ09	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	244	633,152	2600	0	129,610	0	133,812		133,812	4,202	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27NDXC@17600 06/17/2027 17600 CALL BHF54FZ82	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/17/2027	59	1,033,824	17600	0	393,886	0	411,052		411,052	17,166	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@17600 06/18/2026 17600 CALL BHF54FZE9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/18/2026	80	1,399,376	17600	0	461,368	0	486,971		486,971	25,603	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUL26SPXC@5800 07/17/2026 5800. CALL BHF54FZQ2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	07/17/2026	924	5,361,346	5800	0	688,366	0	764,789	^	764,789	76,423	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27RTYC@1700 06/17/2027 1700. CALL BHF54FZT6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/17/2027	424	720,511	1700	0	260,001	0	269,355		269,355	9,354	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2100 06/18/2026 2100. CALL BHF54G054	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	197	413,952	2100	0	47,783	0	50,925		50,925	3,142	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2100 06/18/2026 2100. CALL BHF54G0A3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/18/2026	220	461,916	2100	0	123,787	0	132,491		132,491	8,704	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2100 06/18/2026 2100. CALL BHF54G0E5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	196	412,083	2100	0	47,567	0	50,694		50,694	3,127	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5200 06/18/2026 5200. CALL BHF54G0F2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	826	4,295,044	5200	0	980,595	0	1,062,589	^	1,062,589	81,994	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2100 06/20/2031 2100. CALL BHF54G0G0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	301	632,604	2100	0	201,929	0	198,251		198,251	(3,678)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27MXEAC@2100 06/17/2027 2100. CALL BHF54G0V7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/17/2027	307	643,881	2100	0	187,696	0	198,725		198,725	11,029	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28MXEAC@2600 06/16/2028 2600. CALL BHF54G0Z8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/16/2028	430	1,118,650	2600	0	146,426	0	153,709		153,709	7,283	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@2600 06/20/2031 2600. CALL BHF54G161	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	1,342	3,488,498	2600	0	705,493	0	737,274		737,274	31,781	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31NDXC@21600 06/20/2031 21600 CALL BHF54G187	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/20/2031	55	1,178,064	21600	0	422,890	0	421,951		421,951	(939)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN26SPXC@5200 06/18/2026 5200. CALL BHF54G1A2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	164	854,724	5200	0	195,139	0	211,456	^	211,456	16,317	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@5800 06/20/2031 5800. CALL BHF54G1K0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	184	1,064,764	5800	0	352,355	0	360,485	^	360,485	8,130	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5800 06/17/2027 5800. CALL BHF54G1L8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/17/2027	136	788,858	5800	0	134,588	0	144,867		144,867	10,279	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF54G107	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	1,564	9,385,560	6000	0	2,839,595	0	2,895,163	^	2,895,163	55,568	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2100 05/15/2026 2100. CALL BHF54G211	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	05/15/2026	125	262,269	2100	0	28,928	0	30,854		30,854	1,926	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28MXEAC@2500 06/16/2028 2500. CALL BHF54G260	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/16/2028	105	262,025	2500	0	42,966	0	43,730		43,730	764	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@2500 06/20/2031 2500. CALL BHF54G2A1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	161	401,800	2500	0	94,428	0	96,938		96,938	2,510	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2300 06/18/2026 2300. CALL BHF54G2E3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/18/2026	317	729,744	2300	0	124,175	0	136,504		136,504	12,329	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2600 06/18/2026 2600. CALL BHF54G2U7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/18/2026	1,586	4,122,300	2600	0	274,752	0	324,200		324,200	49,448	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2100 06/16/2028 2100. CALL BHF54G2V5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/16/2028	1,078	2,264,703	2100	0	456,985	0	479,066		479,066	22,081	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL26RTYC@2100 07/17/2026 2100. CALL BHF54G2X1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	07/17/2026	425	892,794	2100	0	106,862	0	113,873		113,873	7,011	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN26RTYC@2100 06/18/2026 2100. CALL BHF54G2Z6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	9,026	18,954,852	2100	0	2,188,022	0	2,331,886		2,331,886	143,864	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@5800 06/16/2028 5800. CALL BHF54G336	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/16/2028	250	1,452,146	5800	0	305,678	0	323,054		323,054	17,376	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5800 06/17/2027 5800. CALL BHF54G344	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/17/2027	215	1,249,552	5800	0	213,255	0	229,470		229,470	16,215	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@5800 06/20/2031 5800. CALL BHF54G351	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	928	5,379,674	5800	0	1,780,258	0	1,821,333	^	1,821,333	41,075	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL26SPXC@6000 07/17/2026 6000. CALL BHF54G377	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	07/17/2026	130	781,080	6000	0	78,568	0	88,619	^	88,619	10,051	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@6000 06/16/2028 6000. CALL BHF54G385	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/16/2028	2,135	12,811,260	6000	0	2,339,977	0	2,478,670		2,478,670	138,693	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL28SPXC@6000 07/21/2028 6000. CALL BHF54G3A0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	07/21/2028	370	2,219,940	6000	0	413,797	0	438,274		438,274	24,477	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF54G3B8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	05/16/2031	304	1,825,440	6000	0	548,870	0	556,685	^	556,685	7,815	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL BHF54G3C6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	7,143	42,860,460	6000	0	12,967,411	0	13,221,169	^	13,221,169	253,758	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@6000 06/16/2028 6000. CALL BHF54G3G7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/16/2028	140	837,720	6000	0	153,005	0	162,074		162,074	9,069	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@21600 06/18/2026 21600 CALL BHF54G3H5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/18/2026	375	8,108,856	21600	0	1,024,005	0	1,125,811		1,125,811	101,806	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR26RTYC@1900 04/17/2026 1900. CALL BHF54G3L6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	04/17/2026	113	215,403	1900	0	41,168	0	43,303		43,303	2,135	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5800 06/18/2026 5800. CALL BHF54G3M4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	362	2,098,034	5800	0	259,806	0	290,680	^	290,680	30,874	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@19200 06/18/2026 19200 CALL BHF54G3U5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/18/2026	167	3,215,040	19200	0	752,138	0	803,228		803,228	51,090	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2200 06/20/2031 2200. CALL BHF54G419	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	246	542,168	2200	0	152,595	0	149,693		149,693	(2,902)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL28RTYC@2100 07/21/2028 2100. CALL BHF54G427	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	07/21/2028	140	294,609	2100	0	60,480	0	63,367		63,367	2,887	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5000 06/17/2027 5000. CALL BHF54G435	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/17/2027	2,004	10,021,450	5000	0	3,152,392	0	3,328,382		3,328,382	175,990	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2500 06/18/2026 2500. CALL BHF54G450	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/18/2026	1,007	2,517,425	2500	0	239,468	0	275,269		275,269	35,801	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@17600 06/18/2026 17600 CALL BHF54G4D3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/18/2026	72	1,267,552	17600	0	417,898	0	441,089		441,089	23,191	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@21600 06/18/2026 21600 CALL BHF54G4E1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/18/2026	63	1,358,640	21600	0	172,250	0	188,638		188,638	16,388	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2100 06/20/2031 2100. CALL BHF54G4H4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	2,991	6,281,688	2100	0	2,005,111	0	1,968,596		1,968,596	(36,515)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL27SPXC@5000 07/16/2027 5000. CALL BHF54G4J0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	07/16/2027	267	1,332,550	5000	0	423,285	0	446,703		446,703	23,418	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN26SPXC@5000 06/18/2026 5000. CALL BHF54G4L5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	2,376	11,880,200	5000	0	3,219,017	0	3,462,211	^	3,462,211	243,194	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL26SPXC@5000 07/17/2026 5000. CALL BHF54G4M3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	07/17/2026	155	774,650	5000	0	213,168	0	228,489	^	228,489	15,321	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF54G404	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	05/15/2026	149	803,142	5400	0	149,200	0	162,832		162,832	13,632	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5200 06/18/2026 5200. CALL BHF54G4T8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	121	628,316	5200	0	143,449	0	155,444	^	155,444	11,995	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27NDXC@19200 06/17/2027 19200 CALL BHF54G4Y7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/17/2027	140	2,692,608	19200	0	774,355	0	813,324		813,324	38,969	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5000 06/17/2027 5000. CALL BHF54G542	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/17/2027	146	729,650	5000	0	229,525	0	242,339		242,339	12,814	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2100 06/20/2031 2100. CALL BHF54G5H3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	123	258,384	2100	0	82,476	0	80,974		80,974	(1,502)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5800 06/18/2026 5800. CALL BHF54G5J9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	811	4,705,830	5800	0	582,738	0	651,988	^	651,988	69,250	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5800 06/17/2027 5800. CALL BHF54G5N0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/17/2027	134	777,606	5800	0	132,708	0	142,799		142,799	10,091	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1700 06/18/2026 1700. CALL BHF54G5X8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	185	315,129	1700	0	100,521	0	104,119		104,119	3,598	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN27RTYC@1700 06/17/2027 1700. CALL BHF54G5Z3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/26/2025	06/17/2027	148	251,039	1700	0	90,588	0	93,848		93,848	3,260	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2500 06/18/2026 2500. CALL BHF54G6D1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/18/2026	111	276,450	2500	0	28,002	0	30,229		30,229	2,227	0	0	0	0		0005
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,562,844,744	1,390,806,459	0	2,964,657,538	XXX	2,964,657,538	273,464,693	0	(30,844,675)	0	0	XXX	XXX
PUT OPTION CLIQUET,A,C,PS,1Y,U7.0,D10.0,G BHF21RPC8	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2020	03/02/2026	16	24,288	1518	1,292	0	0	1,376		1,376	(143)	0	0	0	0		0005
PUT OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2299R2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/23/2020	03/06/2026	36	105,444	2929	8,931	0	0	41,105		41,105	2,236	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2C9PG7	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/17/2020	09/25/2026	62	204,228	3294	14,643	0	0	27,866		27,866	2,772	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2C9Q92	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/17/2020	10/16/2026	22	75,724	3442	4,460	0	0	8,528		8,528	960	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2C9QB7	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/17/2020	10/16/2026	614	2,098,652	3418	143,968	0	0	277,266		277,266	28,960	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2C9QD3	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/17/2020	10/26/2026	147	499,947	3401	36,746	0	0	71,016		71,016	6,953	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2DHVC0	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/10/2020	10/20/2026	92	306,360	3330	24,754	0	0	40,108		40,108	4,195	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2DHW47	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/10/2020	11/09/2026	28	97,748	3491	6,510	0	0	10,414		10,414	1,299	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2DHWJ4	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/10/2020	11/12/2026	482	1,692,302	3511	128,615	0	0	212,672		212,672	24,839	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2DHWL9	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/10/2020	11/13/2026	208	749,008	3601	58,048	0	0	101,108		101,108	11,445	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2EZAS7	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	11/27/2026	60	217,620	3627	14,515	0	0	23,010		23,010	2,970	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2EZCE6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	11/16/2026	20	70,400	3520	5,555	0	0	9,086		9,086	981	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2EZDF2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	12/18/2026	81	299,133	3693	19,324	0	0	32,581		32,581	3,823	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2EZDH8	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	12/09/2026	219	802,854	3666	59,893	0	0	97,514		97,514	11,396	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2EZDJ4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	12/24/2026	196	728,728	3718	53,051	0	0	89,504		89,504	8,823	0	0	0	0		0005

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PUT OPTION JUL26RTYP@1900 BHF4PKUP8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/17/2026	113	215,213	1900	8,438	0	0	8,714		8,714	(735)	0	0	0	0		0005
PUT OPTION JUL26SPXP@4400 BHF4PKUQ6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	07/17/2026	293	1,290,256	4400	24,403	0	0	18,665		18,665	(7,996)	0	0	0	0		0005
PUT OPTION JUL26SPXP@4600 BHF4PKUT0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	07/17/2026	471	2,168,302	4600	46,845	0	0	36,167		36,167	(15,303)	0	0	0	0		0005
PUT OPTION AUG26RTYP@1900 BHF4PKUW3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/21/2026	128	243,390	1900	9,886	0	0	10,544		10,544	(539)	0	0	0	0		0005
PUT OPTION AUG26SPXP@4600 BHF4PKUZ6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/21/2026	192	883,154	4600	20,103	0	0	16,023		16,023	(5,945)	0	0	0	0		0005
PUT OPTION AUG26SPXP@4400 BHF4PKV10	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/21/2026	529	2,327,820	4400	46,482	0	0	36,697		36,697	(13,887)	0	0	0	0		0005
PUT OPTION DEC29SPXP@4600 BHF4PKX91	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	3,900	17,940,138	4600	896,893	0	0	995,522		995,522	25,758	0	0	0	0		0005
PUT OPTION JUL25SPXP@4600 BHF4PKXB6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	481	2,211,726	4600	16,078	0	0	250		250	(18,674)	0	0	0	0		0005
PUT OPTION AUG25SPXP@4600 BHF4PKXC4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	870	4,002,276	4600	33,976	0	0	3,095		3,095	(36,575)	0	0	0	0		0005
PUT OPTION DEC29SPXP@4800 BHF4PKXE0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	3,711	17,812,224	4800	972,379	0	0	1,064,566		1,064,566	22,592	0	0	0	0		0005
PUT OPTION JAN26SPXP@4000 BHF4PKY25	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	01/16/2026	681	2,722,400	4000	25,298	0	0	14,234		14,234	(15,215)	0	0	0	0		0005
PUT OPTION DEC28SPXP@3800 BHF4PKY66	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	1,699	6,454,528	3800	187,147	0	0	204,078		204,078	(2,840)	0	0	0	0		0005
PUT OPTION DEC28SPXP@3900 BHF4PKY90	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	1,774	6,918,015	3900	211,550	0	0	229,699		229,699	(3,642)	0	0	0	0		0005
PUT OPTION DEC25SPXP@3900 BHF4PKYE9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	249	971,490	3900	7,934	0	0	3,885		3,885	(5,295)	0	0	0	0		0005
PUT OPTION DEC25SPXP@3800 BHF4PKYG4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	453	1,722,768	3800	13,161	0	0	6,425		6,425	(8,852)	0	0	0	0		0005
PUT OPTION JAN26SPXP@3800 BHF4PKYK5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	01/16/2026	238	905,692	3800	7,353	0	0	4,136		4,136	(4,494)	0	0	0	0		0005
PUT OPTION DEC25RTYP@1700 BHF4PKYL3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/19/2025	115	194,786	1700	3,969	0	0	2,169		2,169	(1,773)	0	0	0	0		0005
PUT OPTION DEC25RTYP@1800 BHF4PKYM1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/19/2025	222	398,700	1800	8,761	0	0	6,054		6,054	(4,085)	0	0	0	0		0005
PUT OPTION JAN26RTYP@1800 BHF4PKYR0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/16/2026	155	278,802	1800	6,719	0	0	4,979		4,979	(2,557)	0	0	0	0		0005

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PUT OPTION DEC28RTYP@1700 BHF4PKYX7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/15/2028	163	276,505	1700	15,208	0	0	17,756		17,756	2,044	0	0	0	0		0005
PUT OPTION JUL25RTYP@1800 BHF4PL0S3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/18/2025	1,057	1,902,852	1800	21,129	0	0	474		474	(26,789)	0	0	0	0		0005
PUT OPTION FEB26SPXP@4000 BHF4PL1F0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	02/20/2026	527	2,106,120	4000	21,498	0	0	13,663		13,663	(11,124)	0	0	0	0		0005
PUT OPTION FEB26SPXP@4200 BHF4PL1N3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	02/20/2026	499	2,097,648	4200	24,612	0	0	15,422		15,422	(12,907)	0	0	0	0		0005
PUT OPTION JUL25SPXP@4400 BHF4PL1S2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	399	1,755,116	4400	10,782	0	0	147		147	(12,539)	0	0	0	0		0005
PUT OPTION AUG25RTYP@1700 BHF4PL1U7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/15/2025	141	239,819	1700	3,153	0	0	326		326	(2,715)	0	0	0	0		0005
PUT OPTION FEB30SPXP@4800 BHF4PL2J1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	1,006	4,830,432	4800	269,000	0	0	295,069		295,069	7,711	0	0	0	0		0005
PUT OPTION FEB29RTYP@1900 BHF4PL2W2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/16/2029	581	1,103,862	1900	73,680	0	0	92,120		92,120	12,039	0	0	0	0		0005
PUT OPTION FEB29SPXP@4200 BHF4PL3F8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	1,511	6,347,292	4200	232,326	0	0	253,240		253,240	(2,798)	0	0	0	0		0005
PUT OPTION JAN29SPXP@4200 BHF4PL3H4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	629	2,642,556	4200	95,553	0	0	103,359		103,359	(1,752)	0	0	0	0		0005
PUT OPTION SEP25RTYP@1800 BHF4PL3P6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	570	1,025,982	1800	15,479	0	0	6,221		6,221	(13,760)	0	0	0	0		0005
PUT OPTION SEP25SPXP@4600 BHF4PL3V3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	805	3,704,518	4600	36,723	0	0	7,919		7,919	(35,069)	0	0	0	0		0005
PUT OPTION SEP26SPXP@4600 BHF4PL5S8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/18/2026	154	708,952	4600	16,753	0	0	13,686		13,686	(4,577)	0	0	0	0		0005
PUT OPTION SEP26SPXP@4400 BHF4PL624	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/18/2026	196	863,764	4400	17,901	0	0	14,513		14,513	(4,978)	0	0	0	0		0005
PUT OPTION MAR29RTYP@1900 BHF4PL6D0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/16/2029	230	436,639	1900	29,934	0	0	36,741		36,741	4,853	0	0	0	0		0005
PUT OPTION OCT25SPXP@4800 BHF4PL715	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	1,077	5,171,376	4800	67,390	0	0	21,189		21,189	(58,045)	0	0	0	0		0005
PUT OPTION OCT25RTYP@1800 BHF4PL7N7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	488	877,680	1800	15,404	0	0	7,739		7,739	(11,008)	0	0	0	0		0005
PUT OPTION MAR29SPXP@3900 BHF4PL7S6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	2,381	9,287,109	3900	299,688	0	0	330,553		330,553	1,256	0	0	0	0		0005
PUT OPTION MAR26SPXP@4000 BHF4PL806	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	03/20/2026	280	1,121,920	4000	12,361	0	0	8,459		8,459	(5,594)	0	0	0	0		0005

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PUT OPTION MAR26SPXP@4200 BHF4PL8M8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	03/20/2026	296	1,242,948	4200	15,721	0	0	10,585		10,585	(7,274)	0	0	0	0		0005
PUT OPTION NOV25RTYP@1900 BHF4PL8N6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	320	607,354	1900	14,791	0	0	10,591		10,591	(7,728)	0	0	0	0		0005
PUT OPTION NOV25SPXP@4800 BHF4PL8U0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	339	1,627,728	4800	23,799	0	0	10,120		10,120	(17,730)	0	0	0	0		0005
PUT OPTION MAR26NDXP@15200 BHF4PL954	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/20/2026	59	902,424	15200	16,686	0	0	9,005		9,005	(10,420)	0	0	0	0		0005
PUT OPTION MAR26RTYP@1700 BHF4PL996	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/20/2026	327	555,781	1700	11,718	0	0	10,204		10,204	(3,549)	0	0	0	0		0005
PUT OPTION MAR29RTYP@1700 BHF4PL9G0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/16/2029	364	618,290	1700	34,110	0	0	41,255		41,255	5,013	0	0	0	0		0005
PUT OPTION NOV25RTYP@1800 BHF4PL9X3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	277	498,726	1800	9,947	0	0	6,160		6,160	(5,635)	0	0	0	0		0005
PUT OPTION APR29SPXP@4200 BHF4PLB85	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	4,164	17,488,338	4200	633,745	0	0	727,619		727,619	846	0	0	0	0		0005
PUT OPTION JAN30SPXP@4800 BHF4PLBB8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	4,452	21,369,984	4800	1,178,096	0	0	1,291,490		1,291,490	30,648	0	0	0	0		0005
PUT OPTION JAN30SPXP@4600 BHF4PLBD4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	790	3,633,080	4600	183,657	0	0	203,992		203,992	5,785	0	0	0	0		0005
PUT OPTION APR26SPXP@4000 BHF4PLBE2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/17/2026	217	867,920	4000	10,788	0	0	7,338		7,338	(4,185)	0	0	0	0		0005
PUT OPTION APR26SPXP@4200 BHF4PLBG7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/17/2026	500	2,098,194	4200	29,739	0	0	20,008		20,008	(11,928)	0	0	0	0		0005
PUT OPTION DEC26SPXP@4800 BHF4PLBY8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/18/2026	148	710,256	4800	21,248	0	0	18,580		18,580	(4,452)	0	0	0	0		0005
PUT OPTION DEC26SPXP@4600 BHF4PLBZ5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/18/2026	163	749,754	4600	19,783	0	0	17,246		17,246	(4,129)	0	0	0	0		0005
PUT OPTION JAN27SPXP@4800 BHF4PLC19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/15/2027	253	1,215,216	4800	37,486	0	0	33,185		33,185	(7,477)	0	0	0	0		0005
PUT OPTION DEC25SPXP@4000 BHF4PLCM3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	692	2,768,920	4000	24,221	0	0	11,850		11,850	(15,989)	0	0	0	0		0005
PUT OPTION JAN29SPXP@3800 BHF4PLCR2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	815	3,096,050	3800	90,983	0	0	100,706		100,706	(593)	0	0	0	0		0005
PUT OPTION JAN29SPXP@3900 BHF4PLCT8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	1,112	4,336,839	3900	134,431	0	0	148,046		148,046	(1,170)	0	0	0	0		0005
PUT OPTION JAN26SPXP@3900 BHF4PLD75	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	01/16/2026	289	1,125,150	3900	9,766	0	0	5,503		5,503	(5,928)	0	0	0	0		0005

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PUT OPTION MAY26SPXP@4200 BHF4PLDG5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/15/2026	347	1,458,030	4200	21,853	0	0	15,418		15,418	(8,000)	0	0	0	0		0005
PUT OPTION DEC28RTYP@1800 BHF4PLDJ9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/15/2028	467	840,924	1800	49,708	0	0	61,108		61,108	7,519	0	0	0	0		0005
PUT OPTION MAY26RTYP@1700 BHF4PLDL4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/15/2026	149	253,487	1700	6,344	0	0	5,619		5,619	(1,318)	0	0	0	0		0005
PUT OPTION JAN29RTYP@1800 BHF4PLDS9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/19/2029	299	537,372	1800	32,423	0	0	39,571		39,571	4,958	0	0	0	0		0005
PUT OPTION MAY29SPXP@4000 BHF4PLET6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	1,044	4,177,000	4000	143,929	0	0	162,376		162,376	2,179	0	0	0	0		0005
PUT OPTION MAY29SPXP@4200 BHF4PLEV1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	3,484	14,632,086	4200	557,308	0	0	619,533		619,533	3,806	0	0	0	0		0005
PUT OPTION MAY29RTYP@1800 BHF4PLF40	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/18/2029	425	765,360	1800	47,699	0	0	58,681		58,681	7,732	0	0	0	0		0005
PUT OPTION DEC29RTYP@1900 BHF4PLFD0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/21/2029	175	331,550	1900	24,571	0	0	29,776		29,776	4,225	0	0	0	0		0005
PUT OPTION JAN30RTYP@1900 BHF4PLFK4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/18/2030	131	248,919	1900	18,738	0	0	22,455		22,455	3,191	0	0	0	0		0005
PUT OPTION MAY26SPXP@4400 BHF4PLFU2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/15/2026	258	1,135,508	4400	19,523	0	0	13,610		13,610	(7,552)	0	0	0	0		0005
PUT OPTION DEC28SPXP@4000 BHF4PLH89	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	2,263	9,050,360	4000	291,625	0	0	315,075		315,075	(5,586)	0	0	0	0		0005
PUT OPTION JAN29SPXP@4000 BHF4PLH97	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	2,675	10,701,440	4000	349,375	0	0	382,798		382,798	(3,770)	0	0	0	0		0005
PUT OPTION JAN29RTYP@1900 BHF4PLHD8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/19/2029	434	824,942	1900	54,834	0	0	68,251		68,251	8,818	0	0	0	0		0005
PUT OPTION JAN26RTYP@1900 BHF4PLHF3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/16/2026	398	757,055	1900	20,680	0	0	18,101		18,101	(7,587)	0	0	0	0		0005
PUT OPTION JUN26SPXP@4200 BHF4PLJ20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/19/2026	176	738,318	4200	11,792	0	0	8,846		8,846	(3,839)	0	0	0	0		0005
PUT OPTION FEB26RTYP@1900 BHF4PLJ53	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/20/2026	146	278,122	1900	8,600	0	0	7,673		7,673	(2,354)	0	0	0	0		0005
PUT OPTION FEB29SPXP@4000 BHF4PLKT9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	3,647	14,589,280	4000	482,614	0	0	532,830		532,830	(2,078)	0	0	0	0		0005
PUT OPTION FEB29SPXP@3900 BHF4PLKV4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	371	1,445,769	3900	45,401	0	0	50,415		50,415	(96)	0	0	0	0		0005
PUT OPTION JUN26RTYP@1700 BHF4PLLT8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/19/2026	158	268,005	1700	7,024	0	0	6,620		6,620	(1,170)	0	0	0	0		0005

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PUT OPTION MAY29SPXP@4400 BHF4PLM59	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	164	721,160	4400	30,289	0	0	33,205		33,205	(58)	0	0	0	0		0005
PUT OPTION JUN29SPXP@4400 BHF4PLM83	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	3,189	14,033,360	4400	598,565	0	0	656,491		656,491	1,877	0	0	0	0		0005
PUT OPTION JUN26SPXP@4400 BHF4PLM91	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/19/2026	912	4,013,416	4400	72,779	0	0	54,348		54,348	(25,458)	0	0	0	0		0005
PUT OPTION JUN29RTYP@1900 BHF4PLMM2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/15/2029	377	715,787	1900	49,778	0	0	61,721		61,721	8,398	0	0	0	0		0005
PUT OPTION MAR29SPXP@4000 BHF4PLNF6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	4,121	16,484,680	4000	702,370	0	0	614,224		614,224	1,070	0	0	0	0		0005
PUT OPTION MAR29SPXP@4200 BHF4PLNH2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	962	4,039,644	4200	149,881	0	0	164,277		164,277	(894)	0	0	0	0		0005
PUT OPTION JUN29SPXP@4600 BHF4PLNQ2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	241	1,107,864	4600	51,949	0	0	56,483		56,483	161	0	0	0	0		0005
PUT OPTION MAR26SPXP@3900 BHF4PLNT6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	03/20/2026	134	521,352	3900	5,369	0	0	3,691		3,691	(2,438)	0	0	0	0		0005
PUT OPTION JUL29SPXP@4400 BHF4PLNU3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/20/2029	2,190	9,635,736	4400	416,422	0	0	459,403		459,403	3,810	0	0	0	0		0005
PUT OPTION JUL29SPXP@4600 BHF4PLNY5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/20/2029	2,019	9,286,756	4600	440,934	0	0	481,793		481,793	3,720	0	0	0	0		0005
PUT OPTION MAR29RTYP@1800 BHF4PLNZ2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/16/2029	599	1,078,452	1800	65,505	0	0	81,010		81,010	10,414	0	0	0	0		0005
PUT OPTION JUL29NDXP@15200 BHF4PLPE7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/20/2029	54	818,520	15200	39,396	0	0	44,058		44,058	(1,130)	0	0	0	0		0005
PUT OPTION AUG29SPXP@4400 BHF4PLQN6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	5,359	23,577,576	4400	1,029,370	0	0	1,140,570		1,140,570	14,139	0	0	0	0		0005
PUT OPTION AUG29SPXP@4600 BHF4PLQQ9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	2,430	11,176,942	4600	535,833	0	0	587,628		587,628	6,693	0	0	0	0		0005
PUT OPTION MAR29SPXP@3800 BHF4PLR13	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	347	1,318,828	3800	39,828	0	0	44,771		44,771	265	0	0	0	0		0005
PUT OPTION APR29SPXP@3900 BHF4PLR96	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	210	817,128	3900	26,761	0	0	29,807		29,807	314	0	0	0	0		0005
PUT OPTION APR29SPXP@4000 BHF4PLRB1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	2,874	11,494,200	4000	390,775	0	0	438,676		438,676	3,684	0	0	0	0		0005
PUT OPTION AUG29NDXP@15200 BHF4PLRC9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/17/2029	62	949,696	15200	46,066	0	0	51,726		51,726	(1,079)	0	0	0	0		0005
PUT OPTION APR29RTYP@1700 BHF4PLRW5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/20/2029	301	512,414	1700	28,779	(1)	0	34,654		34,654	4,287	0	0	0	0		0005

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PUT OPTION APR29RTYP@1800 BHF4PLRZ8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/20/2029	675	1,215,378	1800	74,568	0	0	92,362		92,362	12,043	0	0	0	0		0005
PUT OPTION AUG25NDXP@12800 BHF4PLS95	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/15/2025	97	1,247,104	12800	6,130	0	0	159		159	(6,137)	0	0	0	0		0005
PUT OPTION AUG28SPXP@4200 BHF4PLSE4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/18/2028	299	1,254,330	4200	41,919	0	0	45,310		45,310	(323)	0	0	0	0		0005
PUT OPTION SEP25MXEAP@1700 BHF4PLSQ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/19/2025	155	263,602	1700	1,668	0	0	119		119	(2,322)	0	0	0	0		0005
PUT OPTION AUG25RTYP@1500 BHF4PLSS3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/15/2025	145	217,830	1500	2,199	0	0	100		100	(1,498)	0	0	0	0		0005
PUT OPTION SEP25RTYP@1500 BHF4PLSV6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	191	286,500	1500	2,949	0	0	496		496	(2,095)	0	0	0	0		0005
PUT OPTION AUG25RTYP@1600 BHF4PLSW4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/15/2025	139	222,000	1600	2,548	0	0	175		175	(1,958)	0	0	0	0		0005
PUT OPTION APR26RTYP@1700 BHF4PLSX2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/17/2026	173	293,420	1700	6,894	0	0	5,949		5,949	(1,701)	0	0	0	0		0005
PUT OPTION SEP29SPXP@4400 BHF4PLT37	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	5,143	22,628,276	4400	1,000,931	0	0	1,113,885		1,113,885	19,218	0	0	0	0		0005
PUT OPTION SEP29SPXP@4200 BHF4PLT45	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	1,971	8,276,814	4200	332,637	0	0	376,273		376,273	9,650	0	0	0	0		0005
PUT OPTION SEP28RTYP@1900 BHF4PLTF0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/15/2028	189	359,746	1900	23,402	0	0	28,590		28,590	3,555	0	0	0	0		0005
PUT OPTION SEP29SPXP@4600 BHF4PLUA9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	1,539	7,077,606	4600	343,550	0	0	378,085		378,085	5,949	0	0	0	0		0005
PUT OPTION APR30RTYP@1900 BHF4PLUK7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/19/2030	105	199,234	1900	15,409	0	0	18,215		18,215	2,597	0	0	0	0		0005
PUT OPTION AUG28SPXP@3900 BHF4PLUV3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/18/2028	218	850,122	3900	24,470	0	0	26,732		26,732	256	0	0	0	0		0005
PUT OPTION SEP28SPXP@3900 BHF4PLUW1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	837	3,262,467	3900	94,486	0	0	103,980		103,980	330	0	0	0	0		0005
PUT OPTION SEP28RTYP@1700 BHF4PLV59	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/15/2028	469	797,351	1700	40,526	0	0	49,368		49,368	5,613	0	0	0	0		0005
PUT OPTION MAY29RTYP@1700 BHF4PLV83	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/18/2029	257	436,713	1700	24,901	0	0	29,841		29,841	3,738	0	0	0	0		0005
PUT OPTION SEP28SPXP@3800 BHF4PLVA8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	856	3,251,014	3800	89,129	0	0	98,650		98,650	687	0	0	0	0		0005
PUT OPTION OCT28SPXP@3800 BHF4PLVB6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	1,922	7,304,018	3800	204,685	0	0	225,280		225,280	(312)	0	0	0	0		0005

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PUT OPTION OCT28SPXP@3900 BHF4PLVD2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	549	2,140,710	3900	63,332	0	0	69,345		69,345	(308)	0	0	0	0		0005
PUT OPTION OCT26SPXP@4400 BHF4PLVT7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/16/2026	196	864,380	4400	18,596	0	0	15,416		15,416	(4,798)	0	0	0	0		0005
PUT OPTION OCT25SPXP@3800 BHF4PLW41	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	291	1,107,662	3800	6,733	0	0	1,965		1,965	(5,971)	0	0	0	0		0005
PUT OPTION SEP29RTYP@1700 BHF4PLW90	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/21/2029	133	225,930	1700	13,824	0	0	16,094		16,094	2,114	0	0	0	0		0005
PUT OPTION SEP28SPXP@3600 BHF4PLWB5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	756	2,720,160	3600	67,460	0	0	75,279		75,279	1,949	0	0	0	0		0005
PUT OPTION OCT28SPXP@3600 BHF4PLWF6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	1,291	4,648,716	3600	118,013	0	0	130,856		130,856	2,188	0	0	0	0		0005
PUT OPTION OCT25RTYP@1400 BHF4PLXH1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	724	1,013,376	1400	8,289	0	0	2,041		2,041	(5,949)	0	0	0	0		0005
PUT OPTION OCT25SPXP@3500 BHF4PLXJ7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	827	2,893,450	3500	14,451	0	0	4,145		4,145	(12,893)	0	0	0	0		0005
PUT OPTION NOV25SPXP@3800 BHF4PLXN8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	703	2,673,072	3800	18,550	0	0	7,443		7,443	(14,222)	0	0	0	0		0005
PUT OPTION NOV25SPXP@3700 BHF4PLXR9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	231	855,218	3700	5,554	0	0	2,217		2,217	(4,276)	0	0	0	0		0005
PUT OPTION NOV25SPXP@3500 BHF4PLXS7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	238	834,540	3500	4,771	0	0	1,911		1,911	(3,648)	0	0	0	0		0005
PUT OPTION JUN29SPXP@4200 BHF4PLXX6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	1,268	5,324,130	4200	205,968	0	0	229,259		229,259	2,492	0	0	0	0		0005
PUT OPTION JUN29RTYP@1800 BHF4PLY23	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/15/2029	185	333,180	1800	21,428	0	0	25,764		25,764	3,428	0	0	0	0		0005
PUT OPTION OCT29RTYP@1600 BHF4PLY80	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/19/2029	109	174,112	1600	9,951	0	0	11,190		11,190	1,455	0	0	0	0		0005
PUT OPTION NOV29RTYP@1700 BHF4PLYC1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/16/2029	226	383,979	1700	23,284	0	0	27,801		27,801	3,712	0	0	0	0		0005
PUT OPTION OCT29SPXP@4000 BHF4PLYY3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	219	874,920	4000	32,189	0	0	37,216		37,216	1,373	0	0	0	0		0005
PUT OPTION NOV28RTYP@1900 BHF4PLZ22	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/17/2028	227	430,844	1900	28,492	0	0	34,948		34,948	4,418	0	0	0	0		0005
PUT OPTION NOV25SPXP@4000 BHF4PLZA4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	665	2,661,880	4000	21,202	0	0	8,565		8,565	(15,904)	0	0	0	0		0005
PUT OPTION NOV29SPXP@4600 BHF4PM0E2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	3,575	16,445,920	4600	812,534	0	0	899,847		899,847	19,937	0	0	0	0		0005

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PUT OPTION JUL29RTYP@1900 BHF4PM127	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/20/2029	465	884,165	1900	61,802	0	0	76,891		76,891	10,562	0	0	0	0		0005
PUT OPTION JUL25RTYP@1600 BHF4PM1H4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/18/2025	273	437,088	1600	3,721	0	0	17		17	(3,482)	0	0	0	0		0005
PUT OPTION JUL25SPXP@3700 BHF4PM1K7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	598	2,212,563	3700	8,001	0	0	74		74	(9,627)	0	0	0	0		0005
PUT OPTION JUL25SPXP@3800 BHF4PM1P6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	660	2,507,088	3800	9,725	0	0	97		97	(11,632)	0	0	0	0		0005
PUT OPTION JUL25NDXP@13200 BHF4PM1X9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/18/2025	51	671,352	13200	3,104	0	0	9		9	(3,113)	0	0	0	0		0005
PUT OPTION AUG29RTYP@1900 BHF4PM259	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/17/2029	486	923,685	1900	64,986	0	0	80,848		80,848	11,182	0	0	0	0		0005
PUT OPTION AUG25SPXP@3900 BHF4PM2B6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	137	535,002	3900	2,635	0	0	201		201	(2,899)	0	0	0	0		0005
PUT OPTION AUG25SPXP@4200 BHF4PM2R1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	421	1,768,158	4200	10,882	0	0	903		903	(11,652)	0	0	0	0		0005
PUT OPTION AUG29NDXP@14800 BHF4PM2S9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/17/2029	90	1,333,480	14800	61,804	0	0	69,383		69,383	(1,258)	0	0	0	0		0005
PUT OPTION AUG25SPXP@3700 BHF4PM2T7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	2,255	8,342,686	3700	35,738	0	0	2,516		2,516	(39,996)	0	0	0	0		0005
PUT OPTION AUG29RTYP@1800 BHF4PM3C3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/17/2029	172	309,672	1800	20,325	0	0	24,377		24,377	3,307	0	0	0	0		0005
PUT OPTION AUG29SPXP@4200 BHF4PM3F6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	127	532,434	4200	21,108	0	0	23,760		23,760	491	0	0	0	0		0005
PUT OPTION AUG25MXEAP@1700 BHF4PM3H2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/15/2025	132	223,873	1700	1,187	0	0	16		16	(1,638)	0	0	0	0		0005
PUT OPTION SEP25SPXP@3800 BHF4PM3K5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	285	1,082,924	3800	5,853	0	0	1,214		1,214	(5,746)	0	0	0	0		0005
PUT OPTION SEP25SPXP@4000 BHF4PM3L3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	195	779,360	4000	4,848	0	0	1,020		1,020	(4,656)	0	0	0	0		0005
PUT OPTION SEP25NDXP@12800 BHF4PM3Y5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/19/2025	124	1,581,952	12800	9,162	(1)	0	904		904	(9,083)	0	0	0	0		0005
PUT OPTION SEP28SPXP@4200 BHF4PM424	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	206	866,754	4200	29,783	0	0	31,729		31,729	(369)	0	0	0	0		0005
PUT OPTION SEP29RTYP@1800 BHF4PM4B4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/21/2029	498	896,328	1800	57,782	0	0	71,210		71,210	9,750	0	0	0	0		0005
PUT OPTION SEP29RTYP@1900 BHF4PM4C2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/21/2029	216	410,704	1900	29,616	0	0	36,225		36,225	5,051	0	0	0	0		0005

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PUT OPTION AUG28SPXP@4000 BHF4PM4P3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/18/2028	474	1,897,040	4000	57,680	0	0	62,561		62,561	332	0	0	0	0		0005
PUT OPTION SEP28SPXP@4000 BHF4PM4Q1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	954	3,815,000	4000	116,587	0	0	127,512		127,512	(66)	0	0	0	0		0005
PUT OPTION SEP28RTYP@1800 BHF4PM4X6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/15/2028	489	880,974	1800	50,137	0	0	61,955		61,955	7,488	0	0	0	0		0005
PUT OPTION SEP28MXEAP@1800 BHF4PM4Z1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/15/2028	190	342,612	1800	14,376	0	0	10,363		10,363	(6,373)	0	0	0	0		0005
PUT OPTION SEP28MXEAP@1700 BHF4PM549	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/15/2028	199	337,875	1700	12,517	0	0	9,020		9,020	(5,556)	0	0	0	0		0005
PUT OPTION OCT28RTYP@1700 BHF4PM5B3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/20/2028	563	957,559	1700	49,308	0	0	60,159		60,159	6,876	0	0	0	0		0005
PUT OPTION OCT28RTYP@1800 BHF4PM5C1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/20/2028	493	886,500	1800	51,192	0	0	63,168		63,168	7,691	0	0	0	0		0005
PUT OPTION OCT28MXEAP@1700 BHF4PM5E7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/20/2028	383	650,794	1700	24,638	0	0	17,873		17,873	(10,732)	0	0	0	0		0005
PUT OPTION OCT28MXEAP@1800 BHF4PM5F4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/20/2028	150	270,252	1800	11,559	0	0	8,392		8,392	(5,030)	0	0	0	0		0005
PUT OPTION OCT25RTYP@1700 BHF4PM5S6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	115	195,908	1700	3,455	0	0	1,176		1,176	(2,099)	0	0	0	0		0005
PUT OPTION SEP28SPXP@3700 BHF4PM5U1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	1,016	3,758,571	3700	97,469	0	0	108,631		108,631	1,403	0	0	0	0		0005
PUT OPTION OCT28SPXP@3700 BHF4PM5V9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	2,099	7,765,153	3700	205,965	0	0	228,157		228,157	900	0	0	0	0		0005
PUT OPTION OCT26SPXP@4200 BHF4PM5Z0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/16/2026	256	1,074,738	4200	20,458	0	0	16,978		16,978	(4,989)	0	0	0	0		0005
PUT OPTION SEP25SPXP@3600 BHF4PM614	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	1,443	5,194,800	3600	24,589	0	0	5,007		5,007	(24,262)	0	0	0	0		0005
PUT OPTION OCT25SPXP@4200 BHF4PM648	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	201	844,326	4200	6,841	0	0	2,014		2,014	(5,873)	0	0	0	0		0005
PUT OPTION OCT29SPXP@4200 BHF4PM6A4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	3,289	13,813,128	4200	560,669	0	0	636,982		636,982	18,743	0	0	0	0		0005
PUT OPTION OCT29SPXP@4400 BHF4PM6B2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	3,665	16,126,044	4400	720,057	0	0	804,488		804,488	16,839	0	0	0	0		0005
PUT OPTION OCT29RTYP@1700 BHF4PM6G1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/19/2029	427	725,407	1700	42,880	0	0	52,104		52,104	6,901	0	0	0	0		0005
PUT OPTION OCT29RTYP@1800 BHF4PM6H9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/19/2029	240	431,694	1800	28,489	0	0	34,539		34,539	4,762	0	0	0	0		0005

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PUT OPTION OCT25MXEAP@1700 BHF4PM6W6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/17/2025	116	197,217	1700	1,490	0	0	189		189	(1,832)	0	0	0	0		0005
PUT OPTION OCT25NDXP@12800 BHF4PM6Y2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/17/2025	60	768,512	12800	5,227	0	0	876		876	(4,681)	0	0	0	0		0005
PUT OPTION OCT29NDXP@15200 BHF4PM721	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/19/2029	60	909,264	15200	44,811	0	0	50,779		50,779	(548)	0	0	0	0		0005
PUT OPTION NOV26SPXP@4400 BHF4PM796	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/20/2026	256	1,124,728	4400	25,332	0	0	21,503		21,503	(5,932)	0	0	0	0		0005
PUT OPTION NOV29SPXP@4400 BHF4PM7A3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	2,442	10,746,384	4400	484,342	0	0	543,055		543,055	13,270	0	0	0	0		0005
PUT OPTION NOV29SPXP@4200 BHF4PM7B1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	792	3,328,290	4200	136,429	0	0	155,607		155,607	5,138	0	0	0	0		0005
PUT OPTION NOV28SPXP@3700 BHF4PM7H8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	232	857,253	3700	23,148	0	0	25,510		25,510	(75)	0	0	0	0		0005
PUT OPTION NOV28SPXP@3800 BHF4PM7J4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	1,214	4,611,832	3800	131,546	0	0	144,047		144,047	(1,119)	0	0	0	0		0005
PUT OPTION NOV28RTYP@1800 BHF4PM7P0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/17/2028	415	746,928	1800	43,756	0	0	53,758		53,758	6,581	0	0	0	0		0005
PUT OPTION NOV25RTYP@1400 BHF4PM7W5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	454	635,166	1400	5,996	0	0	2,122		2,122	(3,608)	0	0	0	0		0005
PUT OPTION NOV28MXEAP@1800 BHF4PM846	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	11/17/2028	141	253,278	1800	10,947	0	0	8,024		8,024	(4,716)	0	0	0	0		0005
PUT OPTION NOV28SPXP@3900 BHF4PM879	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	1,254	4,889,313	3900	148,974	0	0	160,380		160,380	(1,647)	0	0	0	0		0005
PUT OPTION NOV28SPXP@4000 BHF4PM8C8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	2,907	11,628,160	4000	368,845	0	0	399,957		399,957	(5,073)	0	0	0	0		0005
PUT OPTION NOV29RTYP@1800 BHF4PM8H7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/16/2029	390	702,000	1800	46,123	0	0	56,545		56,545	7,845	0	0	0	0		0005
PUT OPTION NOV26SPXP@4600 BHF4PM8P9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/20/2026	227	1,043,372	4600	26,863	0	0	22,827		22,827	(6,060)	0	0	0	0		0005
PUT OPTION DEC29SPXP@4400 BHF4PM8W4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	373	1,640,056	4400	74,845	0	0	84,167		84,167	2,407	0	0	0	0		0005
PUT OPTION DEC29RTYP@1800 BHF4PM903	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/21/2029	146	262,296	1800	17,924	0	0	21,297		21,297	2,976	0	0	0	0		0005
PUT OPTION NOV28SPXP@4200 BHF4PM911	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	127	531,594	4200	18,935	0	0	20,020		20,020	(419)	0	0	0	0		0005
PUT OPTION NOV25NDXP@14000 BHF4PM937	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	11/21/2025	47	662,900	14000	6,990	0	0	1,985		1,985	(5,595)	0	0	0	0		0005

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PUT OPTION NOV29SPXP@4800 BHF4PM952	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	188	902,832	4800	48,741	0	0	53,274		53,274	953	0	0	0	0		0005
PUT OPTION NOV30RTYP@2200 BHF4R3KV2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	11/15/2030	118	260,392	2200	0	29,224	0	31,296		31,296	2,072	0	0	0	0		0005
PUT OPTION JAN26RTYP@1150 BHF4SS1Y1	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/29/2025	01/16/2026	255,000	293,250,000	1150	0	0	0	851,059		851,059	(949,241)	0	0	0	0		0001
PUT OPTION JAN26SPXP@2971 BHF4T2VZ1	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/04/2025	01/16/2026	500,000	1,485,500,000	2971	0	0	0	3,120,794		3,120,794	(3,981,356)	0	0	0	0		0001
PUT OPTION OCT25SPXP@5200 BHF4T4A15	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	133	691,756	5200	0	11,366	0	4,550		4,550	(6,816)	0	0	0	0		0005
PUT OPTION JAN26SPXP@2971 BHF4TB7Y1	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2025	01/16/2026	437,000	1,298,327,000	2971	0	0	0	2,727,574		2,727,574	(3,307,396)	0	0	0	0		0001
PUT OPTION FEB26SPXP@2971 BHF4TN2L8	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/20/2026	135,000	401,085,000	2971	0	0	0	1,090,488		1,090,488	(914,262)	0	0	0	0		0001
PUT OPTION OCT25SPXP@3800 10/17/2025 3800. PUT BHF4YCWW9	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/15/2025	10/17/2025	140,000	532,000,000	3800	0	5,840,800	0	943,685		943,685	(4,897,115)	0	0	0	0		0001
PUT OPTION OCT25SPXP@3800 10/17/2025 3800. PUT BHF4Z4CM0	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/22/2025	10/17/2025	144,000	547,200,000	3800	0	6,534,720	0	970,647		970,647	(5,564,073)	0	0	0	0		0001
PUT OPTION OCT25SPXP@3800 10/17/2025 3800. PUT BHF4Z7B44	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/23/2025	10/17/2025	144,738	550,004,400	3800	0	5,397,902	0	975,622		975,622	(4,422,280)	0	0	0	0		0001
PUT OPTION OCT25SPXP@4900 10/17/2025 4900. PUT BHF4ZX908	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	10/17/2025	87,183	427,196,700	4900	0	8,346,900	0	1,931,296		1,931,296	(6,415,604)	0	0	0	0		0001
PUT OPTION OCT25SPXP@4600 10/17/2025 4600. PUT BHF4ZX932	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/05/2025	10/17/2025	174,367	802,088,200	4600	0	10,664,460	0	2,708,005		2,708,005	(7,956,455)	0	0	0	0		0001
PUT OPTION OCT25SPXP@4841.55 10/17/2025 4841.55 PUT BHF507PG7	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	10/17/2025	87,184	422,105,678	4841.55	0	7,407,153	0	1,801,377		1,801,377	(5,605,776)	0	0	0	0		0001
PUT OPTION OCT25SPXP@4838.43 10/17/2025 4838.43 PUT BHF507PH5	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	10/17/2025	87,184	421,833,696	4838.43	0	6,585,008	0	1,794,710		1,794,710	(4,790,298)	0	0	0	0		0001
PUT OPTION NOV25SPXP@5400 11/21/2025 5400. PUT BHF50AT92	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	11/21/2025	131	705,186	5400	0	15,146	0	8,524		8,524	(6,622)	0	0	0	0		0005

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PUT OPTION NOV25SPXP@5200 11/21/2025 5200. PUT BHF52GZM1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2025	11/21/2025	123	638,040	5200	0	10,005	0	6,088		6,088	(3,917)	0	0	0	0		0005
PUT OPTION OCT25SPXP@5980 10/31/2025 5980. PUT BHF52LGY5	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/04/2025	10/31/2025	125,620	751,207,600	5980	0	27,408,350	0	16,534,029	^	16,534,029	(10,874,321)	0	0	0	0		0001
PUT OPTION OCT25SPXP@4850 10/17/2025 4850. PUT BHF52RWF5	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2025	10/17/2025	171,621	832,361,850	4850	0	6,379,153	0	3,581,802		3,581,802	(2,797,351)	0	0	0	0		0001
PUT OPTION OCT25SPXP@4900 10/17/2025 4900. PUT BHF52RWG3	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	10/17/2025	87,183	427,196,700	4900	0	3,666,917	0	1,931,296		1,931,296	(1,735,621)	0	0	0	0		0001
PUT OPTION OCT25SPXP@5000 10/17/2025 5000. PUT BHF52RWK4	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	10/17/2025	85,431	427,155,000	5000	0	4,092,145	0	2,157,366		2,157,366	(1,934,779)	0	0	0	0		0001
PUT OPTION OCT25SPXP@5150 10/17/2025 5150. PUT BHF52RWL2	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2025	10/17/2025	111,616	574,822,400	5150	0	6,102,047	0	3,537,008		3,537,008	(2,565,039)	0	0	0	0		0001
PUT OPTION OCT25SPXP@5000 10/17/2025 5000. PUT BHF52WK91	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2025	10/17/2025	85,431	427,155,000	5000	0	3,723,083	0	2,157,366		2,157,366	(1,565,717)	0	0	0	0		0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										21,861,473	102,214,377	0	72,706,275	XXX	72,706,275	(70,532,910)	0	0	0	0	XXX	XXX
Interest Rate Swap With MORGANSTANLEYCAPITALSERVICE RCV SOFR PAY 6.00 04/28/2026 BHF3F6SR1	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/15/2022	04/28/2026	0	1,000,000,000	0.06	4,390,000	0	0	10,804		10,804	(220,061)	0	0	0	0		0004
Interest Rate Swap With MORGANSTANLEYCAPITALSERVICE RCV SOFR PAY 5.50 12/05/2025 BHF40BVX7	Liability Portfolio	N/A	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/05/2025	0	250,000,000	0.055	475,000	0	0	1,567		1,567	(23,841)	0	0	0	0		0004
Interest Rate Swap With 4.5000000SOFRCAP RCV SOFR PAY 4.50 11/27/2027 BHF4G3XH1	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	08/19/2024	11/27/2027	0	500,000,000	0.045	2,947,893	38,001	(32,779)	1,197,483	^	1,197,483	(1,121,513)	0	(101,587)	0	0		0004
Interest Rate Swap With 4.5000000SOFRCAP RCV SOFR PAY 4.50 11/27/2027 BHF4G3XK4	Liability Portfolio	N/A	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	08/19/2024	11/27/2027	0	500,000,000	0.045	2,954,543	38,086	(32,779)	1,197,501	^	1,197,501	(1,121,526)	0	(101,817)	0	0		0004
Interest Rate Swap With CITIBANK RCV SOFR PAY 5.25 02/28/2028 BHF4V0EN8	Liability Portfolio	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	02/26/2025	02/28/2028	0	1,000,000,000	0.0525	0	33,406	7,851	1,315,999	^	1,315,999	(1,708,226)	0	(48,979)	0	0		0004

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0179999999. Subtotal - Purchased Options - Hedging Other - Caps										10,767,436	109,493	(57,707)	3,723,354	XXX	3,723,354	(4,195,167)	0	(252,383)	0	0	XXX	XXX
Interest Rate Swap With MORGANSTANLEYCAPITALSERVICE RCV 1.50 PAY SR3Y 01/03/2026 BHF36UY91	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/18/2022	01/03/2026	0	500,000,000	0.015	4,062,500	0	0	959		959	(34,866)	0	0	0	0		0003
Interest Rate Swap With DEUTSCHE BANK SECURITIES INC. RCV SR3Y PAY 0.50 01/03/2026 BHF36UZ25	Liability Portfolio	N/A	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/18/2022	01/03/2026	0	500,000,000	0.005	(1,650,000)	0	0	(152)		(152)	15,439	0	0	0	0		0003
Interest Rate Swap With JPMORGAN CHASE BK RCV SR3Y PAY 0.50 01/03/2026 BHF387105	Liability Portfolio	N/A	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	01/03/2026	0	250,000,000	0.005	(781,250)	0	0	(76)		(76)	7,719	0	0	0	0		0003
Interest Rate Swap With GSCMW RCV 2.00 PAY SR3Y 01/03/2026 BHF3871B1	Liability Portfolio	N/A	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/16/2022	01/03/2026	0	250,000,000	0.02	2,562,500	0	0	1,125		1,125	(29,230)	0	0	0	0		0003
Interest Rate Swap With CREDIT AGRICOLE SECURITIES USA RCV SR3Y PAY 0.50 01/05/2026 BHF3E1KZ3	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	10/18/2022	01/05/2026	0	500,000,000	0.0143	0	0	0	(167)		(167)	15,565	0	0	0	0		0003
Interest Rate Swap With CREDIT AGRICOLE SECURITIES USA RCV 2.30 PAY SR3Y 01/05/2026 BHF3E1LM1	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	10/18/2022	01/05/2026	0	500,000,000	0.00407	2,775,000	0	0	4,006		4,006	(80,954)	0	0	0	0		0003
Interest Rate Swap With CREDIT AGRICOLE CIB(NEW YORK) RCV 3.25 PAY SOFR 11/18/2027 BHF4MRNP4	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	11/14/2024	11/18/2027	0	500,000,000		4,003,979	43,583	0	4,838,590	^	4,838,590	1,347,902	0	(106,765)	0	0		0003
Interest Rate Swap With NOMURA GLOBAL FINANCIAL RCV 3.25 PAY SOFR 01/17/2028 BHF4RQZ11	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/15/2025	01/17/2028	0	500,000,000		0	35,804	(97,753)	5,415,084	^	5,415,084	2,161,361	0	(78,816)	0	0		0003
0189999999. Subtotal - Purchased Options - Hedging Other - Floors										10,972,729	79,387	(97,753)	10,259,369	XXX	10,259,369	3,402,936	0	(185,581)	0	0	XXX	XXX
Interest Rate Swap With BNP_VCSA RCV 3.50 PAY SOFR 12/05/2026 BHF40BVT6	Liability Portfolio	N/A	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/05/2026	0	500,000,000		3,435,000	0	0	1,329,376		1,329,376	33,952	0	0	0	2,992,571		0003
Interest Rate Swap With GSCBK_VCSA RCV SOFR PAY 5.00 12/27/2032 BHF41B3Y5	Liability Portfolio	N/A	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/21/2023	12/27/2032	0	700,000,000	0.05	11,143,173	173,296	0	10,154,009	^	10,154,009	(3,361,635)	0	(554,722)	0	9,584,269		0004

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Interest Rate Swap With GSCBK_VCSA RCV SOFR PAY 5.00 12/27/2032 BHF41B4Z1 CALL OPTION APR26SPXC@5365.19 04/17/2026 5365.19 CALL BHF440ZE5; PUT OPTION APR26SPXP@5365.19 04/17/2026 5365.19 PUT	Liability Portfolio	N/A	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2023	12/27/2032	0	300,000,000	0.05	4,795,551	74,579	0	4,473,960	^	4,473,960	(1,318,696)	0	(238,729)	0	4,107,544		0004
BHF43F084 CALL OPTION APR26SPXC@5496.54 04/10/2026 5496.54 CALL BHF44TEM7; PUT OPTION APR26SPXP@5496.54 04/10/2026 5496.54 PUT	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/07/2024	04/17/2026	68,049	365,095,810	5365.19 / 5365.19	0	0	0	66,566,385		66,566,385	14,793,359	0	0	0	1,629,960		0001
BHF44TEN5 CALL OPTION JUL25MXEAC@2339 07/18/2025 2339. CALL BHF4FU5T7; CALL OPTION JUL25MXEAC@2497 07/18/2025 2497. CALL	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/22/2024	04/10/2026	64,000	351,778,563	5496.54 / 5496.54	0	0	0	54,271,070		54,271,070	13,781,279	0	0	0	1,551,501		0001
BHF4FU5W0 CALL OPTION JUL25SPLVP5UPC@277 07/18/2025 277. CALL BHF4FU5V2; CALL OPTION JUL25SPLVP5UPC@294 07/18/2025 294. CALL	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/15/2024	07/18/2025	5,177	12,517,986	2339 / 2497	431,161	0	0	805,093		805,093	559,225	0	0	0	13,899		0005
BHF4FU5U4 CALL OPTION JUL25SPXC@5486 07/18/2025 5486. CALL BHF4FU5X8; CALL OPTION JUL25SPXC@5870 07/18/2025 5870. CALL	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/15/2024	07/18/2025	531,575	151,764,663	277 / 294	6,471,633	0	0	8,331,632		8,331,632	1,682,907	0	0	0	168,512		0005
BHF4FU5Y6 CALL OPTION JUL25MXEAC@2344 07/18/2025 2344. CALL BHF4FX6C7; CALL OPTION JUL25MXEAC@2625 07/18/2025 2625. CALL	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/14/2024	07/18/2025	11,011	62,520,458	5486 / 5870	2,359,017	0	0	4,136,248		4,136,248	938,881	0	0	0	69,420		0005
BHF4FX6D5	Fixed Index Annuities	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2024	07/18/2025	289	718,021	2344 / 2625	36,743	0	0	76,161		76,161	59,275	0	0	0	797		0005

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CALL OPTION JUL25RTYC@2158 07/18/2025 2158. CALL BHF4FX6E3; CALL OPTION JUL25RTYC@2453 07/18/2025 2453. CALL BHF4FX6G8	Fixed Index Annuities	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2024	07/18/2025	315	726,233	2158 / 2453	37,785	0	0	16,643		16,643	(27,726)	0	0	0	806		0005
CALL OPTION JUL25SPXC@5513 07/18/2025 5513. CALL BHF4FX6H6; CALL OPTION JUL25SPXC@6066 07/18/2025 6066. CALL BHF4FX6F0	Fixed Index Annuities	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2024	07/18/2025	4,627	26,788,017	5513 / 6066	1,427,169	0	0	2,433,240		2,433,240	627,716	0	0	0	29,744		0005
CALL OPTION JUL25SPXC@5428 07/18/2025 5428. CALL BHF4FX702; CALL OPTION JUL25SPXC@5652 07/18/2025 5652. CALL BHF4FX710	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2024	07/18/2025	362	2,005,480	5428 / 5652	55,280	0	0	80,195		80,195	15,384	0	0	0	2,227		0005
CALL OPTION JUL25SPXC@5531 07/18/2025 5531. CALL BHF4FX728; CALL OPTION JUL25SPXC@6148 07/18/2025 6148. CALL BHF4FX6Z6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2024	07/18/2025	548	3,200,046	5531 / 6148	178,580	0	0	313,790		313,790	83,767	0	0	0	3,553		0005
CALL OPTION AUG25SPXC@5326 08/15/2025 5326. CALL BHF4J3XA3; CALL OPTION AUG25SPXC@5907 08/15/2025 5907. CALL BHF4J3XF2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/24/2024	08/15/2025	8,722	48,987,113	5326 / 5907	3,591,367	0	0	4,743,860		4,743,860	872,144	0	0	0	86,953		0005
CALL OPTION AUG25MXEAC@2272 08/15/2025 2272. CALL BHF4J3XB1; CALL OPTION AUG25MXEAC@2572 08/15/2025 2572. CALL BHF4J3XE5	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/24/2024	08/15/2025	3,129	7,578,438	2272 / 2572	580,774	0	0	872,512		872,512	571,189	0	0	0	13,452		0005
CALL OPTION AUG25SPLVP5UPC@284 08/15/2025 284. CALL BHF4J3XD7; CALL OPTION AUG25SPLVP5UPC@301 08/15/2025 301. CALL BHF4J3XC9	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/25/2024	08/15/2025	644,277	188,451,023	284 / 301	7,209,460	0	0	7,238,293		7,238,293	1,191,133	0	0	0	334,504		0005

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CALL OPTION AUG25MXEAC@2310 08/15/2025 2310. CALL BHF4J3YF1; CALL OPTION AUG25MXEAC@2684 08/15/2025 2684. CALL BHF4J3YC8	Fixed Index Annuities	N/A	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/24/2024	08/15/2025	145	362,065	2310 / 2684	29,496	0	0	46,215		46,215	33,864	0	0	0	643		0005
CALL OPTION AUG25SPXC@5387 08/15/2025 5387. CALL BHF4J3YG9; CALL OPTION AUG25SPXC@6067 08/15/2025 6067. CALL BHF4J3YD6	Fixed Index Annuities	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/24/2024	08/15/2025	3,208	18,372,216	5387 / 6067	1,449,607	0	0	1,976,958		1,976,958	397,408	0	0	0	32,611		0005
CALL OPTION AUG25RTYC@2076 08/15/2025 2076. CALL BHF4J3YH7; CALL OPTION AUG25RTYC@2386 08/15/2025 2386. CALL BHF4J3YE4	Fixed Index Annuities	N/A	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/24/2024	08/15/2025	248	553,288	2076 / 2386	43,854	0	0	31,973		31,973	(11,740)	0	0	0	982		0005
CALL OPTION AUG25SPXC@5159 08/15/2025 5159. CALL BHF4J44D7; CALL OPTION AUG25SPXC@5839 08/15/2025 5839. CALL BHF4J44G0	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/24/2024	08/15/2025	188	1,033,812	5159 / 5839	94,685	0	0	121,696		121,696	20,199	0	0	0	1,835		0005
CALL OPTION AUG25SPXC@5439 08/15/2025 5439. CALL BHF4J44E5; CALL OPTION AUG25SPXC@6117 08/15/2025 6117. CALL BHF4J44F2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/24/2024	08/15/2025	1,047	6,049,566	5439 / 6117	456,668	0	0	631,912		631,912	131,510	0	0	0	10,738		0005
PUT OPTION OCT25SPXP@3415.36 10/17/2025 3415.36 PUT BHF4K4E77; PUT OPTION OCT25SPXP@4838.43 10/17/2025 4838.43 PUT BHF4K4ED4	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/07/2024	10/17/2025	87,184	359,799,226	3415.36 / 4838.43	(8,387,048)	0	0	(1,394,015)		(1,394,015)	3,628,863	0	0	0	983,099		0001
PUT OPTION OCT25SPXP@3417.56 10/17/2025 3417.56 PUT BHF4K4EE2; PUT OPTION OCT25SPXP@4841.55 10/17/2025 4841.55 PUT BHF4K4EF9	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/07/2024	10/17/2025	87,184	360,031,117	3417.56 / 4841.55	(8,392,454)	0	0	(1,399,757)		(1,399,757)	3,644,084	0	0	0	983,732		0001

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CALL OPTION APR25COJ5C@130 SEP25SPLVP5UPC@289 09/19/2025 289. CALL BHF4L7RM2; APR25COJ5C@130 SEP25SPLVP5UPC@308 09/19/2025 308. CALL BHF4L7RL4	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2024	09/19/2025	571,547	170,606,780	289 / 308	6,841,418	0	0	4,671,146		4,671,146	302,841	0	0	0	401,849		0005
CALL OPTION APR25COJ5C@130 SEP25MXEAC@2394 09/19/2025 2394. CALL BHF4L7RN0; APR25COJ5C@130 SEP25MXEAC@2583 09/19/2025 2583. CALL BHF4L7RK6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2024	09/19/2025	5,237	13,032,275	2394 / 2583	464,169	0	0	845,328		845,328	606,461	0	0	0	30,696		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@5528 09/19/2025 5528. CALL BHF4L7RQ3; APR25COJ5C@130 SEP25SPXC@5988 09/19/2025 5988. CALL BHF4L7RP5	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/22/2024	09/19/2025	9,884	56,912,072	5528 / 5988	3,210,963	0	0	3,951,210		3,951,210	689,383	0	0	0	134,051		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2150 09/19/2025 2150. CALL BHF4L8JE7; APR25COJ5C@130 SEP25RTYC@2419 09/19/2025 2419. CALL BHF4L8JG2	Fixed Index Annuities	N/A	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2024	09/19/2025	184	420,348	2150 / 2419	25,554	0	0	17,204		17,204	(8,509)	0	0	0	990		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@5612 09/19/2025 5612. CALL BHF4L8JF4; APR25COJ5C@130 SEP25SPXC@6198 09/19/2025 6198. CALL BHF4L8JD9	Fixed Index Annuities	N/A	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/22/2024	09/19/2025	3,525	20,815,125	5612 / 6198	1,337,808	0	0	1,685,257		1,685,257	325,488	0	0	0	49,028		0005

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CALL OPTION APR25COJ5C@130 SEP25MXEAC@2401 09/19/2025 2401. CALL BHF4L8JH0; APR25COJ5C@130 SEP25MXEAC@2658 09/19/2025 2658. CALL BHF4L8JJ6	Fixed Index Annuities	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2024	09/19/2025	172	435,074	2401 / 2658	17,741	0	0	35,633		35,633	26,853	0	0	0	1,025		0005
CALL OPTION APR25COJ5C@130 AUG25RTYC@2038 08/15/2025 2038. CALL BHF4LASM4; APR25COJ5C@130 AUG25RTYC@2284 08/15/2025 2284. CALL BHF4LASS1	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/24/2024	08/15/2025	96	207,456	2038 / 2284	14,355	0	0	13,646		13,646	(1,528)	0	0	0	368		0005
CALL OPTION APR25COJ5C@130 AUG25MXEAC@2389 08/15/2025 2389. CALL BHF4LASN2; APR25COJ5C@130 AUG25MXEAC@2674 08/15/2025 2674. CALL BHF4LASU6	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2024	08/15/2025	130	329,095	2389 / 2674	15,370	0	0	30,850		30,850	24,403	0	0	0	584		0005
CALL OPTION APR25COJ5C@130 AUG25MXEAC@2228 08/15/2025 2228. CALL BHF4LASP7; APR25COJ5C@130 AUG25MXEAC@2490 08/15/2025 2490. CALL BHF4LAST9	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2024	08/15/2025	52	122,668	2228 / 2490	8,502	0	0	13,043		13,043	7,275	0	0	0	218		0005
CALL OPTION APR25COJ5C@130 AUG25RTYC@2168 08/15/2025 2168. CALL BHF4LASR3; APR25COJ5C@130 AUG25RTYC@2442 08/15/2025 2442. CALL BHF4LASQ5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/24/2024	08/15/2025	408	940,440	2168 / 2442	52,593	0	0	28,342		28,342	(26,190)	0	0	0	1,669		0005

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CALL OPTION APR25COJ5C@130 SEP25SPXC@5437 09/19/2025 5437. CALL BHF4LASY8; APR25COJ5C@130 SEP25SPXC@5809 09/19/2025 5809. CALL BHF4LASX0	Fixed Index Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/24/2024	09/19/2025	207	1,163,961	5437 / 5809	56,722	0	0	69,387		69,387	10,952	0	0	0	2,742		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@5620 09/19/2025 5620. CALL BHF4LASZ5; APR25COJ5C@130 SEP25SPXC@6202 09/19/2025 6202. CALL BHF4LASW2	Fixed Index Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/24/2024	09/19/2025	930	5,497,230	5620 / 6202	345,170	(1)	0	440,365		440,365	85,488	0	0	0	12,948		0005
CALL OPTION APR25COJ5C@130 OCT25MXEAC@2381 10/17/2025 2381. CALL BHF4MWR79; APR25COJ5C@130 OCT25MXEAC@2630 10/17/2025 2630. CALL BHF4MWR61	Fixed Index Annuities	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/19/2024	10/17/2025	390	977,145	2381 / 2630	27,203	0	0	79,132		79,132	55,603	0	0	0	2,670		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5800 10/17/2025 5800. CALL BHF4MWRA2; APR25COJ5C@130 OCT25SPXC@6320 10/17/2025 6320. CALL BHF4MWR87	Fixed Index Annuities	N/A	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2024	10/17/2025	5,594	33,899,640	5800 / 6320	1,765,610	0	0	2,114,368		2,114,368	402,351	0	0	0	92,626		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2216 10/17/2025 2216. CALL BHF4MWRB0; APR25COJ5C@130 OCT25RTYC@2432 10/17/2025 2432. CALL BHF4MWR95	Fixed Index Annuities	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/19/2024	10/17/2025	522	1,213,128	2216 / 2432	62,995	0	0	34,955		34,955	(19,420)	0	0	0	3,315		0005

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CALL OPTION APR25COJ5C@130 OCT25SPXC@5765 10/17/2025 5765. CALL BHF4MY090; APR25COJ5C@130 OCT25SPXC@6145 10/17/2025 6145. CALL BHF4MY082	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2024	10/17/2025	13,935	82,982,925	5765 / 6145	3,464,366	0	0	4,156,657		4,156,657	750,675	0	0	0	226,739		0005
CALL OPTION APR25COJ5C@130 OCT25MXEAC@2379 10/17/2025 2379. CALL BHF4MY0A7; APR25COJ5C@130 OCT25MXEAC@2546 10/17/2025 2546. CALL BHF4MY074	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/19/2024	10/17/2025	6,603	16,259,888	2379 / 2546	386,804	0	0	942,971		942,971	620,121	0	0	0	44,428		0005
CALL OPTION APR25COJ5C@130 OCT25SPLVP5UPC@291 10/17/2025 291. CALL BHF4MY0C3; APR25COJ5C@130 OCT25SPLVP5UPC@312 10/17/2025 312. CALL BHF4MY0B5	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2024	10/17/2025	618,910	186,601,365	291 / 312	7,910,351	0	0	4,432,946		4,432,946	(83,388)	0	0	0	509,861		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5686 10/17/2025 5686. CALL BHF4MY0F6; APR25COJ5C@130 OCT25SPXC@5934 10/17/2025 5934. CALL BHF4MY0E9	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2024	10/17/2025	258	1,498,980	5686 / 5934	48,487	0	0	53,444		53,444	8,715	0	0	0	4,096		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5774 10/17/2025 5774. CALL BHF4MY0G4; APR25COJ5C@130 OCT25SPXC@6318 10/17/2025 6318. CALL BHF4MY0D1	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2024	10/17/2025	542	3,276,932	5774 / 6318	183,615	0	0	216,139		216,139	40,763	0	0	0	8,954		0005

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CALL OPTION APR25COJ5C@130 NOV25SPXC@5815 11/21/2025 5815. CALL BHF4PD9B9; APR25COJ5C@130 NOV25SPXC@6308 11/21/2025 6308. CALL BHF4PD9A1	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	11/21/2025	10,243	62,087,945	5815 / 6308	3,445,934	0	0	3,652,821		3,652,821	641,561	0	0	0	194,990		0005
CALL OPTION APR25COJ5C@130 NOV25MXEAC@2281 11/21/2025 2281. CALL BHF4PD9C7; APR25COJ5C@130 NOV25MXEAC@2444 11/21/2025 2444. CALL BHF4PD9E3	Fixed Index Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/11/2024	11/21/2025	6,372	15,053,850	2281 / 2444	595,400	0	0	923,376		923,376	449,202	0	0	0	47,277		0005
CALL OPTION APR25COJ5C@130 NOV25SPLVP5UPC@292 11/21/2025 292. CALL BHF4PD9F0; APR25COJ5C@130 NOV25SPLVP5UPC@317 11/21/2025 317. CALL BHF4PD9D5	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/11/2024	11/21/2025	539,296	164,215,632	292 / 317	6,714,235	0	0	3,999,257		3,999,257	(102,995)	0	0	0	515,726		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2342 11/21/2025 2342. CALL BHF4PE2F5; APR25COJ5C@130 NOV25RTYC@2623 11/21/2025 2623. CALL BHF4PE2E8	Fixed Index Annuities	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	11/21/2025	295	732,338	2342 / 2623	41,357	0	0	13,631		13,631	(14,157)	0	0	0	2,300		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5903 11/21/2025 5903. CALL BHF4PE2G3; APR25COJ5C@130 NOV25SPXC@6478 11/21/2025 6478. CALL BHF4PE2D0	Fixed Index Annuities	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	11/21/2025	3,932	24,341,046	5903 / 6478	1,424,005	0	0	1,476,208		1,476,208	271,908	0	0	0	76,444		0005

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CALL OPTION APR25COJ5C@130 NOV25MXEAC@2285 11/21/2025 2285. CALL BHF4PE2H1; APR25COJ5C@130 NOV25MXEAC@2520 11/21/2025 2520. CALL BHF4PE2J7	Fixed Index Annuities	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/11/2024	11/21/2025	253	607,833	2285 / 2520	30,828	0	0	51,674		51,674	27,925	0	0	0	1,909		0005
CALL OPTION APR25COJ5C@130 JUL25SPXC@6195 07/18/2025 6195. CALL BHF4PM0H5; PUT OPTION JUL25SPXP@6195 07/18/2025 6195. PUT BHF4PM3D1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	2,137	13,241,503	6195 / 6195	68,163	0	0	54,561		54,561	451,718	0	0	0	14,703		0005
CALL OPTION APR25COJ5C@130 JUL25RTYC@2445 07/18/2025 2445. CALL BHF4PM0J1; PUT OPTION JUL25RTYP@2445 07/18/2025 2445. PUT BHF4PM3E9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/18/2025	1,330	3,252,632	2445 / 2445	(54,740)	0	0	(352,022)		(352,022)	(131,876)	0	0	0	3,612		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2465 10/17/2025 2465. CALL BHF4PM0L6; PUT OPTION OCT25RTYP@2465 10/17/2025 2465. PUT BHF4PM3N9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	1,327	3,270,291	2465 / 2465	(52,671)	0	0	(350,984)		(350,984)	(133,355)	0	0	0	8,936		0005
CALL OPTION APR25COJ5C@130 OCT25NDXC@20565 10/17/2025 20565 CALL BHF4PM0M4; PUT OPTION OCT25NDXP@20565 10/17/2025 20565 PUT BHF4PMB59	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/17/2024	10/17/2025	60	1,234,723	20565 / 20565	135,792	0	0	142,123		142,123	73,978	0	0	0	3,374		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2470 11/21/2025 2470. CALL BHF4PM0P7; PUT OPTION NOV25RTYP@2470 11/21/2025 2470. PUT BHF4PMB42	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	1,050	2,594,513	2470 / 2470	(37,820)	0	0	(275,604)		(275,604)	(106,465)	0	0	0	8,148		0005

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CALL OPTION APR25COJ5C@130 FEB26SPXC@6330 02/20/2026 6330. CALL BHF4PM005; PUT OPTION FEB26SPXP@6330 02/20/2026 6330. PUT BHF4PMBC4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	02/20/2026	1,026	6,494,390	6330 / 6330	29,230	0	0	13,518		13,518	206,143	0	0	0	26,055		0005
CALL OPTION APR25COJ5C@130 FEB26RTYC@2495 02/20/2026 2495. CALL BHF4PM0T9; PUT OPTION FEB26RTYP@2495 02/20/2026 2495. PUT BHF4PMBD2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/20/2026	146	365,218	2495 / 2495	(4,291)	0	0	(39,251)		(39,251)	(15,183)	0	0	0	1,465		0005
CALL OPTION APR25COJ5C@130 MAR26SPXC@6350 03/20/2026 6350. CALL BHF4PM0V4; PUT OPTION MAR26SPXP@6350 03/20/2026 6350. PUT BHF4PMBE0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	03/20/2026	710	4,509,199	6350 / 6350	17,192	0	0	6,999		6,999	141,856	0	0	0	19,138		0005
CALL OPTION APR25COJ5C@130 MAR26NDXC@20920 03/20/2026 20920 CALL BHF4PM0X0; PUT OPTION MAR26NDXP@20920 03/20/2026 20920 PUT BHF4PMBF7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/17/2024	03/20/2026	59	1,242,020	20920 / 20920	134,898	0	0	139,092		139,092	71,310	0	0	0	5,271		0005
CALL OPTION APR25COJ5C@130 MAR26RTYC@2500 03/20/2026 2500. CALL BHF4PM101; PUT OPTION MAR26RTYP@2500 03/20/2026 2500. PUT BHF4PM3T6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/20/2026	327	817,325	2500 / 2500	(11,489)	0	0	(87,306)		(87,306)	(34,079)	0	0	0	3,469		0005
CALL OPTION APR25COJ5C@130 APR26SPXC@6365 04/17/2026 6365. CALL BHF4PM119; PUT OPTION APR26SPXP@6365 04/17/2026 6365. PUT BHF4PMBG5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	04/17/2026	717	4,560,841	6365 / 6365	27,709	0	0	6,875		6,875	141,008	0	0	0	20,362		0005

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CALL OPTION APR25COJ5C@130 OCT26SPXC@6475 10/16/2026 6475. CALL BHF4PM143; PUT OPTION OCT26SPXP@6475 10/16/2026 6475. PUT BHF4PMBN0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	10/16/2026	452	2,928,902	6475 / 6475	18,523	0	0	(5,336)		(5,336)	77,300	0	0	0	16,671		0005
CALL OPTION APR25COJ5C@130 NOV26SPXC@6490 11/20/2026 6490. CALL BHF4PM150; PUT OPTION NOV26SPXP@6490 11/20/2026 6490. PUT BHF4PMBP5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	11/20/2026	482	3,131,036	6490 / 6490	22,448	0	0	(5,237)		(5,237)	79,891	0	0	0	18,469		0005
CALL OPTION APR25COJ5C@130 APR26RTYC@2505 04/17/2026 2505. CALL BHF4PM168; PUT OPTION APR26RTYP@2505 04/17/2026 2505. PUT BHF4PMBH3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/17/2026	173	432,363	2505 / 2505	(5,013)	0	0	(46,011)		(46,011)	(18,192)	0	0	0	1,930		0005
CALL OPTION APR25COJ5C@130 JAN27SPXC@6525 01/15/2027 6525. CALL BHF4PM184; PUT OPTION JAN27SPXP@6525 01/15/2027 6525. PUT BHF4PMBR1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	01/15/2027	253	1,651,934	6525 / 6525	12,311	0	0	(4,887)		(4,887)	39,622	0	0	0	10,267		0005
CALL OPTION APR25COJ5C@130 AUG28SPXC@6890 08/18/2028 6890. CALL BHF4PM192; PUT OPTION AUG28SPXP@6890 08/18/2028 6890. PUT BHF4PMBS9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	08/18/2028	991	6,827,232	6890 / 6890	68,916	0	0	(71,434)		(71,434)	71,659	0	0	0	60,460		0005
CALL OPTION APR25COJ5C@130 SEP28SPXC@6910 09/15/2028 6910. CALL BHF4PM1A9; PUT OPTION SEP28SPXP@6910 09/15/2028 6910. PUT BHF4PMBT7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	09/15/2028	4,624	31,949,145	6910 / 6910	286,479	0	0	(348,807)		(348,807)	318,160	0	0	0	286,373		0005

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CALL OPTION APR25COJ5C@130 SEP28RTYC@2685 09/15/2028 2685. CALL BHF4PM1C5; PUT OPTION SEP28RTYP@2685 09/15/2028 2685. PUT BHF4PMBU4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/15/2028	1,148	3,081,816	2685 / 2685	(6,470)	0	0	(311,413)		(311,413)	(175,834)	0	0	0	27,624		0005
CALL OPTION APR25COJ5C@130 SEP28MXEAC@2505 09/15/2028 2505. CALL BHF4PM1E1; PUT OPTION SEP28MXEAP@2505 09/15/2028 2505. PUT BHF4PMBV2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/15/2028	389	974,670	2505 / 2505	(3,047)	0	0	98,985		98,985	118,922	0	0	0	8,736		0005
CALL OPTION APR25COJ5C@130 OCT28SPXC@6930 10/20/2028 6930. CALL BHF4PM1G6; PUT OPTION OCT28SPXP@6930 10/20/2028 6930. PUT BHF4PMBW0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	10/20/2028	5,861	40,616,730	6930 / 6930	427,326	0	0	(439,382)		(439,382)	379,084	0	0	0	369,455		0005
CALL OPTION APR25COJ5C@130 OCT28MXEAC@2505 10/20/2028 2505. CALL BHF4PM1J0; PUT OPTION OCT28MXEAP@2505 10/20/2028 2505. PUT BHF4PMBY6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/20/2028	533	1,335,065	2505 / 2505	285,042	0	0	138,398		138,398	163,084	0	0	0	12,144		0005
CALL OPTION APR25COJ5C@130 NOV28SPXC@6950 11/17/2028 6950. CALL BHF4PM1L5; PUT OPTION NOV28SPXP@6950 11/17/2028 6950. PUT BHF4PMBZ3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	11/17/2028	5,733	39,841,570	6950 / 6950	409,824	0	0	(447,232)		(447,232)	351,347	0	0	0	366,580		0005
CALL OPTION APR25COJ5C@130 OCT28RTYC@2695 10/20/2028 2695. CALL BHF4PM1M3; PUT OPTION OCT28RTYP@2695 10/20/2028 2695. PUT BHF4PMBX8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/20/2028	1,056	2,845,327	2695 / 2695	(6,479)	0	0	(288,282)		(288,282)	(163,342)	0	0	0	25,881		0005

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CALL OPTION APR25COJ5C@130 NOV28RTYC@2700 11/17/2028 2700. CALL BHF4PM1N1; PUT OPTION NOV28RTYP@2700 11/17/2028 2700. PUT BHF4PMC09	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/17/2028	642	1,732,644	2700 / 2700	(1,932)	0	0	(174,350)		(174,350)	(99,972)	0	0	0	15,942		0005
CALL OPTION APR25COJ5C@130 NOV28MXEAC@2510 11/17/2028 2510. CALL BHF4PM1Q4; PUT OPTION NOV28MXEAP@2510 11/17/2028 2510. PUT BHF4PMC17	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	11/17/2028	141	353,182	2510 / 2510	(341)	0	0	36,522		36,522	43,086	0	0	0	3,250		0005
CALL OPTION APR25COJ5C@130 DEC28SPXC@6970 12/15/2028 6970. CALL BHF4PM1R2; PUT OPTION DEC28SPXP@6970 12/15/2028 6970. PUT BHF4PMC25	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	12/15/2028	5,735	39,972,950	6970 / 6970	401,507	0	0	(464,071)		(464,071)	332,352	0	0	0	371,932		0005
CALL OPTION APR25COJ5C@130 DEC28RTYC@2710 12/15/2028 2710. CALL BHF4PM1S0; PUT OPTION DEC28RTYP@2710 12/15/2028 2710. PUT BHF4PMC33	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/15/2028	630	1,706,866	2710 / 2710	(3,761)	0	0	(173,034)		(173,034)	(98,897)	0	0	0	15,882		0005
CALL OPTION APR25COJ5C@130 JAN29SPXC@6990 01/19/2029 6990. CALL BHF4PM1V3; PUT OPTION JAN29SPXP@6990 01/19/2029 6990. PUT BHF4PMC41	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	01/19/2029	5,231	36,566,717	6990 / 6990	398,206	0	0	(416,895)		(416,895)	284,766	0	0	0	344,917		0005
CALL OPTION APR25COJ5C@130 JAN29RTYC@2715 01/19/2029 2715. CALL BHF4PM1W1; PUT OPTION JAN29RTYP@2715 01/19/2029 2715. PUT BHF4PMC58	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/19/2029	733	1,989,308	2715 / 2715	(1,786)	0	0	(199,218)		(199,218)	(116,013)	0	0	0	18,764		0005

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CALL OPTION APR25COJ5C@130 FEB29SPXC@7010 02/16/2029 7010. CALL BHF4PM200; PUT OPTION FEB29SPXP@7010 02/16/2029 7010. PUT BHF4PMC66	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	02/16/2029	5,529	38,760,393	7010 / 7010	421,720	0	0	(453,872)		(453,872)	285,123	0	0	0	369,528		0005
CALL OPTION APR25COJ5C@130 FEB29RTYC@2725 02/16/2029 2725. CALL BHF4PM234; PUT OPTION FEB29RTYP@2725 02/16/2029 2725. PUT BHF4PMC82	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/16/2029	581	1,583,171	2725 / 2725	(1,761)	0	0	(159,696)		(159,696)	(92,709)	0	0	0	15,093		0005
CALL OPTION APR25COJ5C@130 MAR29SPXC@7030 03/16/2029 7030. CALL BHF4PM242; PUT OPTION MAR29SPXP@7030 03/16/2029 7030. PUT BHF4PMC74	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	03/16/2029	7,811	54,913,861	7030 / 7030	577,494	0	0	(658,554)		(658,554)	381,100	0	0	0	529,024		0005
CALL OPTION APR25COJ5C@130 MAR29RTYC@2730 03/16/2029 2730. CALL BHF4PM275; PUT OPTION MAR29RTYP@2730 03/16/2029 2730. PUT BHF4PMC90	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/16/2029	1,193	3,255,935	2730 / 2730	(4,060)	0	0	(326,031)		(326,031)	(191,531)	0	0	0	31,367		0005
CALL OPTION APR25COJ5C@130 APR29SPXC@7050 04/20/2029 7050. CALL BHF4PM283; PUT OPTION APR29SPXP@7050 04/20/2029 7050. PUT BHF4PMCA7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	04/20/2029	7,247	51,091,068	7050 / 7050	1,016,966	0	0	(597,487)		(597,487)	330,742	0	0	0	498,512		0005
CALL OPTION APR25COJ5C@130 JUL29NDXC@23800 07/20/2029 23800 CALL BHF4PM2C4; PUT OPTION JUL29NDXP@23800 07/20/2029 23800 PUT BHF4PMCF6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/17/2024	07/20/2029	54	1,281,630	23800 / 23800	134,926	(1)	0	109,327		109,327	36,535	0	0	0	12,908		0005

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CALL OPTION APR25COJ5C@130 APR29RTYC@2735 04/20/2029 2735. CALL BHF4PM2E0; PUT OPTION APR29RTYP@2735 04/20/2029 2735. PUT BHF4PMCB5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/20/2029	977	2,671,083	2735 / 2735	648	0	0	(263,988)		(263,988)	(157,986)	0	0	0	26,063		0005
CALL OPTION APR25COJ5C@130 JUL29RTYC@2760 07/20/2029 2760. CALL BHF4PM2F7; PUT OPTION JUL29RTYP@2760 07/20/2029 2760. PUT BHF4PMCG4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/20/2029	465	1,284,366	2760 / 2760	1,058	0	0	(126,765)		(126,765)	(76,783)	0	0	0	12,936		0005
CALL OPTION APR25COJ5C@130 AUG29SPXC@7130 08/17/2029 7130. CALL BHF4PM2G5; PUT OPTION AUG29SPXP@7130 08/17/2029 7130. PUT BHF4PMCH2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/13/2024	08/17/2029	7,915	56,434,449	7130 / 7130	471,738	0	0	(670,029)		(670,029)	282,336	0	0	0	573,737		0005
CALL OPTION APR25COJ5C@130 AUG29RTYC@2765 08/17/2029 2765. CALL BHF4PM2J9; PUT OPTION AUG29RTYP@2765 08/17/2029 2765. PUT BHF4PMCJ8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/17/2029	658	1,819,895	2765 / 2765	2,461	0	0	(178,081)		(178,081)	(109,133)	0	0	0	18,502		0005
CALL OPTION APR25COJ5C@130 AUG29NDXC@23880 08/17/2029 23880 CALL BHF4PM2K6; PUT OPTION AUG29NDXP@23880 08/17/2029 23880 PUT BHF4PMCK5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/17/2024	08/17/2029	153	3,643,610	23880 / 23880	381,828	0	0	308,599		308,599	102,380	0	0	0	37,042		0005
CALL OPTION APR25COJ5C@130 SEP29SPXC@7150 09/21/2029 7150. CALL BHF4PM2L4; PUT OPTION SEP29SPXP@7150 09/21/2029 7150. PUT BHF4PMCL3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/13/2024	09/21/2029	8,652	61,862,301	7150 / 7150	(436,583)	0	0	(706,488)		(706,488)	287,356	0	0	0	636,170		0005

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CALL OPTION APR25COJ5C@130 DEC29SPXC@7210 12/21/2029 7210. CALL BHF4PM2P5; PUT OPTION DEC29SPXP@7210 12/21/2029 7210. PUT BHF4PMCT6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/13/2024	12/21/2029	7,984	57,562,117	7210 / 7210	546,161	0	0	(635,704)		(635,704)	216,872	0	0	0	609,143		0005
CALL OPTION APR25COJ5C@130 DEC29RTYC@2795 12/21/2029 2795. CALL BHF4PM2Q3; PUT OPTION DEC29RTYP@2795 12/21/2029 2795. PUT BHF4PMCU3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/21/2029	320	895,015	2795 / 2795	3,171	0	0	(85,822)		(85,822)	(54,221)	0	0	0	9,471		0005
CALL OPTION APR25COJ5C@130 JAN30RTYC@2805 01/18/2030 2805. CALL BHF4PM2U4; PUT OPTION JAN30RTYP@2805 01/18/2030 2805. PUT BHF4PMCW9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/18/2030	131	367,483	2805 / 2805	2,103	0	0	(35,402)		(35,402)	(22,297)	0	0	0	3,922		0005
CALL OPTION APR25COJ5C@130 JAN30SPXC@7230 01/18/2030 7230. CALL BHF4PM2W0; PUT OPTION JAN30SPXP@7230 01/18/2030 7230. PUT BHF4PMCV1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/13/2024	01/18/2030	5,242	37,898,792	7230 / 7230	365,517	0	0	(420,830)		(420,830)	130,984	0	0	0	404,478		0005
CALL OPTION APR25COJ5C@130 FEB30SPXC@7250 02/15/2030 7250. CALL BHF4PM2X8; PUT OPTION FEB30SPXP@7250 02/15/2030 7250. PUT BHF4PMCX7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/13/2024	02/15/2030	1,006	7,295,965	7250 / 7250	71,128	0	0	(81,298)		(81,298)	23,024	0	0	0	78,520		0005
CALL OPTION APR25COJ5C@130 APR30RTYC@2825 04/19/2030 2825. CALL BHF4PM2Y6; PUT OPTION APR30RTYP@2825 04/19/2030 2825. PUT BHF4PMCY5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/19/2030	105	296,230	2825 / 2825	2,444	0	0	(27,846)		(27,846)	(18,067)	0	0	0	3,247		0005

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CALL OPTION APR25COJ5C@130 JUL25NDXC@20350 07/18/2025 20350 CALL BHF4PM9K9; PUT OPTION JUL25NDXP@20350 07/18/2025 20350 PUT BHF4PMAV3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/17/2024	07/18/2025	51	1,035,001	20350 / 20350	114,469	0	0	120,889		120,889	62,893	0	0	0	1,149		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@6215 08/15/2025 6215. CALL BHF4PM9L7; PUT OPTION AUG25SPXP@6215 08/15/2025 6215. PUT BHF4PMAU5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	3,683	22,889,845	6215 / 6215	107,765	0	0	73,196		73,196	768,147	0	0	0	40,630		0005
CALL OPTION APR25COJ5C@130 AUG25RTYC@2450 08/15/2025 2450. CALL BHF4PM9M5; PUT OPTION AUG25RTYP@2450 08/15/2025 2450. PUT BHF4PMB26	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/15/2025	425	1,041,348	2450 / 2450	(15,482)	0	0	(111,616)		(111,616)	(41,960)	0	0	0	1,848		0005
CALL OPTION APR25COJ5C@130 AUG25NDXC@20420 08/15/2025 20420 CALL BHF4PM9N3; PUT OPTION AUG25NDXP@20420 08/15/2025 20420 PUT BHF4PMAW1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/17/2024	08/15/2025	97	1,989,521	20420 / 20420	218,992	0	0	231,291		231,291	120,733	0	0	0	3,531		0005
CALL OPTION APR25COJ5C@130 AUG25MXEAC@2365 08/15/2025 2365. CALL BHF4PM9P8; PUT OPTION AUG25MXEAP@2365 08/15/2025 2365. PUT BHF4PMAX9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/15/2025	132	311,447	2365 / 2365	(3,441)	0	0	39,456		39,456	50,198	0	0	0	553		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2455 09/19/2025 2455. CALL BHF4PM9Q6; PUT OPTION SEP25RTYP@2455 09/19/2025 2455. PUT BHF4PMAY7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	761	1,868,206	2455 / 2455	(26,980)	0	0	(198,448)		(198,448)	(76,155)	0	0	0	4,400		0005

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CALL OPTION APR25COJ5C@130 SEP25SPXC@6235 09/19/2025 6235. CALL BHF4PM9R4; PUT OPTION SEP25SPXP@6235 09/19/2025 6235. PUT BHF4PM3G4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	2,728	17,010,015	6235 / 6235	77,916	0	0	53,227		53,227	564,875	0	0	0	40,066		0005
CALL OPTION APR25COJ5C@130 SEP25MXEAC@2370 09/19/2025 2370. CALL BHF4PM9S2; PUT OPTION SEP25MXEAP@2370 09/19/2025 2370. PUT BHF4PMAZ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/19/2025	155	367,492	2370 / 2370	(3,802)	0	0	46,109		46,109	58,420	0	0	0	866		0005
CALL OPTION APR25COJ5C@130 SEP25NDXC@20490 09/19/2025 20490 CALL BHF4PM9T0; PUT OPTION SEP25NDXP@20490 09/19/2025 20490 PUT BHF4PM3J8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/17/2024	09/19/2025	124	2,532,359	20490 / 20490	279,324	0	0	294,090		294,090	152,659	0	0	0	5,965		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@6255 10/17/2025 6255. CALL BHF4PM9U7; PUT OPTION OCT25SPXP@6255 10/17/2025 6255. PUT BHF4PM3M1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	2,397	14,990,670	6255 / 6255	63,486	0	0	38,581		38,581	494,812	0	0	0	40,960		0005
CALL OPTION APR25COJ5C@130 OCT25MXEAC@2375 10/17/2025 2375. CALL BHF4PM9V5; PUT OPTION OCT25MXEAP@2375 10/17/2025 2375. PUT BHF4PMB34	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/17/2025	116	275,524	2375 / 2375	(3,267)	0	0	34,463		34,463	43,732	0	0	0	753		0005
CALL OPTION APR25COJ5C@130 NOV25NDXC@20635 11/21/2025 20635 CALL BHF4PM9W3; PUT OPTION NOV25NDXP@20635 11/21/2025 20635 PUT BHF4PMB75	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/17/2024	11/21/2025	47	977,067	20635 / 20635	107,514	0	0	112,284		112,284	58,014	0	0	0	3,069		0005

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CALL OPTION APR25COJ5C@130 DEC25RTYC@2480 12/19/2025 2480. CALL BHF4PM9X1; PUT OPTION DEC25RTYP@2480 12/19/2025 2480. PUT BHF4PMB91	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/19/2025	336	833,454	2480 / 2480	(12,303)	0	0	(89,700)		(89,700)	(34,450)	0	0	0	2,861		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@6290 12/19/2025 6290. CALL BHF4PM9Y9; PUT OPTION DEC25SPXP@6290 12/19/2025 6290. PUT BHF4PMB83	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	1,395	8,772,663	6290 / 6290	38,466	0	0	22,474		22,474	283,702	0	0	0	30,111		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@6275 11/21/2025 6275. CALL BHF4PM9Z6; PUT OPTION NOV25SPXP@6275 11/21/2025 6275. PUT BHF4PMB67	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	2,178	13,664,440	6275 / 6275	59,078	0	0	34,643		34,643	446,629	0	0	0	42,914		0005
CALL OPTION APR25COJ5C@130 JAN26SPXC@6310 01/16/2026 6310. CALL BHF4PMA01; PUT OPTION JAN26SPXP@6310 01/16/2026 6310. PUT BHF4PMBA8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	01/16/2026	1,207	7,619,010	6310 / 6310	33,700	0	0	15,234		15,234	244,221	0	0	0	28,199		0005
CALL OPTION APR25COJ5C@130 JAN26RTYC@2485 01/16/2026 2485. CALL BHF4PMA19; PUT OPTION JAN26RTYP@2485 01/16/2026 2485. PUT BHF4PMBB6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/16/2026	553	1,375,025	2485 / 2485	(20,292)	0	0	(147,089)		(147,089)	(57,002)	0	0	0	5,089		0005
CALL OPTION APR25COJ5C@130 MAY26SPXC@6385 05/15/2026 6385. CALL BHF4PMA27; PUT OPTION MAY26SPXP@6385 05/15/2026 6385. PUT BHF4PMBJ9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	05/15/2026	605	3,864,330	6385 / 6385	21,939	0	0	2,554		2,554	116,996	0	0	0	18,063		0005

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CALL OPTION APR25COJ5C@130 MAY26RTYC@2510 05/15/2026 2510. CALL BHF4PMA35; PUT OPTION MAY26RTYP@2510 05/15/2026 2510. PUT BHF4PMBK6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/15/2026	149	374,266	2510 / 2510	(3,785)	0	0	(39,696)		(39,696)	(15,910)	0	0	0	1,749		0005
CALL OPTION APR25COJ5C@130 JUN26SPXC@6405 06/18/2026 6405. CALL BHF4PMA43; PUT OPTION JUN26SPXP@6405 06/19/2026 6405. PUT BHF4PMBL4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	06/18/2026	1,088	6,968,128	6405 / 6405	39,818	0	0	1,775		1,775	205,410	0	0	0	34,263		0005
CALL OPTION APR25COJ5C@130 JUN26RTYC@2515 06/19/2026 2515. CALL BHF4PMA50; PUT OPTION JUN26RTYP@2515 06/19/2026 2515. PUT BHF4PMBM2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/19/2026	158	396,490	2515 / 2515	(3,722)	0	0	(41,641)		(41,641)	(17,114)	0	0	0	1,952		0005
CALL OPTION APR25COJ5C@130 JUL26RTYC@2525 07/17/2026 2525. CALL BHF4PMA68; PUT OPTION JUL26RTYP@2525 07/17/2026 2525. PUT BHF4PM3S8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/17/2026	113	286,007	2525 / 2525	(2,554)	0	0	(30,519)		(30,519)	(12,464)	0	0	0	1,463		0005
CALL OPTION APR25COJ5C@130 JUL26SPXC@6420 07/17/2026 6420. CALL BHF4PMA76; PUT OPTION JUL26SPXP@6420 07/17/2026 6420. PUT BHF4PM3V1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	07/17/2026	765	4,908,796	6420 / 6420	30,531	0	0	470		470	141,415	0	0	0	25,109		0005
CALL OPTION APR25COJ5C@130 AUG26RTYC@2530 08/21/2026 2530. CALL BHF4PMA84; PUT OPTION AUG26RTYP@2530 08/21/2026 2530. PUT BHF4PM3W9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/21/2026	128	324,093	2530 / 2530	(2,677)	0	0	(34,372)		(34,372)	(14,358)	0	0	0	1,732		0005

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CALL OPTION APR25COJ5C@130 AUG26SPXC@6440 08/21/2026 6440. CALL BHF4PMA92; PUT OPTION AUG26SPXP@6440 08/21/2026 6440. PUT BHF4PM3X7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	08/21/2026	721	4,643,498	6440 / 6440	29,498	0	0	(2,118)		(2,118)	129,573	0	0	0	24,816		0005
CALL OPTION APR25COJ5C@130 SEP26SPXC@6455 09/18/2026 6455. CALL BHF4PMAA9; PUT OPTION SEP26SPXP@6455 09/18/2026 6455. PUT BHF4PM3Z2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	09/18/2026	350	2,262,026	6455 / 6455	14,760	0	0	(1,744)		(1,744)	61,444	0	0	0	12,488		0005
CALL OPTION APR25COJ5C@130 DEC26SPXC@6510 12/18/2026 6510. CALL BHF4PMAB7; PUT OPTION DEC26SPXP@6510 12/18/2026 6510. PUT BHF4PMBG3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	12/18/2026	311	2,024,350	6510 / 6510	13,430	0	0	(5,512)		(5,512)	50,102	0	0	0	12,266		0005
CALL OPTION APR25COJ5C@130 MAY29SPXC@7070 05/18/2029 7070. CALL BHF4PMAC5; PUT OPTION MAY29SPXP@7070 05/18/2029 7070. PUT BHF4PM408	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	05/18/2029	4,692	33,172,299	7070 / 7070	372,215	0	0	(395,464)		(395,464)	202,128	0	0	0	326,917		0005
CALL OPTION APR25COJ5C@130 MAY29RTYC@2745 05/18/2029 2745. CALL BHF4PMAD3; PUT OPTION MAY29RTYP@2745 05/18/2029 2745. PUT BHF4PM432	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/18/2029	682	1,872,337	2745 / 2745	(204)	0	0	(186,250)		(186,250)	(111,109)	0	0	0	18,452		0005
CALL OPTION APR25COJ5C@130 JUN29SPXC@7090 06/15/2029 7090. CALL BHF4PMAE1; PUT OPTION JUN29SPXP@7090 06/15/2029 7090. PUT BHF4PMCC3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/13/2024	06/15/2029	4,698	33,308,040	7090 / 7090	253,780	0	0	(403,732)		(403,732)	190,855	0	0	0	331,480		0005

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CALL OPTION APR25COJ5C@130 JUL29SPXC@7110 07/20/2029 7110. CALL BHF4PMAF8; PUT OPTION JUL29SPXP@7110 07/20/2029 7110. PUT BHF4PMCE9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/13/2024	07/20/2029	4,209	29,924,568	7110 / 7110	250,213	0	0	(350,988)		(350,988)	159,496	0	0	0	301,390		0005
CALL OPTION APR25COJ5C@130 JUN29RTYC@2750 06/15/2029 2750. CALL BHF4PMAG6; PUT OPTION JUN29RTYP@2750 06/15/2029 2750. PUT BHF4PMCD1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/15/2029	562	1,545,033	2750 / 2750	1,157	0	0	(152,455)		(152,455)	(92,022)	0	0	0	15,376		0005
CALL OPTION APR25COJ5C@130 SEP29RTYC@2775 09/21/2029 2775. CALL BHF4PMAH4; PUT OPTION SEP29RTYP@2775 09/21/2029 2775. PUT BHF4PMCM1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/21/2029	847	2,350,453	2775 / 2775	2,133	0	0	(229,900)		(229,900)	(141,383)	0	0	0	24,171		0005
CALL OPTION APR25COJ5C@130 OCT29SPXC@7170 10/19/2029 7170. CALL BHF4PMAJ0; PUT OPTION OCT29SPXP@7170 10/19/2029 7170. PUT BHF4PMCN9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/13/2024	10/19/2029	7,173	51,427,399	7170 / 7170	461,269	0	0	(592,038)		(592,038)	223,718	0	0	0	533,635		0005
CALL OPTION APR25COJ5C@130 OCT29NDXC@24040 10/19/2029 24040 CALL BHF4PMAK7; PUT OPTION OCT29NDXP@24040 10/19/2029 24040 PUT BHF4PMCQ2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/17/2024	10/19/2029	60	1,438,073	24040 / 24040	150,842	0	0	121,119		121,119	39,246	0	0	0	14,922		0005
CALL OPTION APR25COJ5C@130 OCT29RTYC@2780 10/19/2029 2780. CALL BHF4PMAL5; PUT OPTION OCT29RTYP@2780 10/19/2029 2780. PUT BHF4PMCP4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/19/2029	775	2,155,501	2780 / 2780	3,881	0	0	(208,916)		(208,916)	(129,989)	0	0	0	22,367		0005

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CALL OPTION APR25COJ5C@130 NOV29SPXC@7190 11/16/2029 7190. CALL BHF4PMAM3; PUT OPTION NOV29SPXP@7190 11/16/2029 7190. PUT BHF4PMCS8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/13/2024	11/16/2029	6,998	50,316,267	7190 / 7190	457,815	0	0	(582,648)		(582,648)	204,755	0	0	0	526,735		0005
CALL OPTION APR25COJ5C@130 NOV29RTYC@2790 11/16/2029 2790. CALL BHF4PMAN1; PUT OPTION NOV29RTYP@2790 11/16/2029 2790. PUT BHF4PMCR0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/13/2024	11/16/2029	616	1,718,277	2790 / 2790	2,589	(1)	0	(167,344)		(167,344)	(103,803)	0	0	0	17,988		0005
Interest Rate Swap With DEUTSCHE BANK AG RCV 3.00 PAY SR05Y 01/02/2038 BHF4PMYZ8	Liability Portfolio	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2024	01/02/2038	0	2,000,000,000		50,598,732	770,558	0	42,295,023	^	42,295,023	7,087,952	0	0	0	35,380,515		0004
CALL OPTION APR25COJ5C@130 NOV25SPXC@5852 11/21/2025 5852. CALL BHF4PMZL8; APR25COJ5C@130 NOV25SPXC@6374 11/21/2025 6374. CALL BHF4PMZN4	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2024	11/21/2025	1,008	6,161,904	5852 / 6374	341,561	0	0	366,712		366,712	65,747	0	0	0	19,352		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5721 11/21/2025 5721. CALL BHF4PMZM6; APR25COJ5C@130 NOV25SPXC@6100 11/21/2025 6100. CALL BHF4PMZP9	Fixed Index Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2024	11/21/2025	100	591,050	5721 / 6100	27,161	0	0	29,802		29,802	4,775	0	0	0	1,856		0005
Interest Rate Swap With MORCS RCV 3.00 PAY SR10Y 01/02/2038 BHF4PQSY9	Liability Portfolio	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/13/2024	01/02/2038	0	2,000,000,000		48,558,460	739,487	0	42,279,701	^	42,279,701	7,596,484	0	0	0	35,380,515		0004
CALL OPTION FEB26RTYC@2900 NOV25MXEAC@2221 11/21/2025 2221. CALL BHF4RCRW3; FEB26RTYC@2900 NOV25MXEAC@2548 11/21/2025 2548. CALL BHF4RCRU7	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2025	11/21/2025	25	59,613	2221 / 2548	0	0	0	7,132		7,132	4,043	0	0	0	187		0005

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CALL OPTION FEB26RTYC@2900 NOV25MXEAC@2272 11/21/2025 2272. CALL BHF4RCRY9; FEB26RTYC@2900 NOV25MXEAC@2568 11/21/2025 2568. CALL BHF4RCRX1	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2025	11/21/2025	106	256,520	2272 / 2568	0	0	0	26,859		26,859	16,448	0	0	0	806		0005
CALL OPTION FEB26RTYC@2900 NOV25RTYC@2292 11/21/2025 2292. CALL BHF4RCS02; FEB26RTYC@2900 NOV25RTYC@2584 11/21/2025 2584. CALL BHF4RCS10	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2025	11/21/2025	419	1,021,522	2292 / 2584	0	0	0	25,339		25,339	(13,954)	0	0	0	3,208		0005
CALL OPTION FEB26RTYC@2900 NOV25RTYC@2155 11/21/2025 2155. CALL BHF4RCS28; FEB26RTYC@2900 NOV25RTYC@2467 11/21/2025 2467. CALL BHF4RCRZ6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2025	11/21/2025	54	124,794	2155 / 2467	0	0	0	6,123		6,123	(1,246)	0	0	0	392		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6024 12/19/2025 6024. CALL BHF4RCS77; FEB26RTYC@2900 DEC25SPXC@6548 12/19/2025 6548. CALL BHF4RCS69	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2025	12/19/2025	591	3,715,026	6024 / 6548	0	0	0	188,009		188,009	50,641	0	0	0	12,751		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5833 12/19/2025 5833. CALL BHF4RCS85; FEB26RTYC@2900 DEC25SPXC@6076 12/19/2025 6076. CALL BHF4RCS51	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2025	12/19/2025	571	3,400,020	5833 / 6076	0	0	0	106,496		106,496	21,288	0	0	0	11,670		0005

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CALL OPTION FEB26RTYC@2900 NOV25SPLVP5UPC@292 11/21/2025 292. CALL BHF4RLBZ3; FEB26RTYC@2900 NOV25SPLVP5UPC@325 11/21/2025 325. CALL BHF4RCRV5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/14/2025	11/21/2025	180	55,530	292 / 325	0	0	0	1,351		1,351	(305)	0	0	0	174		0005
CALL OPTION FEB26RTYC@2900 DEC25SPLVP5UPC@292 12/19/2025 292. CALL BHF4RQZ29; FEB26RTYC@2900 DEC25SPLVP5UPC@312 12/19/2025 312. CALL BHF4RQZ78	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2025	12/19/2025	554,598	167,488,596	292 / 312	0	0	0	4,252,229		4,252,229	(994,601)	0	0	0	574,874		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5988 12/19/2025 5988. CALL BHF4RQZ45; FEB26RTYC@2900 DEC25SPXC@6378 12/19/2025 6378. CALL BHF4RQZ37	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/16/2025	12/19/2025	13,099	80,991,117	5988 / 6378	0	0	0	3,421,181		3,421,181	472,940	0	0	0	277,987		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2294 12/19/2025 2294. CALL BHF4RQZ60; FEB26RTYC@2900 DEC25MXEAC@2463 12/19/2025 2463. CALL BHF4RQZ52	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/16/2025	12/19/2025	6,598	15,693,343	2294 / 2463	0	0	0	971,450		971,450	446,513	0	0	0	53,865		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5987 12/19/2025 5987. CALL BHF4RQZQ6; FEB26RTYC@2900 DEC25SPXC@6543 12/19/2025 6543. CALL BHF4RQZR4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/16/2025	12/19/2025	4,246	26,601,190	5987 / 6543	0	0	0	1,460,568		1,460,568	203,263	0	0	0	91,304		0005

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CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2283 12/19/2025 2283. CALL BHF4ROZS2; FEB26RTYC@2900 DEC25MXEAC@2559 12/19/2025 2559. CALL BHF4ROZT0	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/16/2025	12/19/2025	219	530,199	2283 / 2559	0	0	0	51,182		51,182	27,618	0	0	0	1,820		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2277 12/19/2025 2277. CALL BHF4ROZV5; FEB26RTYC@2900 DEC25RTYC@2590 12/19/2025 2590. CALL BHF4ROZU7	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/16/2025	12/19/2025	324	788,454	2277 / 2590	0	0	0	24,003		24,003	(17,592)	0	0	0	2,706		0005
PUT OPTION JAN26SPXP@2971 01/16/2026 2971. PUT BHF4SK6S6; PUT OPTION JAN26SPXP@5348 01/16/2026 5348. PUT BHF4SK6G2	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/27/2025	01/16/2026	255,000	1,060,672,500	2971 / 5348	0	0	0	(20,510,310)		(20,510,310)	13,145,217	0	0	0	3,925,725		0001
PUT OPTION JAN26SPXP@2971 01/16/2026 2971. PUT BHF4SLJM3; PUT OPTION JAN26SPXP@5645 01/16/2026 5645. PUT BHF4SK5M0	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2025	01/16/2026	55,000	236,940,000	2971 / 5645	0	0	0	(6,447,889)		(6,447,889)	3,356,961	0	0	0	876,954		0001
PUT OPTION JAN26SPXP@6232 01/16/2026 6232. PUT BHF4SPC82; FEB26RTYC@2900 JAN26SPXC@6232 01/16/2026 6232. CALL BHF4SPCG4	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/28/2025	01/16/2026	32,500	202,540,000	6232 / 6232	0	0	0	(2,888,186)		(2,888,186)	(1,743,581)	0	0	0	749,634		0001
PUT OPTION JAN26SPXP@2971 01/16/2026 2971. PUT BHF4SPHQ7; PUT OPTION JAN26SPXP@4160 01/16/2026 4160. PUT BHF4SK600	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/28/2025	01/16/2026	510,000	1,363,803,750	2971 / 4160	0	0	0	(2,967,984)		(2,967,984)	194,475	0	0	0	5,047,664		0001

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PUT OPTION JAN26SPXP@6150 01/16/2026 6150. PUT BHF4T7G38; FEB26RTYC@2900 JAN26SPXC@6150 01/16/2026 6150. CALL BHF4T7G46	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/05/2025	01/16/2026	20,000	123,000,000	6150 / 6150	0	0	0	(3,380,556)		(3,380,556)	(1,145,556)	0	0	0	455,243		0001
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5941 01/16/2026 5941. CALL BHF4T7GR5; FEB26RTYC@2900 JAN26SPXC@6536 01/16/2026 6536. CALL BHF4T7GP9	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/06/2025	01/16/2026	4,028	25,128,678	5941 / 6536	0	0	0	1,527,668		1,527,668	72,754	0	0	0	93,005		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2270 01/16/2026 2270. CALL BHF4T7GS3; FEB26RTYC@2900 JAN26MXEAC@2564 01/16/2026 2564. CALL BHF4T7GQ7	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/07/2025	01/16/2026	153	369,801	2270 / 2564	0	0	0	37,554		37,554	13,111	0	0	0	1,369		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2262 01/16/2026 2262. CALL BHF4T7GU8; FEB26RTYC@2900 JAN26RTYC@2508 01/16/2026 2508. CALL BHF4T7GT1	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/07/2025	01/16/2026	465	1,109,025	2262 / 2508	0	0	0	34,794		34,794	(19,818)	0	0	0	4,105		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2250 01/16/2026 2250. CALL BHF4T7GV6; FEB26RTYC@2900 JAN26MXEAC@2455 01/16/2026 2455. CALL BHF4T7GW4	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/07/2025	01/16/2026	4,832	11,367,280	2250 / 2455	0	0	0	859,943		859,943	236,083	0	0	0	42,072		0005

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CALL OPTION FEB26RTYC@2900 JAN26SPXC@5887 01/16/2026 5887. CALL BHF4T7GY0; FEB26RTYC@2900 JAN26SPXC@6368 01/16/2026 6368. CALL BHF4T7GX2	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/07/2025	01/16/2026	8,516	52,181,790	5887 / 6368	0	0	0	2,836,274		2,836,274	170,425	0	0	0	193,133		0005
CALL OPTION FEB26RTYC@2900 JAN26SPLVP5UPC@289 01/16/2026 289. CALL BHF4T7H03; FEB26RTYC@2900 JAN26SPLVP5UPC@308 01/16/2026 308. CALL BHF4T7GZ7	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/07/2025	01/16/2026	429,587	128,231,720	289 / 308	0	0	0	4,105,495		4,105,495	(929,265)	0	0	0	474,607		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5985 01/16/2026 5985. CALL BHF4T9WW93; FEB26RTYC@2900 JAN26SPXC@6581 01/16/2026 6581. CALL BHF4T9WB8	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/06/2025	01/16/2026	1,104	6,936,432	5985 / 6581	0	0	0	402,758		402,758	21,238	0	0	0	25,673		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5761 01/16/2026 5761. CALL BHF4T9WA0; FEB26RTYC@2900 JAN26SPXC@6144 01/16/2026 6144. CALL BHF4T9WF9	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/06/2025	01/16/2026	664	3,952,460	5761 / 6144	0	0	0	192,795		192,795	13,947	0	0	0	14,629		0005
PUT OPTION JAN26SPXP@6150 01/16/2026 6150. PUT BHF4TB7L9; FEB26RTYC@2900 JAN26SPXC@6150 01/16/2026 6150. CALL BHF4TB7J4	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2025	01/16/2026	22,283	137,040,450	6150 / 6150	0	0	0	(3,766,446)		(3,766,446)	(1,141,731)	0	0	0	507,209		0001
PUT OPTION FEB26RTYC@2900 FEB26SPXC@6237 02/20/2026 6237. CALL BHF4URVX9; PUT OPTION FEB26SPXP@6237 02/20/2026 6237. PUT BHF4URVY7	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/24/2025	02/20/2026	45,000	280,665,000	6237 / 6237	0	0	0	(4,669,576)		(4,669,576)	(5,400,826)	0	0	0	1,126,019		0001

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PUT OPTION FEB26SPXP@6237 02/20/2026 6237. PUT BHF4USZA3; FEB26RTYC@2900 FEB26SPXC@6237 02/20/2026 6237. CALL BHF4USZF2	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/24/2025	02/20/2026	52,500	327,442,500	6237 / 6237	0	0	0	(5,447,839)		(5,447,839)	(5,121,814)	0	0	0	1,313,689		0001
PUT OPTION FEB26RTYC@2900 FEB26SPXC@6237 02/20/2026 6237. CALL BHF4USZJ4; PUT OPTION FEB26SPXP@6237 02/20/2026 6237. PUT BHF4USZK1	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/24/2025	02/20/2026	52,500	327,442,500	6237 / 6237	0	0	0	(5,447,839)		(5,447,839)	(5,334,964)	0	0	0	1,313,689		0001
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2403 02/20/2026 2403. CALL BHF4VUYL4; FEB26RTYC@2900 FEB26MXEAC@2678 02/20/2026 2678. CALL BHF4VUYQ3	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2025	02/20/2026	193	490,317	2403 / 2678	0	0	0	39,141		39,141	14,763	0	0	0	1,967		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6007 02/20/2026 6007. CALL BHF4VUYN0; FEB26RTYC@2900 FEB26SPXC@6561 02/20/2026 6561. CALL BHF4VUYK6	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/10/2025	02/20/2026	3,939	24,752,676	6007 / 6561	0	0	0	1,357,385		1,357,385	557,729	0	0	0	99,307		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2219 02/20/2026 2219. CALL BHF4VUYP5; FEB26RTYC@2900 FEB26RTYC@2482 02/20/2026 2482. CALL BHF4VUYM2	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/12/2025	02/20/2026	277	651,089	2219 / 2482	0	0	0	26,639		26,639	6,116	0	0	0	2,612		0005

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CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2382 02/20/2026 2382. CALL BHF4VUYS9; FEB26RTYC@2900 FEB26MXEAC@2558 02/20/2026 2558. CALL BHF4VUYT7	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2025	02/20/2026	4,446	10,981,620	2382 / 2558	0	0	0	621,516		621,516	193,855	0	0	0	44,058		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6005 02/20/2026 6005. CALL BHF4VUYU4; FEB26RTYC@2900 FEB26SPXC@6416 02/20/2026 6416. CALL BHF4VUYV2	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/10/2025	02/20/2026	9,624	59,769,852	6005 / 6416	0	0	0	2,611,014		2,611,014	1,016,798	0	0	0	239,795		0005
CALL OPTION FEB26RTYC@2900 FEB26SPLVP5UPC@293 02/20/2026 293. CALL BHF4VUYW0; FEB26RTYC@2900 FEB26SPLVP5UPC@313 02/20/2026 313. CALL BHF4VUYX8	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/12/2025	02/20/2026	402,660	122,005,980	293 / 313	0	0	0	3,178,060		3,178,060	(1,210,934)	0	0	0	489,484		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6031 02/20/2026 6031. CALL BHF4VUZ09; FEB26RTYC@2900 FEB26SPXC@6587 02/20/2026 6587. CALL BHF4VUZ41	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/10/2025	02/20/2026	1,595	10,062,855	6031 / 6587	0	0	0	539,870		539,870	226,676	0	0	0	40,372		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5909 02/20/2026 5909. CALL BHF4VUZ17; FEB26RTYC@2900 FEB26SPXC@6176 02/20/2026 6176. CALL BHF4VUZ25	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/10/2025	02/20/2026	632	3,818,860	5909 / 6176	0	0	0	122,754		122,754	39,975	0	0	0	15,321		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2176 02/20/2026 2176. CALL BHF4Y00N0	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/04/2025	02/20/2026	682	1,591,788	2176 / 2492	0	32,211	0	83,059		83,059	50,848	0	0	0	6,386		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2247 02/20/2026 2247. CALL BHF4Y00P5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/04/2025	02/20/2026	52	126,282	2247 / 2610	0	6,951	0	15,295		15,295	8,344	0	0	0	507		0005

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CALL OPTION FEB26RTYC@2900 MAR26SPLVP5UPC@297 03/20/2026 297. CALL BHF4Y0003	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/04/2025	03/20/2026	297	93,555	297 / 333	0	2,629	0	2,001		2,001	(628)	0	0	0	397		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2002 02/20/2026 2002. CALL BHF4Y00S9	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/04/2025	02/20/2026	129	281,156	2002 / 2357	0	10,891	0	25,792		25,792	14,901	0	0	0	1,128		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2420 02/20/2026 2420. CALL BHF4Y00U4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/04/2025	02/20/2026	302	767,080	2420 / 2660	0	18,148	0	53,698		53,698	35,550	0	0	0	3,078		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5527 03/20/2026 5527. CALL BHF4Y0117	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/04/2025	03/20/2026	928	5,295,632	5527 / 5886	0	142,290	0	266,060		266,060	123,770	0	0	0	22,476		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5684 03/20/2026 5684. CALL BHF4Y0125	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/04/2025	03/20/2026	1,456	8,680,672	5684 / 6240	0	256,693	0	600,046		600,046	343,353	0	0	0	36,843		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5601 03/20/2026 5601. CALL BHF4Y01F6	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/04/2025	03/20/2026	8,767	51,269,416	5601 / 6095	0	1,586,564	0	3,334,331		3,334,331	1,747,767	0	0	0	217,600		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2451 03/20/2026 2451. CALL BHF4Y01G4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/04/2025	03/20/2026	5,325	13,480,238	2451 / 2612	0	234,947	0	636,011		636,011	401,064	0	0	0	57,214		0005
CALL OPTION FEB26RTYC@2900 MAR26SPLVP5UPC@296 03/20/2026 296. CALL BHF4Y01H2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/04/2025	03/20/2026	536,539	163,912,665	296 / 315	0	4,241,940	0	3,484,288		3,484,288	(757,652)	0	0	0	695,687		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5648 03/20/2026 5648. CALL BHF4Y01T6	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/04/2025	03/20/2026	4,642	27,517,776	5648 / 6208	0	861,741	0	1,950,600		1,950,600	1,088,859	0	0	0	116,792		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2467 03/20/2026 2467. CALL BHF4Y01U3	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/04/2025	03/20/2026	271	704,736	2467 / 2734	0	14,774	0	48,902		48,902	34,128	0	0	0	2,991		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2055 03/20/2026 2055. CALL BHF4Y01V1	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/04/2025	03/20/2026	465	1,006,260	2055 / 2273	0	26,240	0	59,657		59,657	33,417	0	0	0	4,271		0005

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CALL OPTION FEB26RTYC@2900 APR26SPXC@5201 04/17/2026 5201. CALL BHF50BS91	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2025	04/17/2026	2,967	16,535,091	5201 / 5945	0	1,534,886	0	1,787,297		1,787,297	252,411	0	0	0	73,820		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1844 04/17/2026 1844. CALL BHF50BS4	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/12/2025	04/17/2026	255	503,753	1844 / 2107	0	44,084	0	49,457		49,457	5,373	0	0	0	2,249		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2309 04/17/2026 2309. CALL BHF50BSD2	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/12/2025	04/17/2026	159	397,580	2309 / 2692	0	42,275	0	45,116		45,116	2,841	0	0	0	1,775		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2282 04/17/2026 2282. CALL BHF50BV63	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/12/2025	04/17/2026	2,707	6,628,090	2282 / 2615	0	658,207	0	701,740		701,740	43,533	0	0	0	29,591		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5172 04/17/2026 5172. CALL BHF50BV97	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2025	04/17/2026	6,436	35,356,166	5172 / 5815	0	2,958,844	0	3,404,329		3,404,329	445,485	0	0	0	157,847		0005
CALL OPTION FEB26RTYC@2900 APR26SPLVP5UPC@291 04/17/2026 291. CALL BHF50BVA4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2025	04/17/2026	491,825	147,793,413		0	5,287,020	0	4,511,498		4,511,498	(775,522)	0	0	0	659,819		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5085 04/17/2026 5085. CALL BHF50C990	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2025	04/17/2026	324	1,750,410	5085 / 5720	0	151,156	0	171,862		171,862	20,706	0	0	0	7,815		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5271 04/17/2026 5271. CALL BHF50C9B5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2025	04/17/2026	1,470	8,301,825	5271 / 6024	0	749,451	0	882,652		882,652	133,201	0	0	0	37,063		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@1700 05/21/2027 1700. CALL BHF5194L4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	107	187,548	1700 / 1800	0	7,666	0	8,068		8,068	402	0	0	0	1,289		0005
CALL OPTION FEB26RTYC@2900 MAY27MXEAC@2500 05/21/2027 2500. CALL BHF519AU7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/21/2027	166	423,351	2500 / 2600	0	9,988	0	10,575		10,575	587	0	0	0	2,910		0005
CALL OPTION FEB26RTYC@2900 MAY27NDXC@20800 05/21/2027 20800 CALL BHF51XK25	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	53	1,129,960	20800 / 21600	0	25,075	0	27,793		27,793	2,718	0	0	0	7,768		0005

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CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2543 05/15/2026 2543. CALL BHF52U949	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2025	05/15/2026	257	693,129	2543 / 2851	0	60,506	0	43,773		43,773	(16,733)	0	0	0	3,240		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2052 05/15/2026 2052. CALL BHF52U956	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2025	05/15/2026	367	793,454	2052 / 2272	0	45,457	0	47,361		47,361	1,904	0	0	0	3,709		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5758 05/15/2026 5758. CALL BHF52U980	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/09/2025	05/15/2026	4,107	24,917,169	5758 / 6376	0	1,627,276	0	1,777,934		1,777,934	150,658	0	0	0	116,471		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5678 05/15/2026 5678. CALL BHF52U9R8	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/09/2025	05/15/2026	7,809	46,440,123	5678 / 6216	0	2,851,925	0	3,081,369		3,081,369	229,444	0	0	0	217,076		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2536 05/15/2026 2536. CALL BHF52U9T4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2025	05/15/2026	5,881	15,511,138	2536 / 2739	0	689,835	0	742,454		742,454	52,619	0	0	0	72,504		0005
CALL OPTION FEB26RTYC@2900 MAY26SPLVP5UPC@292 05/15/2026 292. CALL BHF52U9V9	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/10/2025	05/15/2026	496,306	150,132,565	292 / 313	0	5,598,332	0	4,620,423		4,620,423	(977,909)	0	0	0	701,768		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5541 05/15/2026 5541. CALL BHF52UFJ9	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/09/2025	05/15/2026	330	1,911,690	5541 / 6045	0	119,793	0	127,438		127,438	7,645	0	0	0	8,936		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5820 05/15/2026 5820. CALL BHF52UFK6	Fixed Index Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/09/2025	05/15/2026	1,842	11,290,539	5820 / 6439	0	705,947	0	778,092		778,092	72,145	0	0	0	52,776		0005
CALL OPTION FEB26RTYC@2900 JUN27MXEAC@2300 06/17/2027 2300. CALL BHF54G484	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/17/2027	124	291,001	2300 / 2400	0	12,455	0	9,061		9,061	(3,394)	0	0	0	2,039		0005
0199999999. Subtotal - Purchased Options - Hedging Other - Collars										174,283,726	32,374,114	0	280,070,681	XXX	280,070,681	66,243,863	0	(793,451)	0	125,687,778	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,780,730,108	1,525,583,830	(155,460)	3,331,417,217	XXX	3,331,417,217	268,383,415	0	(32,076,090)	0	125,687,778	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										1,562,844,744	1,390,806,459	0	2,964,657,538	XXX	2,964,657,538	273,464,693	0	(30,844,675)	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										21,861,473	102,214,377	0	72,706,275	XXX	72,706,275	(70,532,910)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										10,767,436	109,493	(57,707)	3,723,354	XXX	3,723,354	(4,195,167)	0	(252,383)	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										10,972,729	79,387	(97,753)	10,259,369	XXX	10,259,369	3,402,936	0	(185,581)	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										174,283,726	32,374,114	0	280,070,681	XXX	280,070,681	66,243,863	0	(793,451)	0	125,687,778	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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0499999999. Total Purchased Options										1,780,730,108	1,525,583,830	(155,460)	3,331,417,217	XXX	3,331,417,217	268,383,415	0	(32,076,090)	0	125,687,778	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
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF29CW68	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2020	06/19/2026	85	264,435	3111	(31,812)	0	0	(95,735)		(95,735)	(6,082)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF29CWX9	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2020	07/09/2026	232	731,264	3152	(84,900)	0	0	(259,236)		(259,236)	(17,633)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.25,D10,GF BHF29CY09	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2020	07/17/2026	33	106,425	3225	(8,131)	0	0	(21,361)		(21,361)	(2,496)	0	0	0	0		0005
CALL OPTION JUN26 SPX C @ 3115 BHF29CYU3	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2020	06/18/2026	88	274,120	3115	(63,593)	0	0	(280,771)		(280,771)	(22,196)	0	0	0	0		0005
CALL OPTION JUL26 RTY C @ 1470 BHF29CZ40	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/14/2020	07/28/2026	14	20,580	1470	(4,282)	0	0	(10,774)		(10,774)	1,281	0	0	0	0		0005
CALL OPTION JUL26 SPX C @ 3236 BHF2APA53	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/12/2020	07/23/2026	139	449,804	3236	(106,940)	0	0	(428,823)		(428,823)	(34,288)	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 3381 BHF2DHY37	Fixed Index Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/10/2020	10/05/2026	83	280,623	3381	(61,727)	0	0	(246,370)		(246,370)	(19,683)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2Y9UU6	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/22/2021	09/16/2027	61	272,243	4463	(17,696)	0	0	(28,475)		(28,475)	(1,166)	0	0	0	0		0005
CALL OPTION OCT27CSEATVUSC@274 BHF313879	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/20/2022	10/20/2027	232	63,568	274	(2,253)	0	0	(42)		(42)	73	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U44,D10,GFO BHF33ZTY4	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/22/2022	11/26/2027	81	180,144	2224	(10,953)	0	0	(8,001)		(8,001)	3,139	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF33ZU06	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2022	11/19/2027	43	199,348	4636	(17,901)	0	0	(36,690)		(36,690)	(2,747)	0	0	0	0		0005
CALL OPTION DEC27CSEATVUSC@275 BHF340807	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2022	12/06/2027	1,415	389,125	275	(9,854)	0	0	(269)		(269)	441	0	0	0	0		0005
CALL OPTION DEC27 RTY C @ 2176 BHF340815	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/22/2022	12/13/2027	26	56,576	2176	(11,760)	0	0	(9,358)		(9,358)	2,598	0	0	0	0		0005
CALL OPTION DEC27 SPX C @ 4614 BHF340823	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2022	12/09/2027	14	64,596	4614	(13,645)	0	0	(28,763)		(28,763)	(2,231)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.15,D10,GF BHF39B8T5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2022	04/05/2028	37	162,134	4382	(7,945)	0	0	(11,036)		(11,036)	7,027	0	0	0	0		0005
CALL OPTION AUG28RTYC@1859 BHF3D1938	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/22/2022	08/02/2028	108	200,772	1859	(45,143)	0	0	(65,011)		(65,011)	11,423	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U173,D10,GFO BHF3FB3R7	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	07/21/2028	463	118,065	255	(8,819)	0	0	(3,437)		(3,437)	837	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF3FB3S5	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/23/2022	07/06/2028	40	69,120	1728	(10,368)	0	0	(11,622)		(11,622)	1,467	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U56,D10,GFO BHF3FB3T3	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/22/2022	07/28/2028	204	818,244	4011	(129,283)	0	0	(249,515)		(249,515)	(14,513)	0	0	0	0		0005

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CALL OPTION JUL28CSEATVUSC@254 BHF3FB4K1	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	07/06/2028	647	164,338	254	(4,755)	0	0	(1,322)		(1,322)	835	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U10.04,D10,G BHF3HWQK9	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2023	10/06/2028	85	310,335	3651	(43,602)	0	0	(105,128)		(105,128)	(3,804)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF3LXVV2	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2023	09/11/2028	262	468,980	1790	(61,812)	0	0	(82,614)		(82,614)	12,999	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF3R0GT0	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/09/2023	06/12/2026	5,190	16,161,660	3114	(3,082,029)	0	0	(5,787,219)		(5,787,219)	(374,071)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.46,D10,GF BHF3R0GY9	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/09/2023	11/24/2027	168	384,216	2287	(9,067)	(1)	0	(2,555)		(2,555)	3,094	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.06,D10,GF BHF3R0GZ6	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/09/2023	11/26/2027	896	4,171,776	4656	(179,804)	0	0	(396,606)		(396,606)	(21,401)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U13,D10,GFO BHF3VN831	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2023	06/06/2029	73	311,783	4271	(68,374)	0	0	(120,352)		(120,352)	(9,684)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U10.19,D10,G BHF3ZMA51	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2023	09/28/2028	1,524	5,759,196	3779	(1,312,331)	0	0	(1,988,948)		(1,988,948)	(77,018)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U70,D10,GFO BHF4EC378	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/23/2024	04/23/2030	51	258,621	5071	(61,047)	0	0	(73,776)		(73,776)	(2,464)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U56,D10,GFO BHF4EGX04	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/23/2024	07/28/2028	2,820	11,358,960	4028	(2,839,865)	0	0	(3,436,899)		(3,436,899)	(200,219)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO, BHF4EL659	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/24/2024	08/21/2026	350	550,200	1572	(72,725)	0	0	(62,168)		(62,168)	13,255	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF4EL6E0	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/24/2024	07/17/2026	193	283,131	1467	(24,025)	0	0	(22,418)		(22,418)	7,548	0	0	0	0		0005
CALL OPTION AUG30RTYC@4200 BHF4HQ1B7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/17/2024	08/16/2030	124	521,262	4200	(7,471)	0	0	(8,568)		(8,568)	4,430	0	0	0	0		0005
CALL OPTION JUL25SPXC@5000 BHF4HQ341	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	07/18/2025	107	536,200	5000	(103,469)	0	0	(130,724)		(130,724)	(18,575)	0	0	0	0		0005
CALL OPTION SEP30SPXC@10800 BHF4HQ374	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	295	3,189,564	10800	(23,056)	0	0	(52,573)		(52,573)	1,914	0	0	0	0		0005
CALL OPTION AUG26RTYC@2100 BHF4HQ3S8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/17/2024	08/21/2026	189	396,963	2100	(71,739)	0	0	(52,704)		(52,704)	19,375	0	0	0	0		0005
CALL OPTION AUG25RTYC@1900 BHF4HQ5K3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/17/2024	08/15/2025	142	269,515	1900	(61,098)	0	0	(41,483)		(41,483)	17,230	0	0	0	0		0005
CALL OPTION AUG30SPXC@10800 BHF4HQ5N7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	431	4,653,072	10800	(31,102)	0	0	(71,749)		(71,749)	2,308	0	0	0	0		0005
CALL OPTION AUG30SPXC@10400 BHF4HQ6X4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	120	1,251,848	10400	(11,784)	0	0	(24,321)		(24,321)	574	0	0	0	0		0005

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CALL OPTION SEP30SPXC@11200 BHF4H0978	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	514	5,759,488	11200	(29,708)	0	0	(75,766)		(75,766)	3,450	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U12.05,D10,G BHF4J5B87	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/26/2024	06/13/2030	94	510,890	5435	(103,813)	0	0	(145,907)		(145,907)	(9,196)	0	0	0	0		0005
CALL OPTION AUG30SPXC@11200 BHF4J5UY9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	1,089	12,200,160	11200	(57,820)	0	0	(149,349)		(149,349)	6,129	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@10400 BHF4KE575	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	675	7,015,528	10400	(94,588)	0	0	(144,941)		(144,941)	3,996	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@11600 BHF4KE724	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	346	4,016,152	11600	(21,843)	0	0	(44,767)		(44,767)	2,609	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@11200 BHF4KE740	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	202	2,261,504	11200	(17,012)	0	0	(31,442)		(31,442)	1,531	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@10400 BHF4KE757	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	314	3,263,000	10400	(46,463)	0	0	(70,680)		(70,680)	2,147	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@10800 BHF4KE8P2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	245	2,640,600	10800	(27,396)	0	0	(45,815)		(45,815)	1,804	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@11200 BHF4KFXX4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	08/16/2030	134	1,496,656	11200	(9,754)	0	0	(18,322)		(18,322)	752	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@11200 BHF4KFY21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	1,572	17,604,272	11200	(124,126)	0	0	(231,583)		(231,583)	10,544	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@10800 BHF4KFYF2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	455	4,917,240	10800	(48,062)	0	0	(81,051)		(81,051)	2,950	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@5200 BHF4KPRF8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2024	09/19/2025	280	1,457,664	5200	(271,822)	0	0	(299,071)		(299,071)	(40,348)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@6200 BHF4KPRL5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2024	09/19/2025	144	894,536	6200	(37,066)	0	0	(29,313)		(29,313)	86	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@6400 BHF4KPRP6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2024	09/19/2025	181	1,156,416	6400	(29,778)	0	0	(17,255)		(17,255)	4,025	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 SEP30MXEAC@5000 BHF4K0GJ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/15/2024	09/20/2030	166	829,400	5000	(1,894)	0	0	(3,399)		(3,399)	(1,535)	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@5200 BHF4K0J99	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/15/2024	09/20/2030	144	750,724	5200	(1,174)	0	0	(2,242)		(2,242)	(1,009)	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 AUG30RTYC@3800 BHF4K0JW8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2024	08/16/2030	100	380,532	3800	(11,512)	0	0	(10,357)		(10,357)	4,664	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@3900 BHF4K0JY4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2024	09/20/2030	288	1,124,292	3900	(32,308)	0	0	(28,089)		(28,089)	12,881	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@3800 BHF4KQLY1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2024	09/20/2030	161	610,508	3800	(19,754)	0	0	(17,288)		(17,288)	7,649	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@4000 BHF4K0UP0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2024	09/20/2030	127	506,280	4000	(12,000)	0	0	(11,167)		(11,167)	5,303	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@11600 BHF4KSU19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	1,228	14,246,424	11600	(72,239)	0	0	(149,645)		(149,645)	8,222	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@25600 BHF4KSYF4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/16/2024	09/20/2030	506	12,942,848	25600	(10)	0	0	(101)		(101)	50	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@9600 BHF4L1GQ8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/15/2024	09/20/2030	126	1,206,912	9600	0	0	0	(5)		(5)	(1)	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@4200 BHF4L1GS4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2024	09/20/2030	216	907,452	4200	(16,757)	0	0	(15,635)		(15,635)	7,934	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@6000 BHF4LQK54	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/16/2026	325	1,951,980	6000	(195,469)	0	0	(245,197)		(245,197)	(31,217)	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@11600 BHF4LTTV2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	632	7,326,560	11600	(35,010)	0	0	(81,667)		(81,667)	4,759	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@10800 BHF4LTUH1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	1,133	12,231,972	10800	(115,150)	0	0	(212,225)		(212,225)	8,358	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@11200 BHF4LTXY1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	128	1,439,088	11200	(9,701)	0	0	(20,008)		(20,008)	974	0	0	0	0	0005

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CALL OPTION APR25COJ5C@130 SEP30SPXC@11600 BHF4LUCH8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	09/20/2030	128	1,488,976	11600	(6,635)	0	0	(15,641)		(15,641)	859	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@17600 BHF4LUDR5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	11/15/2030	122	2,141,216	17600	(82)	0	0	(1,093)		(1,093)	255	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@4200 BHF4LUE45	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/31/2024	10/18/2030	246	1,032,570	4200	(21,534)	0	0	(18,458)		(18,458)	9,228	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@3900 BHF4LUEK9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/31/2024	10/18/2030	125	488,670	3900	(15,175)	0	0	(12,611)		(12,611)	5,702	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@16800 BHF4LUF44	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	135	2,270,016	16800	(147)	0	0	(1,554)		(1,554)	316	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@17600 BHF4LUFA0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	805	14,168,880	17600	(507)	0	0	(6,424)		(6,424)	1,462	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@6600 BHF4LUFK8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/17/2025	194	1,280,796	6600	(16,276)	0	0	(11,640)		(11,640)	3,934	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@10800 BHF4LUFR3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	11/15/2030	201	2,171,340	10800	(21,702)	0	0	(39,587)		(39,587)	1,665	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@12000 BHF4LUFU6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	126	1,511,280	12000	(5,132)	0	0	(13,514)		(13,514)	921	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 CL1QUET|A|C|PS|1Y|U7.5 |D10|GF0 BHF4MZJ63	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/19/2024	05/08/2026	241	311,372	1292	(23,446)	0	0	(13,328)		(13,328)	10,714	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@6400 BHF4MZR23	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/17/2025	138	883,456	6400	(26,421)	0	0	(18,577)		(18,577)	776	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2700 BHF4MZR31	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/21/2024	10/17/2025	122	329,535	2700	(11,175)	0	0	(516)		(516)	4,210	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@11600 BHF4MZR72	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	164	1,899,964	11600	(12,055)	0	0	(21,178)		(21,178)	1,234	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@4400 BHF4MZR80	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/21/2024	10/18/2030	119	524,700	4400	(12,608)	0	0	(7,368)		(7,368)	3,922	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT30SPXC@10400 BHF4MZRC1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	134	1,393,912	10400	(22,579)	0	0	(30,193)		(30,193)	917	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@10800 BHF4MZRD9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	529	5,717,844	10800	(67,635)	0	0	(99,206)		(99,206)	3,907	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@5200 BHF4MZRE7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/21/2024	10/18/2030	115	599,976	5200	(5,471)	0	0	(3,300)		(3,300)	2,190	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@17600 BHF4MZRG2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	255	4,480,960	17600	(1,807)	0	0	(2,032)		(2,032)	462	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26SPXC@6000 BHF4MZRM9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2026	131	785,400	6000	(93,457)	0	0	(102,096)		(102,096)	(12,542)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@11600 BHF4MZRS6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	139	1,611,008	11600	(10,965)	0	0	(19,017)		(19,017)	1,164	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@10800 BHF4MZRY3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	949	10,252,548	10800	(129,021)	0	0	(186,921)		(186,921)	7,858	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@11200 BHF4MZS06	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	610	6,834,352	11200	(63,102)	0	0	(100,232)		(100,232)	5,161	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@16800 BHF4MZS63	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	237	3,984,792	16800	(2,174)	0	0	(3,047)		(3,047)	633	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@17600 BHF4MZS71	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	614	10,799,360	17600	(4,676)	0	0	(5,514)		(5,514)	1,284	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@4200 BHF4MZS97	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/21/2024	11/15/2030	131	549,318	4200	(17,466)	0	0	(10,178)		(10,178)	5,015	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@18400 BHF4MZSD8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	207	3,808,616	18400	(1,358)	0	0	(1,305)		(1,305)	337	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30NDXC@41600 BHF4PG377	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	08/16/2030	57	2,352,480	41600	(41,853)	0	0	(58,100)		(58,100)	(1,708)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30NDXC@43200 BHF4PG3C6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	08/16/2030	82	3,531,600	43200	(51,748)	0	0	(72,245)		(72,245)	(1,603)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 AUG30SPXC@10800 BHF4PG3G7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/16/2030	429	4,632,012	10800	(54,215)	0	0	(71,424)		(71,424)	2,297	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@11200 BHF4PG3J1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/16/2030	779	8,728,496	11200	(71,948)	0	0	(106,850)		(106,850)	4,385	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG26SPXC@4800 BHF4PG3K8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/21/2026	236	1,133,136	4800	(397,999)	0	0	(393,697)		(393,697)	(42,351)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30RTYC@4800 BHF4PG3U6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/16/2030	100	480,816	4800	(6,990)	0	0	(3,787)		(3,787)	2,347	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30RTYC@4200 BHF4PG3Y8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/16/2030	156	655,326	4200	(20,657)	0	0	(10,772)		(10,772)	5,569	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30MXEAC@6600 BHF4PG419	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	08/16/2030	127	840,906	6600	(136)	0	0	(251)		(251)	(106)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@6000 BHF4PG443	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/15/2025	158	945,420	6000	(70,614)	0	0	(46,134)		(46,134)	(1,461)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@6200 BHF4PG484	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/19/2025	180	1,117,550	6200	(62,810)	0	0	(36,619)		(36,619)	108	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@6200 BHF4PG492	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/15/2025	179	1,110,296	6200	(56,066)	0	0	(25,864)		(25,864)	5,114	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@11200 BHF4PG4C5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	1,022	11,450,320	11200	(101,018)	0	0	(150,628)		(150,628)	6,858	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30NDXC@38400 BHF4PG4D3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	08/16/2030	52	1,978,368	38400	(57,752)	0	0	(71,543)		(71,543)	(3,076)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@11600 BHF4PG4H4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	383	4,439,668	11600	(27,423)	0	0	(46,635)		(46,635)	2,562	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30RTYC@4000 BHF4PG4K7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/16/2030	100	400,840	4000	(16,389)	0	0	(8,467)		(8,467)	4,093	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@6400 BHF4PG4U5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/15/2025	203	1,296,832	6400	(40,771)	0	0	(10,152)		(10,152)	8,858	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 SEP30RTYC@4200 BHF4PG500	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	09/20/2030	363	1,525,608	4200	(49,909)	0	0	(26,286)		(26,286)	13,339	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@6400 BHF4PG559	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/19/2025	289	1,850,496	6400	(67,575)	0	0	(27,611)		(27,611)	6,441	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@10800 BHF4PG583	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	554	5,984,280	10800	(74,693)	0	0	(98,639)		(98,639)	3,590	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP26SPXC@5200 BHF4PG565	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/18/2026	130	678,496	5200	(180,371)	0	0	(175,570)		(175,570)	(20,050)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG26SPXC@5800 BHF4PG5J9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/21/2026	320	1,857,972	5800	(293,938)	0	0	(273,861)		(273,861)	(35,788)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP26RTYC@1900 BHF4PG5L4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	09/18/2026	335	635,911	1900	(232,561)	0	0	(142,162)		(142,162)	34,004	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30NDXC@38400 BHF4PG5P5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	09/20/2030	73	2,816,256	38400	(89,041)	0	0	(105,972)		(105,972)	(4,507)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30NDXC@43200 BHF4PG5T7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	09/20/2030	123	5,323,968	43200	(86,160)	0	0	(114,361)		(114,361)	(2,524)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30NDXC@44800 BHF4PG5W0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	09/20/2030	92	4,120,256	44800	(50,853)	0	0	(73,643)		(73,643)	(1,085)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP26SPXC@5600 BHF4PG5X8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/18/2026	146	818,048	5600	(157,879)	0	0	(150,040)		(150,040)	(18,365)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG26RTYC@2300 BHF4PG5Y6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/21/2026	482	1,108,094	2300	(194,297)	0	0	(81,289)		(81,289)	46,385	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26RTYC@2300 BHF4PG625	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	10/16/2026	108	248,193	2300	(45,498)	0	0	(20,034)		(20,034)	10,289	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP27SPXC@9600 BHF4PG682	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/17/2027	186	1,782,912	9600	(3,725)	0	0	(2,045)		(2,045)	(368)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP26SPXC@5000 BHF4PG6C3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/18/2026	145	724,200	5000	(223,048)	0	0	(218,946)		(218,946)	(23,990)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 AUG26MXEAC@2500 BHF4PG6E9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	08/21/2026	148	369,525	2500	(21,233)	0	0	(43,034)		(43,034)	(28,164)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@3600 BHF4PG6F6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	09/20/2030	125	451,188	3600	(31,721)	0	0	(16,448)		(16,448)	6,752	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@16800 BHF4PG6G4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	437	7,348,488	16800	(398)	0	0	(4,485)		(4,485)	884	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@17600 BHF4PG6K5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	540	9,503,472	17600	(265)	0	0	(3,808)		(3,808)	843	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@10400 BHF4PG6L3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	269	2,795,000	10400	(48,796)	0	0	(57,744)		(57,744)	1,592	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@11200 BHF4PG6M1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/18/2030	163	1,823,808	11200	(17,033)	0	0	(25,356)		(25,356)	1,234	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@11600 BHF4PG6N9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/18/2030	215	2,494,928	11600	(16,363)	0	0	(27,810)		(27,810)	1,621	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@6400 BHF4PG6U3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/17/2025	131	836,352	6400	(34,112)	0	0	(17,587)		(17,587)	735	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@10400 BHF4PG6V1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/18/2030	359	3,738,072	10400	(68,554)	0	0	(80,970)		(80,970)	2,460	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@6600 BHF4PG6W9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/17/2025	299	1,972,146	6600	(50,532)	0	0	(17,923)		(17,923)	6,058	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26RTYC@1900 BHF4PG6Y5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	10/16/2026	201	382,717	1900	(141,499)	0	0	(87,011)		(87,011)	20,371	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@10800 BHF4PG6Z2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/18/2030	1,565	16,903,728	10800	(222,409)	0	0	(293,281)		(293,281)	11,549	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30NDXC@38400 BHF4PG708	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	10/18/2030	80	3,073,152	38400	(101,463)	0	0	(119,273)		(119,273)	(5,037)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@5400 BHF4PG7B4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/16/2026	235	1,269,594	5400	(293,599)	0	0	(282,662)		(282,662)	(32,782)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT30RTYC@4200 BHF4PG7D0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	10/18/2030	184	774,690	4200	(26,116)	0	0	(13,847)		(13,847)	6,924	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@6000 BHF4PG7E8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/17/2025	364	2,182,260	6000	(186,614)	0	0	(142,679)		(142,679)	(16,707)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@6000 BHF4PG7M0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/16/2026	126	754,320	6000	(103,675)	0	0	(94,752)		(94,752)	(12,063)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30NDXC@44800 BHF4PG7N8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	10/18/2030	58	2,605,120	44800	(31,102)	0	0	(48,477)		(48,477)	(719)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5400 BHF4PG701	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/21/2025	126	681,642	5400	(127,448)	0	0	(118,857)		(118,857)	(16,304)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@16800 BHF4PG7W8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/18/2030	623	10,461,360	16800	(579)	0	0	(7,163)		(7,163)	1,453	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26SPXC@5200 BHF4PG7X6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/20/2026	264	1,370,980	5200	(375,179)	0	0	(364,839)		(364,839)	(39,904)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@17600 BHF4PG7Z1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/18/2030	2,225	39,152,960	17600	(1,090)	0	0	(17,752)		(17,752)	4,039	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30NDXC@46400 BHF4PG807	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	10/18/2030	53	2,467,088	46400	(22,098)	0	0	(38,353)		(38,353)	(282)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@40000 BHF4PG815	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	11/15/2030	55	2,218,000	40000	(57,799)	0	0	(73,822)		(73,822)	(2,629)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@19200 BHF4PG856	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	654	12,562,752	19200	(98)	0	0	(2,202)		(2,202)	598	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@10800 BHF4PG864	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	1,213	13,101,588	10800	(181,469)	0	0	(238,863)		(238,863)	10,041	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@11200 BHF4PG872	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	1,156	12,945,184	11200	(127,660)	0	0	(189,852)		(189,852)	9,774	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5400 BHF4PG8B3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/17/2025	122	656,154	5400	(119,270)	0	0	(110,177)		(110,177)	(15,116)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV25SPXC@6600 BHF4PG8C1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/21/2025	180	1,189,716	6600	(35,663)	0	0	(16,602)		(16,602)	1,630	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@6800 BHF4PG8D9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/21/2025	299	2,035,580	6800	(37,586)	0	0	(12,312)		(12,312)	4,878	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@3900 BHF4PG8E7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	11/15/2030	180	700,401	3900	(35,440)	0	0	(18,658)		(18,658)	8,318	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@35200 BHF4PG8J6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	11/15/2030	98	3,441,504	35200	(188,013)	0	0	(199,798)		(199,798)	(10,762)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2500 BHF4PG8T4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	11/21/2025	112	281,100	2500	(21,833)	0	0	(2,646)		(2,646)	7,936	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@46400 BHF4PG8U1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	11/15/2030	79	3,656,784	46400	(38,274)	0	0	(59,268)		(59,268)	(451)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@16800 BHF4PG8X5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	1,172	19,697,496	16800	(1,114)	0	0	(15,064)		(15,064)	3,129	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@17600 BHF4PG8Z0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	750	13,198,064	17600	(375)	0	0	(6,739)		(6,739)	1,569	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@4400 BHF4PG914	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	11/15/2030	126	555,676	4400	(15,013)	0	0	(8,112)		(8,112)	4,253	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2400 BHF4PG922	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	11/21/2025	127	305,712	2400	(31,453)	0	0	(5,276)		(5,276)	11,317	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@3800 BHF4PG930	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	11/15/2030	263	1,000,578	3800	(57,351)	0	0	(30,126)		(30,126)	12,964	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@10400 BHF4PG955	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	182	1,895,088	10400	(36,423)	0	0	(42,971)		(42,971)	1,413	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@18400 BHF4PG971	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	211	3,891,416	18400	(55)	0	0	(1,333)		(1,333)	345	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@16000 BHF4PG9B2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	944	15,111,360	16000	(1,738)	0	0	(17,394)		(17,394)	3,186	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV30NDXC@48000 BHF4PG9J5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	11/15/2030	51	2,467,200	48000	(17,652)	0	0	(33,535)		(33,535)	(2)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@4600 BHF4PG9K2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	11/15/2030	210	967,886	4600	(20,363)	0	0	(11,164)		(11,164)	6,207	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@20000 BHF4PG9S5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/18/2030	229	4,574,800	20000	(18)	0	0	(620)		(620)	190	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@18400 BHF4PG9U0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/16/2030	250	4,608,096	18400	(68)	0	0	(1,024)		(1,024)	243	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@20000 BHF4PG9V8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/16/2030	595	11,909,000	20000	(54)	0	0	(1,143)		(1,143)	328	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@19200 BHF4PG9W6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/16/2030	1,010	19,387,968	19200	(162)	0	0	(2,825)		(2,825)	738	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30MXEAC@4600 BHF4PG9X4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	11/15/2030	299	1,377,608	4600	(4,906)	1	0	(11,678)		(11,678)	(5,208)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@3700 BHF4PG9Z9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	10/18/2030	101	374,477	3700	(23,748)	0	0	(12,388)		(12,388)	5,211	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@11200 BHF4PGA04	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	12/20/2030	476	5,332,656	11200	(55,946)	0	0	(83,401)		(83,401)	4,550	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@16000 BHF4PGA79	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	12/20/2030	184	2,937,440	16000	(354)	0	0	(3,821)		(3,821)	719	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@16800 BHF4PGA87	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	12/20/2030	495	8,316,840	16800	(480)	0	0	(7,260)		(7,260)	1,545	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@4600 BHF4PGAB0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/20/2030	160	735,770	4600	(16,120)	0	0	(8,929)		(8,929)	4,870	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30RTYC@3400 BHF4PGAC8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/16/2030	121	412,420	3400	(36,360)	0	0	(18,789)		(18,789)	7,238	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@20000 BHF4PGAF1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	1,243	24,850,400	20000	(112)	0	0	(2,902)		(2,902)	863	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 SEP30MXEAC@6800 BHF4PGAG9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	09/20/2030	104	710,532	6800	(101)	0	0	(177)		(177)	(74)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@10800 BHF4PKUU7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	272	2,934,144	10800	(42,489)	0	0	(48,362)		(48,362)	1,761	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2500 BHF4PKV02	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	188	470,700	2500	(26,403)	0	0	(2,806)		(2,806)	12,737	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30SPXC@10800 BHF4PKV36	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	1,039	11,218,932	10800	(142,164)	0	0	(163,646)		(163,646)	4,637	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@10800 BHF4PKV77	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	863	9,319,428	10800	(125,605)	0	0	(143,703)		(143,703)	4,623	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30SPXC@11200 BHF4PKV85	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	1,897	21,243,600	11200	(196,387)	0	0	(244,908)		(244,908)	9,054	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@6000 BHF4PKVA0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	2,282	13,692,360	6000	(1,136,353)	0	0	(895,216)		(895,216)	(104,821)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@1900 BHF4PKVE2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	163	309,092	1900	(87,650)	0	0	(51,734)		(51,734)	18,996	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@10800 BHF4PKVH5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/18/2030	393	4,247,100	10800	(65,210)	0	0	(73,687)		(73,687)	2,902	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@11200 BHF4PKVK8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	1,295	14,500,528	11200	(143,220)	0	0	(177,509)		(177,509)	7,285	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5400 BHF4PKVN2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	960	5,181,462	5400	(929,309)	0	0	(870,025)		(870,025)	(119,361)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@6000 BHF4PKVQ5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	359	2,156,700	6000	(191,318)	0	0	(157,759)		(157,759)	(21,154)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5400 BHF4PKVS1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	805	4,349,376	5400	(803,102)	0	0	(758,418)		(758,418)	(104,034)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@7000 BHF4PKVU6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	417	2,919,560	7000	(27,348)	0	0	(7,543)		(7,543)	4,651	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 JUL25SPXC@4800 BHF4PKVW2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	254	1,218,288	4800	(363,771)	0	0	(359,962)		(359,962)	(48,576)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25SPXC@5000 BHF4PKVZ5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	130	652,050	5000	(162,839)	0	0	(158,964)		(158,964)	(22,587)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@4800 BHF4PKW19	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	582	2,794,128	4800	(845,582)	0	0	(833,398)		(833,398)	(107,650)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@10800 BHF4PKW27	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/15/2030	260	2,803,140	10800	(45,532)	0	0	(51,106)		(51,106)	2,149	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@11200 BHF4PKW43	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/15/2030	321	3,597,664	11200	(43,452)	0	0	(52,763)		(52,763)	2,717	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2500 BHF4PKW50	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	192	478,850	2500	(29,548)	0	0	(4,507)		(4,507)	13,519	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2600 BHF4PKW76	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	128	332,488	2600	(14,493)	0	0	(1,627)		(1,627)	6,916	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@16000 BHF4PKWD3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/15/2030	386	6,169,600	16000	(5,178)	0	0	(7,101)		(7,101)	1,301	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30RTYC@4200 BHF4PKWE1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/19/2030	145	608,118	4200	(15,071)	0	0	(9,617)		(9,617)	5,047	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@16800 BHF4PKWM3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/20/2030	189	3,169,152	16800	(2,211)	0	0	(2,766)		(2,766)	589	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@6800 BHF4PKWT8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	242	1,647,232	6800	(31,877)	0	0	(13,904)		(13,904)	2,922	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25SPXC@5800 BHF4PKWU5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	192	1,115,688	5800	(106,536)	0	0	(82,198)		(82,198)	(7,878)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25SPXC@6000 BHF4PKWV3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	336	2,014,260	6000	(134,990)	0	0	(80,597)		(80,597)	4,745	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@6600 BHF4PKWY7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	187	1,234,596	6600	(38,777)	0	0	(21,826)		(21,826)	238	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 AUG25SPXC@5800 BHF4PKX00	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	631	3,657,306	5800	(367,994)	0	0	(293,705)		(293,705)	(31,170)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@5600 BHF4PKX26	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	161	902,104	5600	(138,036)	0	0	(128,153)		(128,153)	(18,101)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@7200 BHF4PKX34	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	194	1,396,872	7200	(7,023)	0	0	(1,423)		(1,423)	1,623	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@7200 BHF4PKX59	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	163	1,171,080	7200	(7,410)	0	0	(1,911)		(1,911)	1,398	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@6000 BHF4PKX67	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	365	2,188,260	6000	(158,009)	0	0	(106,786)		(106,786)	(3,382)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN30SPXC@16000 BHF4PKXD2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	191	3,049,120	16000	(1,151)	0	0	(895)		(895)	72	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN30SPXC@16800 BHF4PKXH3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	1,593	26,768,952	16800	(7,711)	0	0	(4,656)		(4,656)	449	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@6200 BHF4PKXN0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	752	4,662,028	6200	(224,979)	0	0	(108,602)		(108,602)	21,472	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25SPXC@6200 BHF4PKXP5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	603	3,738,166	6200	(161,808)	0	0	(49,942)		(49,942)	38,749	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25RTYC@2700 BHF4PKXQ3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/18/2025	105	284,607	2700	(4,435)	0	0	(5)		(5)	2,273	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25RTYC@2300 BHF4PKXT7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/15/2025	259	596,827	2300	(56,295)	0	0	(5,808)		(5,808)	29,895	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC29SPXC@23200 BHF4PKXX8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	287	6,652,136	23200	(466)	0	0	(16)		(16)	3	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC28SPXC@15200 BHF4PKY82	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	731	11,108,160	15200	(753)	0	0	(212)		(212)	100	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@7400 BHF4PKYJ8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	210	1,554,962	7400	(5,379)	0	0	(932)		(932)	1,470	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 DEC25RTYC@3300 BHF4PKYN9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/19/2025	118	389,400	3300	(1,155)	0	0	(150)		(150)	842	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25RTYC@2500 BHF4PKYP4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/18/2025	296	739,450	2500	(30,889)	0	0	(103)		(103)	15,943	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@3200 BHF4PKYY5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/19/2025	126	404,448	3200	(1,977)	0	0	(232)		(232)	1,158	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25NDXC@17600 BHF4PKZ08	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/18/2025	57	1,002,672	17600	(294,356)	0	0	(291,866)		(291,866)	(56,495)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30RTYC@3900 BHF4PKZ40	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/19/2030	151	588,666	3900	(22,122)	0	0	(13,637)		(13,637)	6,458	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC28SPXC@18400 BHF4PKZ73	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	131	2,402,488	18400	(30)	0	0	(2)		(2)	1	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC28SPXC@19200 BHF4PKZ81	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	561	10,764,864	19200	(90)	0	0	(3)		(3)	3	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN29SPXC@19200 BHF4PKZA6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	203	3,903,552	19200	(33)	0	0	(2)		(2)	2	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25RTYC@1900 BHF4PKZD0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/18/2025	1,008	1,916,112	1900	(518,865)	0	0	(282,826)		(282,826)	124,579	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25RTYC@1900 BHF4PKZG3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/15/2025	153	291,460	1900	(79,581)	0	0	(44,861)		(44,861)	18,633	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25MXEAC@2100 BHF4PKZL2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/18/2025	110	230,895	2100	(28,673)	0	0	(61,475)		(61,475)	(37,251)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25MXEAC@2200 BHF4PKZM0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/18/2025	120	263,978	2200	(21,861)	0	0	(55,120)		(55,120)	(37,436)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL26SPXC@4800 BHF4PKZR9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	07/17/2026	289	1,385,328	4800	(479,836)	0	0	(475,905)		(475,905)	(52,291)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC28RTYC@4600 BHF4PKZS7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/15/2028	114	522,560	4600	(2,515)	0	0	(1,422)		(1,422)	1,440	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 AUG25MXEAC@2100 BHF4PKZT5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/15/2025	101	211,113	2100	(27,006)	0	0	(56,715)		(56,715)	(33,596)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30NDXC@40000 BHF4PKZV0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/19/2030	57	2,278,000	40000	(63,083)	0	0	(65,687)		(65,687)	(2,411)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN29RTYC@4600 BHF4PKZW8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/19/2029	115	527,298	4600	(2,730)	0	0	(1,587)		(1,587)	1,537	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL26SPXC@5600 BHF4PKZX6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	07/17/2026	125	701,400	5600	(129,512)	0	0	(122,909)		(122,909)	(15,969)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25NDXC@20000 BHF4PKZY4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/15/2025	49	986,600	20000	(160,717)	0	0	(141,628)		(141,628)	(27,238)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC28SPXC@10000 BHF4PL038	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	672	6,720,800	10000	(40,365)	0	0	(30,980)		(30,980)	1,904	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25SPXC@6400 BHF4PL046	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	324	2,075,712	6400	(52,052)	0	0	(4,116)		(4,116)	20,046	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@6400 BHF4PL053	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	490	3,135,872	6400	(92,165)	0	0	(24,549)		(24,549)	21,419	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN29SPXC@10000 BHF4PL061	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	1,320	13,195,100	10000	(87,866)	0	0	(71,483)		(71,483)	3,164	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC28RTYC@3800 BHF4PL079	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/15/2028	111	423,168	3800	(8,939)	0	0	(4,579)		(4,579)	3,272	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL26RTYC@2100 BHF4PL0E4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/17/2026	103	216,237	2100	(47,353)	0	0	(27,581)		(27,581)	10,669	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25SPXC@5200 BHF4PL0J3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	382	1,987,492	5200	(407,869)	0	0	(389,806)		(389,806)	(57,634)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC28SPXC@20000 BHF4PL0P9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	359	7,174,200	20000	(39)	0	0	(1)		(1)	1	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN29SPXC@20000 BHF4PL0R5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	427	8,530,200	20000	(47)	0	0	(2)		(2)	2	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 AUG25RTYC@1800 BHF4PL0W4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/15/2025	108	194,292	1800	(65,344)	0	0	(41,892)		(41,892)	11,993	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN29SPXC@16000 BHF4PL0Z7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	828	13,251,040	16000	(580)	0	0	(175)		(175)	79	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN29RTYC@4800 BHF4PL129	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/19/2029	104	498,720	4800	(1,686)	0	0	(1,077)		(1,077)	1,124	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30SPXC@10400 BHF4PL137	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	231	2,401,048	10400	(41,670)	0	0	(44,322)		(44,322)	886	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@10400 BHF4PL145	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	439	4,562,584	10400	(83,790)	0	0	(88,644)		(88,644)	2,092	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC28SPXC@14800 BHF4PL160	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	361	5,342,356	14800	(455)	0	0	(156)		(156)	68	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@11600 BHF4PL178	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	147	1,699,980	11600	(12,332)	0	0	(16,528)		(16,528)	830	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30SPXC@11600 BHF4PL186	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	183	2,127,556	11600	(14,395)	0	0	(19,392)		(19,392)	890	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN29SPXC@10400 BHF4PL194	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	407	4,229,888	10400	(18,026)	0	0	(15,538)		(15,538)	982	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN29RTYC@4000 BHF4PL1B9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/19/2029	138	552,160	4000	(8,751)	0	0	(4,560)		(4,560)	3,443	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN29MXEAC@5800 BHF4PL1D5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	01/19/2029	101	588,526	5800	(7)	0	0	(68)		(68)	(33)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB26SPXC@7600 BHF4PL1H6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	02/20/2026	209	1,590,300	7600	(5,033)	0	0	(1,417)		(1,417)	1,043	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC29RTYC@3600 BHF4PL1L7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/21/2029	155	559,512	3600	(26,034)	0	0	(14,979)		(14,979)	7,046	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@4400 BHF4PL1Q6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	602	2,647,392	4400	(1,097,892)	0	0	(1,099,635)		(1,099,635)	(127,279)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 JUL25RTYC@1700 BHF4PL1R4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/18/2025	216	367,608	1700	(150,035)	0	0	(103,564)		(103,564)	22,001	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25SPXC@6600 BHF4PL210	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	147	972,708	6600	(12,609)	0	0	(163)		(163)	5,032	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@6600 BHF4PL236	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	230	1,520,772	6600	(24,563)	0	0	(2,536)		(2,536)	8,418	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30NDXC@44800 BHF4PL251	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/19/2030	94	4,190,144	44800	(58,901)	0	0	(68,144)		(68,144)	(1,006)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@4800 BHF4PL2A0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	328	1,575,312	4800	(483,745)	0	0	(476,893)		(476,893)	(59,691)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN30SPXC@12400 BHF4PL2L6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	363	4,505,044	12400	(10,302)	0	0	(14,636)		(14,636)	224	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@6200 BHF4PL2T9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	1,227	7,609,570	6200	(410,856)	0	0	(249,354)		(249,354)	736	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@6400 BHF4PL2X0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	904	5,784,256	6400	(199,538)	0	0	(86,306)		(86,306)	20,131	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB29RTYC@4000 BHF4PL319	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/16/2029	337	1,347,400	4000	(23,571)	0	0	(11,812)		(11,812)	8,650	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2600 BHF4PL327	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	255	662,116	2600	(23,926)	0	0	(970)		(970)	11,570	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30RTYC@4400 BHF4PL343	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/15/2030	184	811,360	4400	(12,368)	0	0	(7,784)		(7,784)	4,758	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2500 BHF4PL3A9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	159	398,300	2500	(20,449)	0	0	(1,369)		(1,369)	10,270	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@6000 BHF4PL3E1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	640	3,838,200	6000	(299,925)	0	0	(223,873)		(223,873)	(20,527)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB29SPXC@10400 BHF4PL3J0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	892	9,281,688	10400	(43,383)	0	0	(38,933)		(38,933)	1,925	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 JAN29SPXC@16800 BHF4PL3L5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	313	5,251,680	16800	(147)	0	0	(31)		(31)	16	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB29SPXC@16800 BHF4PL3N1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	509	8,549,352	16800	(244)	0	0	(74)		(74)	33	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@1900 BHF4PL3R2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	406	772,274	1900	(216,367)	0	0	(124,700)		(124,700)	48,438	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB26SPXC@7800 BHF4PL3T8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	02/20/2026	150	1,167,816	7800	(2,144)	0	0	(527)		(527)	553	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25NDXC@17600 BHF4PL3Z4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/19/2025	107	1,879,152	17600	(572,817)	0	0	(565,898)		(565,898)	(101,837)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2300 BHF4PL400	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	365	838,810	2300	(84,937)	0	0	(15,008)		(15,008)	40,228	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30MXEAC@6200 BHF4PL418	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/15/2030	143	887,220	6200	(36)	0	0	(262)		(262)	(118)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30RTYC@3800 BHF4PL434	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/15/2030	142	541,120	3800	(19,830)	0	0	(11,761)		(11,761)	5,817	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2400 BHF4PL442	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	187	449,088	2400	(32,766)	0	0	(3,490)		(3,490)	16,441	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB29RTYC@4800 BHF4PL467	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/16/2029	146	700,464	4800	(2,885)	0	0	(1,645)		(1,645)	1,655	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@5800 BHF4PL4B6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	792	4,595,166	5800	(489,288)	0	0	(408,815)		(408,815)	(51,057)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB29MXEAC@8400 BHF4PL4E0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/16/2029	137	1,146,768	8400	0	0	0	0		0	0	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@5200 BHF4PL4F7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	721	3,751,436	5200	(805,572)	0	0	(769,694)		(769,694)	(103,841)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30RTYC@3900 BHF4PL4J9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/15/2030	117	455,169	3900	(14,227)	0	0	(8,618)		(8,618)	4,428	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 FEB27SPXC@9200 BHF4PL4N0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/19/2027	275	2,528,620	9200	(3,639)	0	0	(1,766)		(1,766)	(320)	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@11600 BHF4PL4Q3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	194	2,248,776	11600	(17,704)	0	0	(23,621)		(23,621)	1,298	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 FEB26SPXC@4400 BHF4PL4R1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	02/20/2026	313	1,376,232	4400	(602,512)	0	0	(603,731)		(603,731)	(64,896)	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@11200 BHF4PL4T7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	697	7,801,584	11200	(83,250)	0	0	(102,630)		(102,630)	4,672	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 FEB30SPXC@10400 BHF4PL4W0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	576	5,985,408	10400	(74,007)	0	0	(80,279)		(80,279)	(650)	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 MAR30RTYC@4000 BHF4PL533	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/15/2030	161	642,280	4000	(18,176)	0	0	(11,039)		(11,039)	5,794	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 MAR30SPXC@17600 BHF4PL5A7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	03/15/2030	1,883	33,136,400	17600	(8,965)	0	0	(4,925)		(4,925)	732	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 MAR30SPXC@10400 BHF4PL5M1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	03/15/2030	2,566	26,682,968	10400	(351,477)	0	0	(381,351)		(381,351)	(665)	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@6600 BHF4PL5Q2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	802	5,294,124	6600	(106,684)	0	0	(27,033)		(27,033)	24,132	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 SEP25MXEAC@2500 BHF4PL5T6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/19/2025	117	292,300	2500	(5,272)	0	0	(22,689)		(22,689)	(18,685)	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@6800 BHF4PL5U3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	213	1,446,632	6800	(15,794)	0	0	(2,006)		(2,006)	4,889	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 MAR30RTYC@3400 BHF4PL5W9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/15/2030	177	601,936	3400	(40,522)	0	0	(23,536)		(23,536)	9,749	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2700 BHF4PL608	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	125	338,715	2700	(7,882)	0	0	(265)		(265)	3,823	0	0	0	0	0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@4400 BHF4PL632	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	161	707,784	4400	(296,320)	0	0	(296,726)		(296,726)	(33,519)	0	0	0	0	0005

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CALL OPTION APR25COJ5C@130 SEP30SPXC@16800 BHF4PL657	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	153	2,570,904	16800	(1,459)	0	0	(1,569)		(1,569)	309	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@17600 BHF4PL665	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	164	2,892,912	17600	(1,304)	0	0	(1,159)		(1,159)	257	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29SPXC@16800 BHF4PL673	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	319	5,362,392	16800	(150)	0	0	(66)		(66)	25	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@10400 BHF4PL699	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	170	1,772,368	10400	(34,755)	0	0	(36,616)		(36,616)	1,010	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29MXEAC@8400 BHF4PL6L2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/16/2029	148	1,243,788	8400	0	0	0	(1)		(1)	0	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2300 BHF4PL6M0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	886	2,038,030	2300	(218,144)	0	0	(49,141)		(49,141)	95,198	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29SPXC@20000 BHF4PL6P3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	430	8,595,800	20000	(43)	0	0	(6)		(6)	3	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29SPXC@20800 BHF4PL6Q1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	127	2,645,344	20800	(9)	0	0	(1)		(1)	0	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@6400 BHF4PL6R9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	837	5,359,616	6400	(207,550)	0	0	(112,701)		(112,701)	4,707	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@6600 BHF4PL6S7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	991	6,539,280	6600	(154,178)	0	0	(59,428)		(59,428)	20,088	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5000 BHF4PL6V0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	317	1,584,050	5000	(416,511)	0	0	(405,600)		(405,600)	(52,064)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2600 BHF4PL707	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	258	672,074	2600	(26,851)	0	0	(1,895)		(1,895)	12,857	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2700 BHF4PL731	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	284	767,826	2700	(21,342)	0	0	(1,201)		(1,201)	9,811	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25NDXC@17600 BHF4PL749	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/17/2025	81	1,421,200	17600	(440,977)	0	0	(435,317)		(435,317)	(76,811)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT25SPXC@6200 BHF4PL756	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	443	2,747,592	6200	(161,211)	0	0	(109,734)		(109,734)	(7,492)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29MXEAC@5600 BHF4PL798	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/16/2029	115	646,296	5600	(22)	0	0	(156)		(156)	(77)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@4200 BHF4PL7C1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/18/2030	114	480,228	4200	(12,278)	0	0	(8,584)		(8,584)	4,292	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR27SPXC@9200 BHF4PL7D9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/19/2027	202	1,854,444	9200	(3,130)	0	0	(1,546)		(1,546)	(302)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@6800 BHF4PL7G2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	593	4,033,080	6800	(53,806)	0	0	(13,134)		(13,134)	12,430	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR30RTYC@3900 BHF4PL7J6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/15/2030	151	588,783	3900	(19,236)	0	0	(11,588)		(11,588)	5,863	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@17600 BHF4PL7L1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/18/2030	596	10,492,416	17600	(5,056)	0	0	(4,757)		(4,757)	1,083	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@16800 BHF4PL7M9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/18/2030	208	3,501,456	16800	(2,124)	0	0	(2,398)		(2,398)	486	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR30NDXC@38400 BHF4PL7R8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/15/2030	89	3,414,912	38400	(101,907)	0	0	(102,161)		(102,161)	(4,728)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29SPXC@15600 BHF4PL7T4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	1,057	16,492,320	15600	(962)	0	0	(620)		(620)	186	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29SPXC@9600 BHF4PL7W7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	962	9,235,968	9600	(110,889)	0	0	(90,109)		(90,109)	847	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2800 BHF4PL7Y3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	140	390,880	2800	(6,995)	0	0	(360)		(360)	3,399	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@19200 BHF4PL7Z0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	458	8,801,280	19200	(2,683)	0	0	(1,542)		(1,542)	419	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@6600 BHF4PL871	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	1,081	7,135,392	6600	(199,455)	0	0	(99,568)		(99,568)	9,777	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 MAR30SPXC@18400 BHF4PL897	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	03/15/2030	2,685	49,406,024	18400	(10,845)	0	0	(4,514)		(4,514)	758	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@6800 BHF4PL8D8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	846	5,754,976	6800	(95,634)	0	0	(34,809)		(34,809)	13,791	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5200 BHF4PL8G1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	906	4,709,224	5200	(1,055,762)	0	0	(1,016,682)		(1,016,682)	(134,569)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@7000 BHF4PL905	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	288	2,016,350	7000	(14,336)	0	0	(2,474)		(2,474)	3,460	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@6400 BHF4PL921	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	788	5,042,048	6400	(221,314)	0	0	(139,768)		(139,768)	(7,813)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR26NDXC@15600 BHF4PL970	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/20/2026	81	1,265,628	15600	(614,249)	0	0	(623,143)		(623,143)	(90,348)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2700 BHF4PL988	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	324	874,881	2700	(28,093)	0	0	(2,496)		(2,496)	12,585	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2800 BHF4PL9A3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	267	747,544	2800	(16,718)	0	0	(1,292)		(1,292)	7,518	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29RTYC@3700 BHF4PL9H8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/16/2029	218	808,191	3700	(23,828)	0	0	(12,296)		(12,296)	7,637	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@16800 BHF4PL9J4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/15/2030	495	8,321,208	16800	(5,384)	0	0	(6,364)		(6,364)	1,322	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@6200 BHF4PL9K1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	331	2,051,146	6200	(131,809)	0	0	(97,683)		(97,683)	(10,754)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR30SPXC@10000 BHF4PL9L9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	04/18/2030	2,305	23,054,600	10000	(457,565)	0	0	(455,900)		(455,900)	(830)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR30SPXC@10400 BHF4PL9M7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	04/18/2030	2,552	26,543,504	10400	(379,224)	0	0	(408,336)		(408,336)	2,100	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29SPXC@15200 BHF4PL9N5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	144	2,181,960	15200	(162)	0	0	(119)		(119)	33	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV30SPXC@17600 BHF4PL9P0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/15/2030	349	6,138,880	17600	(3,156)	0	0	(3,134)		(3,134)	730	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR30SPXC@17600 BHF4PL9V7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	04/18/2030	2,442	42,985,360	17600	(12,910)	0	0	(7,820)		(7,820)	1,303	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR30SPXC@18400 BHF4PL9W5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	04/18/2030	1,724	31,729,880	18400	(7,735)	0	0	(3,600)		(3,600)	675	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2900 BHF4PLA37	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	126	366,038	2900	(5,237)	0	0	(407)		(407)	2,517	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR30NDXC@36800 BHF4PLA45	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	04/22/2030	76	2,787,600	36800	(110,076)	0	0	(107,386)		(107,386)	(5,576)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR30NDXC@38400 BHF4PLA60	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	04/22/2030	50	1,928,448	38400	(60,194)	0	0	(60,612)		(60,612)	(2,745)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@11200 BHF4PLAD5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/20/2030	135	1,509,088	11200	(19,562)	0	0	(23,601)		(23,601)	1,287	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR30RTYC@3300 BHF4PLAF0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/19/2030	167	550,605	3300	(43,701)	0	0	(25,677)		(25,677)	10,308	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR30RTYC@3400 BHF4PLAG8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/19/2030	128	436,356	3400	(29,990)	0	0	(17,748)		(17,748)	7,218	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@2700 BHF4PLAM5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/19/2025	128	344,331	2700	(11,554)	0	0	(1,403)		(1,403)	5,341	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@5200 BHF4PLAR4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	299	1,555,372	5200	(354,549)	0	0	(343,026)		(343,026)	(45,148)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@7000 BHF4PLAZ6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	172	1,205,820	7000	(13,662)	0	0	(4,699)		(4,699)	1,656	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC29SPXC@16000 BHF4PLB36	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	1,375	21,996,480	16000	(7,553)	0	0	(5,465)		(5,465)	342	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR26SPXC@5400 BHF4PLB44	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUWSFPU8MPRO8K5P83	12/12/2024	03/20/2026	187	1,010,016	5400	(203,527)	0	0	(196,564)		(196,564)	(26,528)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 DEC29SPXC@16800 BHF4PLB77	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	1,374	23,084,880	16800	(6,041)	0	0	(3,350)		(3,350)	257	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR29SPXC@10400 BHF4PLB93	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	818	8,507,096	10400	(47,681)	0	0	(46,598)		(46,598)	1,178	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR29SPXC@16800 BHF4PLB06	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	388	6,515,040	16800	(186)	0	0	(121)		(121)	37	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR26SPXC@7400 BHF4PLBM4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/17/2026	231	1,709,030	7400	(15,809)	0	0	(5,971)		(5,971)	1,308	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC26SPXC@8400 BHF4PLBX0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/18/2026	120	1,009,932	8400	(4,219)	0	0	(1,961)		(1,961)	(33)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC29SPXC@11600 BHF4PLC76	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	2,109	24,466,604	11600	(93,639)	0	0	(124,886)		(124,886)	(914)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC29SPXC@12000 BHF4PLC92	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	1,783	21,399,600	12000	(60,005)	0	0	(82,778)		(82,778)	(142)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN30SPXC@11600 BHF4PLCA9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	538	6,235,812	11600	(25,937)	0	0	(34,795)		(34,795)	87	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN30SPXC@12000 BHF4PLCB7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	1,767	21,209,640	12000	(64,714)	0	0	(90,296)		(90,296)	794	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC28SPXC@15600 BHF4PLCP6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	472	7,356,960	15600	(391)	0	0	(92)		(92)	47	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@4200 BHF4PLCS0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	247	1,038,030	4200	(512,527)	0	0	(515,479)		(515,479)	(53,636)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN29SPXC@15200 BHF4PLCV3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	287	4,364,680	15200	(310)	0	0	(129)		(129)	49	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN29SPXC@15600 BHF4PLCW1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	414	6,465,264	15600	(361)	0	0	(128)		(128)	53	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR29SPXC@8400 BHF4PLCY7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	746	6,265,644	8400	(266,440)	0	0	(220,821)		(220,821)	(14,247)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 APR29SPXC@8800 BHF4PLD26	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	1,658	14,594,536	8800	(426,808)	0	0	(346,375)		(346,375)	(35,989)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR29SPXC@14000 BHF4PLD42	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	161	2,259,180	14000	(420)	0	0	(504)		(504)	85	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR29RTYC@2900 BHF4PLD59	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/20/2029	230	666,130	2900	(72,857)	0	0	(42,092)		(42,092)	17,080	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN26SPXC@7200 BHF4PLD67	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	01/16/2026	124	891,144	7200	(6,795)	0	0	(2,328)		(2,328)	981	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR29SPXC@14400 BHF4PLD83	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	1,226	17,657,568	14400	(2,452)	0	0	(2,752)		(2,752)	517	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR29RTYC@3400 BHF4PLD91	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/20/2029	142	481,202	3400	(23,866)	0	0	(12,645)		(12,645)	6,576	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN26SPXC@7400 BHF4PLDA8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	01/16/2026	132	973,618	7400	(4,139)	0	0	(1,033)		(1,033)	983	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC28RTYC@4400 BHF4PLDH3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/15/2028	147	647,724	4400	(4,802)	0	0	(2,482)		(2,482)	2,319	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY26SPXC@7400 BHF4PLDP5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/15/2026	120	890,442	7400	(9,631)	0	0	(4,026)		(4,026)	485	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC28SPXC@9200 BHF4PLE09	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	266	2,448,948	9200	(36,218)	0	0	(25,782)		(25,782)	(168)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC28SPXC@9600 BHF4PLE25	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	1,462	14,035,680	9600	(134,962)	0	0	(96,725)		(96,725)	3,930	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN29SPXC@9600 BHF4PLE41	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	684	6,566,016	9600	(69,449)	0	0	(52,214)		(52,214)	1,392	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY26SPXC@4800 BHF4PLEH2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/15/2026	167	802,320	4800	(271,751)	0	0	(269,598)		(269,598)	(30,762)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY29RTYC@2900 BHF4PLF32	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/18/2029	366	1,061,313	2900	(118,876)	0	0	(68,870)		(68,870)	27,458	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 DEC25SPXC@4400 BHF4PLF65	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	306	1,348,028	4400	(579,360)	0	0	(580,224)		(580,224)	(63,238)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN26SPXC@4400 BHF4PLFC2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	01/16/2026	134	588,676	4400	(255,280)	0	0	(255,523)		(255,523)	(27,649)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30SPXC@10000 BHF4PLFG3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	511	5,105,800	10000	(107,153)	0	0	(106,652)		(106,652)	323	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30SPXC@10400 BHF4PLFJ7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	2,268	23,589,072	10400	(358,440)	0	0	(385,317)		(385,317)	3,999	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN30RTYC@3700 BHF4PLFM0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/18/2030	110	405,372	3700	(16,486)	0	0	(9,761)		(9,761)	4,713	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC29RTYC@3500 BHF4PLFX6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/21/2029	191	666,820	3500	(36,188)	0	0	(20,603)		(20,603)	9,290	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30RTYC@3900 BHF4PLG23	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/17/2030	142	554,073	3900	(19,433)	0	0	(11,856)		(11,856)	5,802	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY29SPXC@10400 BHF4PLG64	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	160	1,663,376	10400	(10,068)	0	0	(10,137)		(10,137)	170	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY29SPXC@20800 BHF4PLG80	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	249	5,174,208	20800	(15)	0	0	(5)		(5)	2	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@8800 BHF4PLG98	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	181	1,592,536	8800	(150)	0	0	(32)		(32)	85	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@9200 BHF4PLGB3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	126	1,158,096	9200	(48)	0	0	(17)		(17)	9	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN26SPXC@8800 BHF4PLGD9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	01/16/2026	167	1,469,424	8800	(177)	0	0	(39)		(39)	95	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN26SPXC@9200 BHF4PLGF4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	01/16/2026	327	3,006,100	9200	(160)	0	0	(54)		(54)	32	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY29RTYC@3400 BHF4PLGG2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/18/2029	111	378,386	3400	(19,142)	0	0	(10,334)		(10,334)	5,252	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 JAN26SPXC@7600 BHF4PLGR8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	01/16/2026	129	979,108	7600	(2,331)	0	0	(486)		(486)	602	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC28SPXC@14400 BHF4PLGZ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	131	1,882,224	14400	(207)	0	0	(85)		(85)	33	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30RTYC@3400 BHF4PLH22	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/17/2030	418	1,421,438	3400	(101,928)	0	0	(59,293)		(59,293)	23,833	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN29MXEAC@8400 BHF4PLH30	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	01/19/2029	128	1,074,024	8400	0	0	0	0		0	0	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY27SPXC@12000 BHF4PLHB2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/21/2027	148	1,781,280	12000	(131)	0	0	(11)		(11)	(3)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30NDXC@44800 BHF4PLHE6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/17/2030	73	3,279,360	44800	(41,858)	0	0	(48,250)		(48,250)	(731)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC28SPXC@16000 BHF4PLHG1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	396	6,332,480	16000	(269)	0	0	(52)		(52)	28	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN29RTYC@3900 BHF4PLHK2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/19/2029	108	420,030	3900	(7,756)	0	0	(4,111)		(4,111)	2,966	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY26RTYC@2100 BHF4PLHM8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/15/2026	216	453,915	2100	(96,460)	0	0	(53,402)		(53,402)	22,910	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC28SPXC@17600 BHF4PLHQ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	150	2,642,640	17600	(48)	0	0	(4)		(4)	3	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN29RTYC@5000 BHF4PLHT3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/19/2029	109	547,200	5000	(1,264)	0	0	(850)		(850)	953	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30SPXC@10800 BHF4PLHU0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	1,371	14,807,232	10800	(162,384)	0	0	(189,103)		(189,103)	3,410	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN30SPXC@9600 BHF4PLHV8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	521	4,998,048	9600	(115,018)	0	0	(107,351)		(107,351)	(2,752)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB26SPXC@9200 BHF4PLHX4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	02/20/2026	186	1,706,600	9200	(130)	0	0	(38)		(38)	28	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 MAY30SPXC@19200 BHF4PLHY2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	682	13,103,424	19200	(2,872)	0	0	(1,123)		(1,123)	252	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN26RTYC@2000 BHF4PLJ87	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/16/2026	127	254,180	2000	(61,317)	0	0	(34,635)		(34,635)	14,403	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30SPXC@12000 BHF4PLJR5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	150	1,794,120	12000	(5,942)	0	0	(8,369)		(8,369)	152	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30SPXC@12400 BHF4PLJS3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	224	2,779,956	12400	(6,904)	0	0	(9,959)		(9,959)	253	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30SPXC@9600 BHF4PLK85	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	321	3,078,432	9600	(75,016)	0	0	(69,833)		(69,833)	(1,376)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN30SPXC@10000 BHF4PLK93	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	523	5,225,300	10000	(85,310)	0	0	(85,837)		(85,837)	(1,762)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30SPXC@10000 BHF4PLKB8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	2,407	24,068,100	10000	(418,924)	0	0	(419,995)		(419,995)	(5,898)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN26SPXC@10000 BHF4PLKD4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/19/2026	138	1,383,900	10000	(154)	0	0	(14)		(14)	2	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JAN30SPXC@17600 BHF4PLKG7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	709	12,484,736	17600	(2,836)	0	0	(1,293)		(1,293)	146	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30SPXC@18400 BHF4PLKJ1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	1,125	20,699,080	18400	(6,015)	0	0	(3,417)		(3,417)	742	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30SPXC@17600 BHF4PLKL6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	2,659	46,797,696	17600	(11,640)	0	0	(5,834)		(5,834)	768	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30SPXC@19200 BHF4PLKN2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	3,483	66,871,488	19200	(16,140)	0	0	(7,096)		(7,096)	1,706	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30SPXC@16800 BHF4PLKP7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	573	9,621,696	16800	(3,033)	0	0	(1,987)		(1,987)	226	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30RTYC@3900 BHF4PLKS1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/21/2030	311	1,212,627	3900	(45,132)	0	0	(27,131)		(27,131)	13,037	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 FEB29SPXC@15600 BHF4PLKW2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	180	2,813,928	15600	(159)	0	0	(78)		(78)	27	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB29SPXC@16000 BHF4PLKY8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	1,308	20,935,520	16000	(929)	0	0	(392)		(392)	151	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB29SPXC@9600 BHF4PLL35	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	152	1,461,888	9600	(16,722)	0	0	(12,921)		(12,921)	225	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB29SPXC@10000 BHF4PLL43	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	1,758	17,582,200	10000	(128,174)	0	0	(107,282)		(107,282)	3,523	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30SPXC@10400 BHF4PLL50	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	360	3,747,640	10400	(61,294)	0	0	(65,603)		(65,603)	1,050	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY26SPXC@5400 BHF4PLL68	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/15/2026	175	943,704	5400	(199,042)	0	0	(191,326)		(191,326)	(24,957)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30RTYC@4200 BHF4PLL76	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/15/2030	133	558,390	4200	(11,206)	0	0	(7,017)		(7,017)	4,013	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN26SPXC@4600 BHF4PLLB7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/19/2026	161	738,300	4600	(292,565)	0	0	(291,058)		(291,058)	(31,080)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN26SPXC@4800 BHF4PLLC5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/19/2026	120	576,288	4800	(197,661)	0	0	(196,333)		(196,333)	(21,887)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30NDXC@44800 BHF4PLLD3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	06/21/2030	55	2,456,832	44800	(33,052)	0	0	(38,242)		(38,242)	(570)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30NDXC@43200 BHF4PLLL5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/15/2030	62	2,656,800	43200	(36,960)	0	0	(41,052)		(41,052)	(1,004)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN29MXEAC@4200 BHF4PLLP6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	06/15/2029	120	502,572	4200	(1,144)	0	0	(3,350)		(3,350)	(1,723)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB29MXEAC@5800 BHF4PLLR2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/16/2029	163	943,544	5800	(15)	0	0	(126)		(126)	(61)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN27SPXC@8000 BHF4PLLW1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/18/2027	203	1,625,120	8000	(27,549)	0	0	(17,407)		(17,407)	(1,234)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 JUN30RTYC@4400 BHF4PLM00	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/21/2030	102	449,812	4400	(7,874)	0	0	(5,302)		(5,302)	3,014	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB29SPXC@20000 BHF4PLM26	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	366	7,329,400	20000	(40)	0	0	(3)		(3)	2	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB29SPXC@20800 BHF4PLM34	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	370	7,705,568	20800	(26)	0	0	(2)		(2)	1	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30MXEAC@6400 BHF4PLMA8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	06/21/2030	174	1,112,384	6400	(45)	0	0	(375)		(375)	(163)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN27RTYC@3900 BHF4PLMD2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/18/2027	128	498,771	3900	(2,747)	0	0	(841)		(841)	1,525	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN26RTYC@2100 BHF4PLMH3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/19/2026	238	500,514	2100	(108,720)	0	0	(61,893)		(61,893)	24,932	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30MXEAC@4600 BHF4PLMJ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/15/2030	119	548,090	4600	(963)	0	0	(2,814)		(2,814)	(1,355)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB26RTYC@3600 BHF4PLMK6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/20/2026	101	362,052	3600	(260)	0	0	(55)		(55)	426	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN29SPXC@15200 BHF4PLMN0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	963	14,638,208	15200	(4,607)	0	0	(1,807)		(1,807)	300	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR30RTYC@4400 BHF4PLN17	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/15/2030	189	830,500	4400	(13,209)	0	0	(8,358)		(8,358)	5,025	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR30NDXC@43200 BHF4PLN58	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/15/2030	115	4,980,096	43200	(72,329)	0	0	(80,612)		(80,612)	(1,928)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR30SPXC@10000 BHF4PLN90	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	03/15/2030	999	9,991,000	10000	(184,188)	0	0	(184,736)		(184,736)	(1,512)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN29RTYC@3100 BHF4PLNA7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/15/2029	213	659,401	3100	(55,559)	0	0	(30,963)		(30,963)	13,769	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR30MXEAC@4600 BHF4PLNB5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/15/2030	132	607,200	4600	(1,143)	0	0	(3,305)		(3,305)	(1,578)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 JUN30SPXC@11200 BHF4PLNC3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	1,119	12,527,872	11200	(108,084)	0	0	(135,702)		(135,702)	4,398	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29SPXC@16000 BHF4PLNJ8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	1,592	25,475,360	16000	(1,162)	0	0	(660)		(660)	215	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN29SPXC@15600 BHF4PLNL3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	511	7,974,408	15600	(2,162)	0	0	(707)		(707)	128	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29SPXC@10000 BHF4PLNM1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	2,314	23,138,800	10000	(184,069)	0	0	(157,758)		(157,758)	3,639	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29SPXC@10400 BHF4PLNN9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	436	4,529,824	10400	(23,020)	0	0	(21,501)		(21,501)	810	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29RTYC@4000 BHF4PLNP4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/16/2029	121	482,200	4000	(8,202)	0	0	(4,478)		(4,478)	3,185	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN26SPXC@5600 BHF4PLNR0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/19/2026	213	1,191,288	5600	(215,339)	0	0	(204,687)		(204,687)	(27,209)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR26SPXC@7600 BHF4PLNV1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	03/20/2026	173	1,311,228	7600	(5,160)	0	0	(1,703)		(1,703)	855	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN29SPXC@9600 BHF4PLNW9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	210	2,019,936	9600	(30,102)	0	0	(26,120)		(26,120)	(258)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR26SPXC@4800 BHF4PLP15	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	03/20/2026	372	1,786,656	4800	(591,546)	0	0	(587,779)		(587,779)	(69,356)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29RTYC@4600 BHF4PLP49	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/16/2029	111	510,324	4600	(2,930)	0	0	(1,790)		(1,790)	1,616	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL29MXEAC@6000 BHF4PLP72	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/20/2029	134	805,920	6000	(16)	0	0	(147)		(147)	(69)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL29SPXC@22400 BHF4PLPF4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/20/2029	190	4,266,752	22400	(270)	0	0	(3)		(3)	1	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30SPXC@18400 BHF4PLPM9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	465	8,549,928	18400	(1,725)	0	0	(647)		(647)	97	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 JUL26SPXC@8000 BHF4PLPS6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	07/17/2026	190	1,521,200	8000	(5,978)	0	0	(2,234)		(2,234)	410	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30SPXC@19200 BHF4PLPW7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	2,299	44,136,192	19200	(11,484)	0	0	(5,508)		(5,508)	1,385	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30MXEAC@6400 BHF4PLQ14	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/19/2030	140	894,400	6400	(42)	0	0	(332)		(332)	(143)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25SPXC@4200 BHF4PLQ55	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	235	986,580	4200	(469,445)	0	0	(473,669)		(473,669)	(53,414)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30SPXC@20000 BHF4PLQ63	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	765	15,297,600	20000	(3,366)	0	0	(1,246)		(1,246)	344	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL29RTYC@3200 BHF4PLQ89	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/20/2029	134	427,648	3200	(31,518)	0	0	(17,535)		(17,535)	8,049	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25SPXC@3900 BHF4PLQA4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	1,143	4,456,491	3900	(2,611,293)	0	0	(2,646,159)		(2,646,159)	(273,934)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL26RTYC@3000 BHF4PLQD8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/17/2026	142	426,990	3000	(10,318)	0	0	(2,252)		(2,252)	4,605	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL29RTYC@3700 BHF4PLQE6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/20/2029	188	696,932	3700	(23,725)	0	0	(13,009)		(13,009)	7,215	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR30MXEAC@6400 BHF4PLQF3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/15/2030	198	1,269,312	6400	(36)	0	0	(295)		(295)	(130)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 FEB30MXEAC@6400 BHF4PLQG1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/15/2030	103	659,904	6400	(17)	1	0	(137)		(137)	(62)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29SPXC@9200 BHF4PLQR7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	272	2,505,252	9200	(61,877)	0	0	(53,008)		(53,008)	(2,531)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29SPXC@9600 BHF4PLQS5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	439	4,217,856	9600	(71,976)	0	0	(64,452)		(64,452)	(1,240)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29SPXC@15600 BHF4PLQW6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	1,997	31,151,016	15600	(9,623)	0	0	(4,519)		(4,519)	573	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 AUG29SPXC@16000 BHF4PLQY2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	599	9,586,720	16000	(2,568)	0	0	(1,022)		(1,022)	142	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG26SPXC@8000 BHF4PLR21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/21/2026	279	2,233,760	8000	(11,021)	0	0	(4,490)		(4,490)	544	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR29RTYC@4400 BHF4PLR39	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/16/2029	344	1,514,172	4400	(14,295)	0	0	(7,330)		(7,330)	6,138	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAR30SPXC@10800 BHF4PLR54	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	03/15/2030	185	2,001,780	10800	(18,808)	0	0	(22,103)		(22,103)	110	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29SPXC@22400 BHF4PLR88	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	481	10,764,320	22400	(709)	0	0	(10)		(10)	4	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR29SPXC@10000 BHF4PLRD7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	568	5,680,900	10000	(49,021)	0	0	(44,057)		(44,057)	561	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR29SPXC@16000 BHF4PLRH8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	448	7,164,960	16000	(331)	0	0	(269)		(269)	72	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@18400 BHF4PLRL9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	631	11,609,664	18400	(3,910)	0	0	(2,580)		(2,580)	611	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29MXEAC@5800 BHF4PLRN5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/17/2029	123	712,182	5800	(31)	0	0	(219)		(219)	(105)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29RTYC@3300 BHF4PLRQ8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/17/2029	113	374,451	3300	(24,159)	0	0	(13,419)		(13,419)	6,230	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR30NDXC@43200 BHF4PLRT2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	04/22/2030	131	5,659,632	43200	(86,991)	0	0	(97,379)		(97,379)	(2,270)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29SPXC@11200 BHF4PLRU9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	2,193	24,561,152	11200	(95,181)	0	0	(109,421)		(109,421)	1,364	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29SPXC@11600 BHF4PLRY1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	231	2,674,380	11600	(7,425)	0	0	(8,726)		(8,726)	187	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR29RTYC@4400 BHF4PLS04	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/20/2029	106	466,664	4400	(4,067)	0	0	(2,455)		(2,455)	1,977	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 AUG25MXEAC@1800 BHF4PLS12	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/15/2025	126	226,044	1800	(67,058)	0	0	(108,213)		(108,213)	(47,118)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29SPXC@21600 BHF4PLS20	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	197	4,262,112	21600	(316)	0	0	(7)		(7)	2	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR29SPXC@20000 BHF4PLS46	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	182	3,631,000	20000	(18)	0	0	(4)		(4)	2	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@4000 BHF4PLS53	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	284	1,136,480	4000	(625,902)	0	0	(631,986)		(631,986)	(65,610)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29SPXC@10800 BHF4PLS87	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	619	6,683,472	10800	(36,973)	0	0	(40,615)		(40,615)	159	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29RTYC@3600 BHF4PLSA2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/17/2029	146	524,808	3600	(21,420)	0	0	(11,892)		(11,892)	6,167	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25NDXC@13200 BHF4PLSD6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/15/2025	103	1,362,240	13200	(960,644)	0	0	(986,209)		(986,209)	(135,595)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR26SPXC@7800 BHF4PLSG9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/17/2026	131	1,025,076	7800	(3,513)	0	0	(1,018)		(1,018)	470	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29MXEAC@4600 BHF4PLSJ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/17/2029	122	561,522	4600	(570)	0	0	(1,919)		(1,919)	(971)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR29SPXC@20800 BHF4PLSK0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	449	9,330,256	20800	(31)	0	0	(6)		(6)	3	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG28SPXC@8400 BHF4PLSL8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/18/2028	139	1,164,072	8400	(32,686)	0	0	(25,013)		(25,013)	(2,114)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29NDXC@35200 BHF4PLSM6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/17/2029	69	2,417,888	35200	(92,538)	0	0	(84,323)		(84,323)	(5,125)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29SPXC@15200 BHF4PLSN4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	808	12,285,096	15200	(4,423)	0	0	(2,426)		(2,426)	280	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25MXEAC@1800 BHF4PLSR5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/19/2025	154	277,614	1800	(83,342)	0	0	(133,101)		(133,101)	(56,713)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 SEP25SPXC@3700 BHF4PLSY0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	543	2,008,619	3700	(1,357,929)	0	0	(1,375,605)		(1,375,605)	(130,105)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG29RTYC@3500 BHF4PLT03	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/17/2029	119	416,395	3500	(19,729)	0	0	(10,989)		(10,989)	5,446	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29SPXC@15200 BHF4PLT60	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	1,183	17,976,280	15200	(6,958)	1	0	(4,488)		(4,488)	417	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29SPXC@15600 BHF4PLT86	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	1,383	21,580,572	15600	(7,154)	0	0	(4,002)		(4,002)	413	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR29MXEAC@5800 BHF4PLT94	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	04/20/2029	131	757,770	5800	(17)	0	0	(139)		(139)	(67)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP28RTYC@3600 BHF4PLTG8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/15/2028	162	581,796	3600	(15,839)	0	0	(7,534)		(7,534)	5,365	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR27SPXC@9200 BHF4PLTN3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/16/2027	149	1,366,936	9200	(2,643)	0	0	(1,345)		(1,345)	(278)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29RTYC@3100 BHF4PLT06	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/21/2029	218	675,087	3100	(61,195)	0	0	(35,076)		(35,076)	14,624	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR26SPXC@5400 BHF4PLTT0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/17/2026	132	711,342	5400	(147,961)	0	0	(141,366)		(141,366)	(18,766)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29RTYC@3200 BHF4PLTW3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/21/2029	125	399,072	3200	(30,894)	0	0	(17,529)		(17,529)	7,707	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG28SPXC@13600 BHF4PLTY9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/18/2028	144	1,953,640	13600	(266)	0	0	(96)		(96)	16	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR26SPXC@4800 BHF4PLTZ6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/17/2026	256	1,229,232	4800	(412,065)	0	0	(408,767)		(408,767)	(47,443)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP28SPXC@13600 BHF4PLU01	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	601	8,171,016	13600	(1,190)	0	0	(487)		(487)	101	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR27SPXC@11600 BHF4PLU19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/16/2027	187	2,174,884	11600	(199)	0	0	(20)		(20)	(4)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 MAR29SPXC@8800 BHF4PLU35	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	166	1,463,176	8800	(40,759)	0	0	(31,869)		(31,869)	(3,227)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR26RTYC@2100 BHF4PLU50	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/17/2026	110	231,210	2100	(47,746)	0	0	(26,131)		(26,131)	11,805	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP28RTYC@4400 BHF4PLU68	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/15/2028	190	834,240	4400	(5,336)	0	0	(2,479)		(2,479)	2,615	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP28SPXC@14000 BHF4PLUD3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	518	7,250,880	14000	(792)	0	0	(272)		(272)	64	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 APR29SPXC@14800 BHF4PLUF8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	398	5,892,768	14800	(613)	0	0	(643)		(643)	133	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG28SPXC@8000 BHF4PLUL5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/18/2028	125	997,840	8000	(42,603)	0	0	(34,024)		(34,024)	(2,091)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP28SPXC@8000 BHF4PLUN1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	674	5,393,440	8000	(240,885)	0	0	(192,494)		(192,494)	(10,177)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25NDXC@13200 BHF4PLUS0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/19/2025	140	1,851,696	13200	(1,313,635)	0	0	(1,347,817)		(1,347,817)	(182,005)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY29SPXC@14400 BHF4PLUZ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	790	11,377,152	14400	(1,651)	0	0	(2,218)		(2,218)	355	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP28SPXC@7800 BHF4PLV00	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	431	3,359,460	7800	(181,758)	0	0	(149,599)		(149,599)	(8,591)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY29SPXC@14800 BHF4PLV18	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	648	9,592,620	14800	(1,024)	0	0	(1,325)		(1,325)	234	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY29SPXC@8400 BHF4PLV26	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	549	4,611,516	8400	(204,481)	0	0	(171,390)		(171,390)	(11,572)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY29SPXC@8800 BHF4PLV34	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	1,881	16,554,296	8800	(34,595)	0	0	(419,039)		(419,039)	(44,242)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP28SPXC@14400 BHF4PLV91	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	324	4,664,880	14400	(395)	0	0	(110)		(110)	29	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT28SPXC@7800 BHF4PLVG5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	382	2,980,614	7800	(169,341)	0	0	(139,595)		(139,595)	(6,940)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30SPXC@17600 BHF4PLVL4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	704	12,393,040	17600	(4,030)	0	0	(2,654)		(2,654)	478	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT28RTYC@4600 BHF4PLVM2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/20/2028	121	555,726	4600	(2,382)	0	0	(1,281)		(1,281)	1,400	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT28RTYC@4400 BHF4PLVN0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/20/2028	246	1,082,136	4400	(7,711)	0	0	(3,559)		(3,559)	3,576	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30NDXC@40000 BHF4PLVU4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/17/2030	48	1,900,400	40000	(48,612)	0	0	(50,473)		(50,473)	(1,906)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30SPXC@18400 BHF4PLVY6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	2,892	53,205,256	18400	(14,050)	0	0	(7,191)		(7,191)	1,452	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30NDXC@38400 BHF4PLW25	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/17/2030	63	2,425,344	38400	(78,371)	0	0	(78,661)		(78,661)	(3,515)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30NDXC@43200 BHF4PLW58	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/17/2030	91	3,929,472	43200	(63,073)	0	0	(70,293)		(70,293)	(1,614)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY30RTYC@4400 BHF4PLWC3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/17/2030	178	785,268	4400	(13,706)	0	0	(8,762)		(8,762)	5,080	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 MAY29SPXC@9200 BHF4PLWJ8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	174	1,604,296	9200	(33,622)	0	0	(27,279)		(27,279)	(1,039)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT28SPXC@13600 BHF4PLWK5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	1,015	13,802,776	13600	(2,263)	0	0	(1,036)		(1,036)	263	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT28SPXC@16000 BHF4PLWQ2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	143	2,286,880	16000	(80)	0	0	(12)		(12)	5	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT29RTYC@3100 BHF4PLWU3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/19/2029	178	552,978	3100	(51,005)	0	0	(29,529)		(29,529)	12,096	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@1600 BHF4PLWY5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	211	337,776	1600	(170,361)	0	0	(125,819)		(125,819)	20,563	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT25RTYC@1500 BHF4PLX08	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	503	754,665	1500	(453,720)	0	0	(348,333)		(348,333)	46,374	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT29SPXC@21600 BHF4PLX16	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	384	8,288,352	21600	(673)	0	0	(28)		(28)	7	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT29SPXC@22400 BHF4PLX65	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	129	2,897,216	22400	(209)	0	0	(6)		(6)	1	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29SPXC@10400 BHF4PLXA6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	322	3,350,464	10400	(29,188)	0	0	(30,780)		(30,780)	(319)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT29RTYC@3000 BHF4PLXD0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/19/2029	116	349,260	3000	(36,860)	0	0	(22,008)		(22,008)	8,547	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT29SPXC@10400 BHF4PLXF5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	1,054	10,964,720	10400	(102,187)	0	0	(108,981)		(108,981)	(1,603)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT29SPXC@15600 BHF4PLXK4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	218	3,393,936	15600	(1,193)	0	0	(757)		(757)	65	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN29SPXC@14800 BHF4PLXY4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	156	2,311,020	14800	(854)	0	0	(398)		(398)	60	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT29SPXC@14400 BHF4PLY49	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	199	2,861,568	14400	(1,662)	0	0	(1,522)		(1,522)	92	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@4200 BHF4PLYH0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	296	1,243,620	4200	(610,304)	0	0	(613,486)		(613,486)	(64,391)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29SPXC@21600 BHF4PLYL1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	162	3,507,624	21600	(297)	0	0	(16)		(16)	3	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30NDXC@40000 BHF4PLYP2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	06/21/2030	71	2,830,400	40000	(75,600)	0	0	(78,732)		(78,732)	(2,924)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29RTYC@3500 BHF4PLYQ0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/16/2029	103	358,785	3500	(18,490)	0	0	(10,629)		(10,629)	4,916	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30NDXC@38400 BHF4PLYR8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	06/21/2030	49	1,884,672	38400	(63,355)	0	0	(63,811)		(63,811)	(2,804)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 JUN30SPXC@10800 BHF4PLYV9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	2,153	23,254,560	10800	(276,333)	0	0	(320,201)		(320,201)	7,703	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30RTYC@3400 BHF4PLZ06	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/21/2030	170	578,714	3400	(42,065)	0	0	(24,991)		(24,991)	9,880	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29RTYC@3100 BHF4PLZ71	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/16/2029	119	370,202	3100	(34,587)	0	0	(20,305)		(20,305)	8,174	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN29SPXC@9200 BHF4PLZE6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	1,658	15,251,300	9200	(334,112)	0	0	(278,492)		(278,492)	(11,565)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT28SPXC@8800 BHF4PLZF3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	125	1,101,320	8800	(22,525)	0	0	(16,555)		(16,555)	(1,799)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV28SPXC@8800 BHF4PLZG1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	242	2,129,512	8800	(46,283)	0	0	(33,917)		(33,917)	(3,359)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN29SPXC@8800 BHF4PLZL0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	634	5,577,352	8800	(177,465)	0	0	(150,070)		(150,070)	(16,050)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN29SPXC@21600 BHF4PLZM8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	265	5,734,152	21600	(387)	0	0	(4)		(4)	2	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29SPXC@11200 BHF4PLZN6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	1,528	17,114,496	11200	(83,855)	0	0	(103,706)		(103,706)	(718)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29SPXC@15600 BHF4PLZQ9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	682	10,644,036	15600	(3,964)	0	0	(2,824)		(2,824)	203	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26SPXC@8000 BHF4PLZS5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/20/2026	192	1,532,720	8000	(12,053)	0	0	(5,765)		(5,765)	203	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29MXEAC@5800 BHF4PLZU0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	11/16/2029	176	1,020,220	5800	(70)	0	0	(443)		(443)	(210)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV28SPXC@18400 BHF4PLZZ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	143	2,638,192	18400	(29)	0	0	(1)		(1)	1	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30RTYC@3800 BHF4PM010	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/21/2030	232	881,372	3800	(37,401)	0	0	(22,462)		(22,462)	10,405	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 JUN26SPXC@7800 BHF4PM028	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/19/2026	288	2,243,904	7800	(11,424)	0	0	(4,544)		(4,544)	556	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@8000 BHF4PM036	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	220	1,761,200	8000	(823)	0	0	(89)		(89)	334	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV28SPXC@15200 BHF4PM044	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	473	7,189,144	15200	(449)	0	0	(112)		(112)	48	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN30SPXC@20000 BHF4PM0A0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	264	5,270,600	20000	(1,075)	0	0	(361)		(361)	96	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUN26SPXC@8000 BHF4PM0K8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/19/2026	206	1,644,400	8000	(5,274)	0	0	(1,860)		(1,860)	463	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL29SPXC@15600 BHF4PM0R3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/20/2029	808	12,611,976	15600	(3,677)	0	0	(1,482)		(1,482)	221	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL29SPXC@15200 BHF4PM0S1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/20/2029	259	3,938,320	15200	(1,336)	0	0	(636)		(636)	87	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL29SPXC@9200 BHF4PM0Y8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/20/2029	896	8,238,692	9200	(193,126)	0	0	(163,611)		(163,611)	(7,396)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL29SPXC@9600 BHF4PM0Z5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/20/2029	970	9,307,488	9600	(149,721)	0	0	(132,376)		(132,376)	(2,037)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL29RTYC@3100 BHF4PM1D3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/20/2029	147	455,142	3100	(39,100)	0	0	(22,181)		(22,181)	9,634	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL30SPXC@18400 BHF4PM1U5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	369	6,780,400	18400	(2,124)	0	0	(1,303)		(1,303)	297	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL25NDXC@13600 BHF4PM1Y7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/18/2025	49	662,456	13600	(432,309)	0	0	(443,850)		(443,850)	(63,589)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 JUL29SPXC@16000 BHF4PM1Z4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/20/2029	923	14,765,600	16000	(3,739)	0	0	(1,263)		(1,263)	206	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@20000 BHF4PM226	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	596	11,929,200	20000	(2,822)	0	0	(1,145)		(1,145)	328	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 AUG30SPXC@19200 BHF4PM267	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	1,147	22,026,624	19200	(6,162)	0	0	(3,209)		(3,209)	839	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG25SPXC@3800 BHF4PM2D2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	1,639	6,229,188	3800	(3,923,625)	0	0	(3,971,653)		(3,971,653)	(391,155)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG26RTYC@2900 BHF4PM341	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/21/2026	100	290,522	2900	(9,896)	0	0	(2,578)		(2,578)	4,200	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG26SPXC@7800 BHF4PM374	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/21/2026	125	972,114	7800	(7,327)	0	0	(3,354)		(3,354)	118	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@3900 BHF4PM3B5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	830	3,235,401	3900	(1,917,709)	0	0	(1,938,543)		(1,938,543)	(192,559)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29SPXC@10800 BHF4PM302	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	2,261	24,415,128	10800	(147,359)	0	0	(166,316)		(166,316)	(544)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29SPXC@11200 BHF4PM3R0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	1,783	19,967,584	11200	(84,609)	0	0	(100,748)		(100,748)	420	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP28SPXC@8800 BHF4PM440	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	188	1,654,576	8800	(31,345)	0	0	(23,060)		(23,060)	(2,810)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP28SPXC@8400 BHF4PM473	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	463	3,892,728	8400	(114,960)	0	0	(88,299)		(88,299)	(6,502)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@20000 BHF4PM4A6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	591	11,820,600	20000	(3,048)	0	0	(1,380)		(1,380)	411	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29SPXC@21600 BHF4PM4J7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	233	5,037,768	21600	(393)	0	0	(13)		(13)	3	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29SPXC@22400 BHF4PM4K4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	380	8,507,072	22400	(589)	0	0	(12)		(12)	4	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29RTYC@3300 BHF4PM4N8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/21/2029	101	333,531	3300	(22,073)	0	0	(12,446)		(12,446)	5,635	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP28SPXC@16000 BHF4PM4R9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	142	2,268,160	16000	(71)	0	0	(8)		(8)	4	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 SEP28SPXC@16800 BHF4PM4S7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	187	3,145,464	16800	(62)	0	0	(5)		(5)	2	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP28SPXC@13200 BHF4PM4T5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	176	2,318,712	13200	(455)	0	0	(219)		(219)	40	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP28RTYC@4600 BHF4PM4U2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/15/2028	219	1,008,228	4600	(4,635)	0	0	(2,082)		(2,082)	2,393	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29MXEAC@4600 BHF4PM4V0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/21/2029	217	997,418	4600	(1,143)	0	0	(3,704)		(3,704)	(1,857)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP28RTYC@4200 BHF4PM4Y4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/15/2028	195	818,706	4200	(7,543)	0	0	(3,508)		(3,508)	3,380	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29SPXC@16000 BHF4PM507	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	335	5,360,000	16000	(1,537)	0	0	(739)		(739)	84	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29SPXC@11600 BHF4PM515	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	155	1,792,664	11600	(5,443)	0	0	(6,695)		(6,695)	79	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP28SPXC@14800 BHF4PM556	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	363	5,378,172	14800	(345)	0	0	(80)		(80)	24	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP28SPXC@15200 BHF4PM564	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	204	3,095,936	15200	(155)	0	0	(29)		(29)	9	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT28SPXC@16800 BHF4PM580	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	320	5,382,888	16800	(122)	0	0	(11)		(11)	6	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT28SPXC@17600 BHF4PM598	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	150	2,633,136	17600	(39)	0	0	(2)		(2)	2	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT28SPXC@8000 BHF4PM5J6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	885	7,078,640	8000	(332,588)	0	0	(266,800)		(266,800)	(11,502)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT28SPXC@8400 BHF4PM5K3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	548	4,604,628	8400	(145,116)	0	0	(111,412)		(111,412)	(6,824)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT28RTYC@3500 BHF4PM5M9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/20/2028	142	496,370	3500	(16,897)	0	0	(8,238)		(8,238)	5,348	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT28SPXC@14400 BHF4PM5Q0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	471	6,788,592	14400	(641)	0	0	(208)		(208)	66	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT28SPXC@14000 BHF4PM5W7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	1,172	16,414,440	14000	(2,005)	0	0	(787)		(787)	224	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@3700 BHF4PM5X5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	213	788,026	3700	(535,337)	0	0	(541,903)		(541,903)	(50,838)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP29SPXC@14800 BHF4PM5Y3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	546	8,074,288	14800	(3,688)	0	0	(2,716)		(2,716)	226	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@3600 BHF4PM622	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	317	1,140,660	3600	(826,424)	0	0	(837,305)		(837,305)	(76,802)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@4400 BHF4PM655	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	228	1,001,132	4400	(422,862)	0	0	(423,108)		(423,108)	(47,193)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT28RTYC@4200 BHF4PM689	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/20/2028	209	878,766	4200	(8,733)	0	0	(4,131)		(4,131)	3,801	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT28MXEAC@6400 BHF4PM697	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/20/2028	148	948,672	6400	0	0	0	(14)		(14)	(6)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT29SPXC@14800 BHF4PM6C0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	818	12,112,024	14800	(5,882)	0	0	(4,817)		(4,817)	331	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT29SPXC@15200 BHF4PM6D8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	1,439	21,870,216	15200	(8,987)	0	0	(6,509)		(6,509)	505	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT29SPXC@10800 BHF4PM6M8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	2,309	24,942,276	10800	(161,710)	0	0	(185,203)		(185,203)	(1,544)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT29SPXC@11200 BHF4PM6N6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	449	5,023,648	11200	(22,913)	0	0	(27,842)		(27,842)	(47)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT29MXEAC@4400 BHF4PM6U0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/19/2029	112	494,208	4400	(984)	0	0	(2,872)		(2,872)	(1,430)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25MXEAC@1800 BHF4PM6X4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/17/2025	131	236,664	1800	(71,312)	0	0	(113,990)		(113,990)	(48,245)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT25NDXC@13200 BHF4PM6Z9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/17/2025	115	1,512,852	13200	(1,079,930)	0	0	(1,106,500)		(1,106,500)	(147,812)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT28SPXC@13200 BHF4PM705	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	168	2,215,224	13200	(485)	0	0	(260)		(260)	58	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT29MXEAC@5400 BHF4PM747	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/19/2029	109	590,760	5400	(100)	0	0	(500)		(500)	(243)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@1700 BHF4PM754	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	168	285,362	1700	(121,270)	0	0	(85,568)		(85,568)	17,270	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@3600 BHF4PM770	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	207	745,128	3600	(542,563)	0	0	(549,561)		(549,561)	(49,973)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29SPXC@14800 BHF4PM7D7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	174	2,582,008	14800	(1,332)	0	0	(1,203)		(1,203)	67	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29SPXC@10400 BHF4PM7E5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	330	3,427,528	10400	(34,087)	0	0	(36,720)		(36,720)	(684)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29SPXC@10800 BHF4PM7G0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	521	5,631,876	10800	(39,130)	0	0	(45,394)		(45,394)	(585)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV28SPXC@8000 BHF4PM7K1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	263	2,105,920	8000	(104,563)	0	0	(82,759)		(82,759)	(2,980)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV28SPXC@8400 BHF4PM7L9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	511	4,288,620	8400	(141,821)	0	0	(109,019)		(109,019)	(5,692)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV28SPXC@14000 BHF4PM7R6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	178	2,492,280	14000	(335)	0	0	(144)		(144)	46	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV28SPXC@14400 BHF4PM7S4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	312	4,498,992	14400	(456)	0	0	(168)		(168)	59	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@1500 BHF4PM7X3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	320	479,985	1500	(290,199)	1	0	(223,458)		(223,458)	29,608	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29NDXC@33600 BHF4PM7Y1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	11/16/2029	60	2,031,456	33600	(110,313)	0	0	(101,227)		(101,227)	(8,121)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV28SPXC@16800 BHF4PM7Z8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	140	2,356,032	16800	(59)	0	0	(6)		(6)	4	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV28SPXC@17600 BHF4PM804	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	358	6,304,848	17600	(104)	0	0	(7)		(7)	5	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29SPXC@15200 BHF4PM861	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	331	5,028,768	15200	(2,193)	0	0	(1,767)		(1,767)	113	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@3900 BHF4PM887	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	385	1,502,982	3900	(901,773)	0	0	(910,688)		(910,688)	(88,737)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV28SPXC@14800 BHF4PM895	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	932	13,791,232	14800	(1,090)	0	0	(332)		(332)	130	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV28RTYC@4600 BHF4PM8A2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/17/2028	197	907,948	4600	(4,719)	0	0	(2,277)		(2,277)	2,395	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT28SPXC@9200 BHF4PM8E4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	248	2,280,496	9200	(30,284)	1	0	(21,095)		(21,095)	(625)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV28SPXC@9600 BHF4PM8F1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	1,217	11,684,736	9600	(105,260)	0	0	(74,954)		(74,954)	2,090	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV28SPXC@9200 BHF4PM8G9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	521	4,797,064	9200	(68,009)	0	0	(47,398)		(47,398)	(834)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29RTYC@3400 BHF4PM8J3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/16/2029	166	564,536	3400	(34,358)	0	0	(19,357)		(19,357)	8,564	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29SPXC@22400 BHF4PM8L8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	203	4,556,832	22400	(341)	0	0	(12)		(12)	3	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29SPXC@16000 BHF4PM8Q7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	1,477	23,628,160	16000	(7,589)	0	0	(4,739)		(4,739)	378	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV29SPXC@11600 BHF4PM8R5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	1,209	14,022,312	11600	(49,284)	0	0	(63,847)		(63,847)	(44)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26SPXC@8400 BHF4PM8T1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/20/2026	125	1,050,252	8400	(3,809)	0	0	(1,704)		(1,704)	17	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV29SPXC@23200 BHF4PM8U8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	128	2,966,584	23200	(199)	0	0	(5)		(5)	1	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC29SPXC@11200 BHF4PM8Y0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	564	6,318,704	11200	(33,671)	0	0	(42,555)		(42,555)	(542)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV28SPXC@10000 BHF4PM929	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	168	1,676,000	10000	(9,409)	0	0	(7,130)		(7,130)	337	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25NDXC@14400 BHF4PM945	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	11/21/2025	50	715,104	14400	(416,400)	0	0	(424,640)		(424,640)	(60,396)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@6600 BHF4PUTN3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/21/2025	161	1,060,224	6600	(12,940)	0	0	(14,795)		(14,795)	1,452	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@10800 BHF4PUU01 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	590	6,376,212	10800	(5)	0	0	(116,249)	^	(116,249)	12,936	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@6800 BHF4PUUB7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/21/2025	150	1,019,592	6800	(3,294)	0	0	(6,167)		(6,167)	2,443	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5200 BHF4PUUD3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/21/2025	195	1,015,352	5200	(193,225)	0	0	(219,211)		(219,211)	(29,015)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26SPXC@5200 BHF4PUYT4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/20/2026	127	661,752	5200	(155,677)	0	0	(176,103)		(176,103)	(19,262)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@11200 BHF4PUZ22 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	1,705	19,100,480	11200	(13)	(1)	0	(280,124)	^	(280,124)	34,989	0	1	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2500 BHF4PUZ48	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	11/21/2025	136	340,100	2500	(17,691)	0	0	(3,201)		(3,201)	9,602	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@16800 BHF4PUZ71 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	453	7,604,856	16800	(4)	0	0	(5,816)	^	(5,816)	2,023	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@17600 BHF4PUZA4 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	167	2,930,576	17600	(13)	(1)	0	(1,497)	^	(1,497)	574	0	1	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV30RTYC@4200 BHF4PUZB2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	11/15/2030	136	571,284	4200	(13,670)	0	0	(10,585)		(10,585)	5,215	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@4400 BHF4PUZD8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	11/15/2030	220	967,252	4400	(19,226)	0	0	(14,121)		(14,121)	7,402	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30MXEAC@4800 BHF4PUZK2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	11/15/2030	178	854,688	4800	(2)	0	0	(5,321)		(5,321)	(2,373)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@18400 BHF4PUZN6 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	143	2,632,856	18400	(11)	(1)	0	(902)	^	(902)	379	0	1	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@16000 BHF4PUZP1 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	321	5,141,280	16000	(3)	0	0	(5,918)	^	(5,918)	1,852	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@4600 BHF4PUZS5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	11/15/2030	201	923,220	4600	(13,550)	0	0	(10,649)		(10,649)	5,921	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@10800 BHF4PUZV8 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	179	1,928,880	10800	(1)	0	0	(37,328)	^	(37,328)	4,224	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@11200 BHF4PUZW6 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	1,635	18,310,656	11200	(13)	0	0	(286,371)	^	(286,371)	36,330	0	1	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@4200 BHF4PV036	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	12/20/2030	172	721,770	4200	(18,927)	0	0	(13,974)		(13,974)	6,760	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@16800 BHF4PV051 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	530	8,903,496	16800	(4)	0	0	(7,771)	^	(7,771)	2,723	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@16000 BHF4PV069 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	128	2,043,040	16000	(1)	0	0	(2,658)	^	(2,658)	838	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@4600 BHF4PV0A0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	12/20/2030	122	563,132	4600	(7,356)	0	0	(6,834)		(6,834)	3,727	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 DEC26SPXC@5200 BHF4PV0C6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/18/2026	146	757,848	5200	(182,162)	0	0	(204,088)		(204,088)	(21,908)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@2500 BHF4PV0G7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	12/19/2025	102	255,475	2500	(13,460)	0	0	(3,133)		(3,133)	7,405	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@6200 BHF4PWQ51	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	2,093	12,978,708	6200	(589,297)	(589,297)	0	(425,293)		(425,293)	1,254	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@5000 BHF4PWQ69	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	1,107	5,534,650	5000	(1,326,664)	(1,326,664)	0	(1,393,234)		(1,393,234)	(181,369)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@5400 BHF4PWQ85	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	484	2,611,548	5400	(416,064)	(416,064)	0	(424,612)		(424,612)	(58,363)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@6400 BHF4PWQB8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	1,428	9,136,896	6400	(255,034)	(255,034)	0	(136,331)		(136,331)	31,800	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@6000 BHF4PWQF9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	3,502	21,013,800	6000	(1,424,700)	(1,424,700)	0	(1,225,677)		(1,225,677)	(112,382)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2500 BHF4PWQJ1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	1,030	2,575,475	2500	(86,732)	(86,733)	0	(8,853)		(8,853)	66,410	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@5800 BHF4PWQK8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	1,560	9,045,970	5800	(854,860)	(854,860)	0	(804,790)		(804,790)	(100,509)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@5200 BHF4PWQS1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	885	4,601,376	5200	(908,430)	(908,430)	0	(944,080)		(944,080)	(127,367)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2600 BHF4PWQT9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	249	647,530	2600	(13,788)	(13,787)	0	(949)		(949)	11,314	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25NDXC@17600 BHF4PWQU6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	78	1,366,288	17600	(354,597)	(354,597)	0	(411,450)		(411,450)	(74,043)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2300 BHF4PWQX0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	1,612	3,708,543	2300	(262,871)	(262,864)	0	(66,352)		(66,352)	177,849	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2400 BHF4PWQY8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	1,066	2,558,616	2400	(126,620)	(126,623)	0	(19,885)		(19,885)	93,678	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 SEP30SPXC@11200 BHF4PWR01	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	194	2,176,384	11200	(21,259)	(21,259)	0	(28,629)		(28,629)	1,304	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@3900 BHF4PWR19	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/20/2030	121	471,666	3900	(14,983)	(14,983)	0	(11,783)		(11,783)	5,404	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@16800 BHF4PWR35	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	492	8,260,056	16800	(4,528)	(4,528)	0	(5,042)		(5,042)	993	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@6800 BHF4PWRA9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	623	4,238,304	6800	(34,966)	(34,966)	0	(5,878)		(5,878)	14,323	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@17600 BHF4PWRB7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	564	9,933,440	17600	(4,066)	(4,066)	0	(3,980)		(3,980)	881	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27RTYC@3500 BHF4PWRH4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	184	644,140	3500	(8,661)	(8,661)	0	(4,621)		(4,621)	4,829	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27RTYC@3400 BHF4PWRM3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	135	459,204	3400	(7,527)	(7,527)	0	(4,175)		(4,175)	4,046	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25NDXC@18400 BHF4PWRS0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	103	1,893,176	18400	(402,862)	(402,863)	0	(466,397)		(466,397)	(87,258)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@10800 BHF4PWRW1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	1,015	10,965,456	10800	(145,894)	(145,894)	0	(180,741)		(180,741)	6,579	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25NDXC@17600 BHF4PWRZ4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	73	1,283,920	17600	(340,263)	(340,263)	0	(393,254)		(393,254)	(69,389)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2000 BHF4PWS00	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	776	1,551,720	2000	(271,970)	(271,972)	0	(170,572)		(170,572)	97,992	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25NDXC@18400 BHF4PWS18	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	624	11,472,400	18400	(2,505,934)	(2,505,937)	0	(2,891,292)		(2,891,292)	(530,455)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25MXEAC@2700 BHF4PWS34	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/19/2025	218	589,815	2700	(3,091)	(2,994)	0	(11,310)		(11,310)	(9,345)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25MXEAC@2800 BHF4PWS67	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/19/2025	175	490,868	2800	(1,740)	(1,701)	0	(2,750)		(2,750)	(1,845)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 SEP25MXEAC@2500 BHF4PWS75	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/19/2025	1,184	2,959,800	2500	(44,975)	(42,615)	0	(229,746)		(229,746)	(191,563)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2000 BHF4PWSB6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	921	1,841,380	2000	(332,580)	(332,579)	0	(215,163)		(215,163)	112,609	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25NDXC@23200 BHF4PWSD2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	148	3,432,672	23200	(149,488)	(149,489)	0	(120,262)		(120,262)	580	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2500 BHF4PWSF7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	7,913	19,782,350	2500	(741,522)	(741,532)	0	(117,939)		(117,939)	535,301	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25MXEAC@2600 BHF4PWSM2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/17/2025	1,737	4,516,304	2600	(45,380)	(43,457)	0	(224,751)		(224,751)	(187,977)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25MXEAC@2600 BHF4PWSN0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/19/2025	446	1,158,820	2600	(9,857)	(9,437)	0	(50,898)		(50,898)	(43,064)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25SPXC@6600 BHF4PWSQ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	850	5,609,538	6600	(88,222)	(88,222)	0	(28,643)		(28,643)	25,571	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP26SPXC@5200 BHF4PWSS9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/18/2026	193	1,002,456	5200	(248,815)	(248,815)	0	(259,401)		(259,401)	(29,624)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP26RTYC@1900 BHF4PWSU4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/18/2026	199	378,062	1900	(104,641)	(104,640)	0	(84,518)		(84,518)	20,215	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@11200 BHF4PWSZ3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	683	7,651,280	11200	(79,885)	(79,885)	0	(106,376)		(106,376)	5,178	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2700 BHF4PWT09	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	253	683,559	2700	(9,342)	(9,342)	0	(536)		(536)	7,714	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@6000 BHF4PWT17	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	40,266	241,598,820	6000	(17,568,262)	(17,568,262)	0	(15,795,876)		(15,795,876)	(1,849,532)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP27SPXC@7400 BHF4PWT25	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	278	2,059,864	7400	(82,690)	(82,690)	0	(74,910)		(74,910)	(7,636)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP27SPXC@8800 BHF4PWT66	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	162	1,428,152	8800	(7,342)	(7,342)	0	(5,660)		(5,660)	(1,028)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 SEP30SPXC@10400 BHF4PWT82	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	728	7,570,368	10400	(137,247)	(137,247)	0	(156,403)		(156,403)	4,312	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@1900 BHF4PWTC3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	372	707,712	1900	(162,389)	(162,389)	0	(118,452)		(118,452)	43,493	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2400 BHF4PWTG4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	12,550	30,121,032	2400	(1,623,650)	(1,623,687)	0	(362,360)		(362,360)	1,110,087	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@10800 BHF4PWTJ8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	7,949	85,845,312	10800	(1,218,587)	(1,218,587)	0	(1,489,423)		(1,489,423)	58,653	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30NDXC@38400 BHF4PWTM1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	98	3,778,944	38400	(121,672)	(121,672)	0	(146,667)		(146,667)	(6,195)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@12800 BHF4PWTN9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	196	2,509,952	12800	(116)	(116)	0	(17)		(17)	(2)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@9200 BHF4PWTQ2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	870	8,004,000	9200	(24,482)	(24,482)	0	(19,359)		(19,359)	(3,328)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@13200 BHF4PWTT6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	183	2,409,528	13200	(78)	(78)	0	(8)		(8)	0	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@7600 BHF4PWTU3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	1,346	10,227,548	7600	(335,545)	(335,545)	0	(300,121)		(300,121)	(34,945)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@5200 BHF4PWTW9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	285	1,482,468	5200	(8,635)	(8,636)	0	(8,155)		(8,155)	5,412	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@5000 BHF4PWTY5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	240	1,200,850	5000	(8,961)	(8,961)	0	(8,315)		(8,315)	5,242	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@3800 BHF4PWU07	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	289	1,098,238	3800	(42,415)	(42,415)	0	(32,077)		(32,077)	13,997	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@7400 BHF4PWU15	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	820	6,071,108	7400	(256,784)	(256,784)	0	(234,049)		(234,049)	(24,752)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@8800 BHF4PWU56	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	878	7,723,760	8800	(43,911)	(43,911)	0	(34,328)		(34,328)	(6,217)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT30RTYC@3900 BHF4PWU64	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	1,075	4,192,890	3900	(141,117)	(141,119)	0	(108,204)		(108,204)	48,924	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30MXEAC@5200 BHF4PWU80	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	106	551,824	5200	(1,941)	(1,923)	0	(1,750)		(1,750)	(800)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@7800 BHF4PWU98	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	183	1,428,648	7800	(35,883)	(35,883)	0	(31,331)		(31,331)	(3,641)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30MXEAC@5000 BHF4PWUA5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	634	3,168,650	5000	(12,997)	(12,857)	0	(13,730)		(13,730)	(6,296)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27RTYC@2900 BHF4PWUB3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	306	887,313	2900	(46,443)	(46,442)	0	(26,652)		(26,652)	18,205	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27RTYC@3000 BHF4PWUC1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	275	825,120	3000	(34,872)	(34,872)	0	(19,406)		(19,406)	14,547	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@8000 BHF4PWUD9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	284	2,268,000	8000	(43,078)	(43,078)	0	(36,190)		(36,190)	(3,894)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27MXEAC@3600 BHF4PWUE7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/15/2027	141	507,096	3600	(2,130)	(2,091)	0	(3,153)		(3,153)	(1,811)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26NDXC@18400 BHF4PWUP2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/16/2026	74	1,362,888	18400	(380,004)	(380,004)	0	(427,349)		(427,349)	(62,920)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30NDXC@46400 BHF4PWUQ0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	79	3,674,880	46400	(37,619)	(37,618)	0	(57,128)		(57,128)	(422)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26RTYC@2300 BHF4PWUR8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/16/2026	565	1,299,822	2300	(163,602)	(163,604)	0	(104,919)		(104,919)	53,883	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@4000 BHF4PWUU1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	341	1,364,160	4000	(40,015)	(40,013)	0	(31,127)		(31,127)	14,565	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@5000 BHF4PWUV9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/16/2026	1,410	7,050,800	5000	(2,063,448)	(2,063,448)	0	(2,154,035)		(2,154,035)	(231,851)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP25RTYC@2800 BHF4PWUW7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	135	377,888	2800	(2,775)	(2,775)	0	(173)		(173)	2,832	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT25RTYC@2800 BHF4PWUY3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	978	2,739,212	2800	(31,501)	(31,499)	0	(2,526)		(2,526)	23,813	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2300 BHF4PWV89	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	9,696	22,300,639	2300	(1,690,291)	(1,690,324)	0	(537,715)		(537,715)	1,041,719	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@5400 BHF4PWVA4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/16/2026	318	1,719,468	5400	(369,523)	(369,523)	0	(382,820)		(382,820)	(44,398)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@6400 BHF4PWVB2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	10,275	65,762,432	6400	(2,098,644)	(2,098,644)	0	(1,382,854)		(1,382,854)	57,747	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5400 BHF4PWVD8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	8,256	44,584,614	5400	(7,316,585)	(7,316,585)	0	(7,486,222)		(7,486,222)	(1,027,058)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@6600 BHF4PWVE6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	6,044	39,893,040	6600	(750,352)	(750,352)	0	(362,543)		(362,543)	122,548	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@5000 BHF4PWVF3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	11,980	59,898,700	5000	(14,623,669)	(14,623,669)	0	(15,337,182)		(15,337,182)	(1,968,724)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@7400 BHF4PWVN6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	293	2,168,570	7400	(97,531)	(97,531)	0	(89,500)		(89,500)	(9,803)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@7600 BHF4PWVQ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	788	5,985,608	7600	(210,464)	(210,464)	0	(189,854)		(189,854)	(22,971)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2600 BHF4PWVR7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	2,217	5,764,070	2600	(147,627)	(147,637)	0	(16,257)		(16,257)	110,278	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2700 BHF4PWVV8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	1,485	4,010,391	2700	(69,380)	(69,381)	0	(6,275)		(6,275)	51,242	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25MXEAC@2500 BHF4PWVZ9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/17/2025	4,386	10,964,975	2500	(190,273)	(180,805)	0	(910,312)		(910,312)	(744,951)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25NDXC@22400 BHF4PWW39	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	94	2,106,048	22400	(129,047)	(129,047)	0	(121,025)		(121,025)	(12,260)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@6200 BHF4PWW54	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	13,912	86,251,982	6200	(4,315,521)	(4,315,521)	0	(3,444,788)		(3,444,788)	(235,179)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT25MXEAC@2800 BHF4PWW96	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/17/2025	707	1,980,132	2800	(8,544)	(8,348)	0	(18,028)		(18,028)	(13,434)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@13200 BHF4PWWA3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	171	2,251,392	13200	(90)	(90)	0	(11)		(11)	0	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25MXEAC@2900 BHF4PWWC9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/17/2025	270	782,507	2900	(2,474)	(2,429)	0	(2,210)		(2,210)	(1,162)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25NDXC@21600 BHF4PWWD7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	49	1,060,128	21600	(88,342)	(88,342)	0	(91,166)		(91,166)	(14,160)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5200 BHF4PWWL9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	8,342	43,378,816	5200	(8,994,512)	(8,994,512)	0	(9,365,131)		(9,365,131)	(1,239,573)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26RTYC@1900 BHF4PWWM7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/16/2026	340	646,760	1900	(182,033)	(182,034)	0	(147,042)		(147,042)	34,427	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@6800 BHF4PWWP0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	4,941	33,596,488	6800	(443,424)	(443,424)	0	(203,206)		(203,206)	80,510	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@5400 BHF4PWWS4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	4,368	23,585,850	5400	(3,999,721)	(3,999,721)	0	(4,112,766)		(4,112,766)	(564,160)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25MXEAC@2000 BHF4PWWT2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	1,596	3,191,260	2000	(519,167)	(505,301)	0	(1,084,348)		(1,084,348)	(561,149)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25MXEAC@2700 BHF4PWWU9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/17/2025	1,100	2,969,055	2700	(18,748)	(18,139)	0	(72,930)		(72,930)	(60,669)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25MXEAC@2100 BHF4PWWX3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	225	473,193	2100	(56,460)	(54,714)	0	(131,612)		(131,612)	(75,065)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@4200 BHF4PWWY1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	529	2,220,540	4200	(49,486)	(49,488)	0	(39,693)		(39,693)	19,846	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@4400 BHF4PWWZ8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	173	762,036	4400	(12,650)	(12,650)	0	(10,701)		(10,701)	5,696	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30MXEAC@7200 BHF4PWXE4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	285	2,053,584	7200	(2,494)	(2,478)	0	(311)		(311)	(140)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV27SPXC@7800 BHF4PWXG9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	1,069	8,336,328	7800	(226,278)	(226,278)	0	(199,627)		(199,627)	(24,227)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26RTYC@2000 BHF4PWXK0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/20/2026	263	525,160	2000	(124,361)	(124,361)	0	(97,221)		(97,221)	26,518	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25NDXC@23200 BHF4PWXM6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	95	2,214,440	23200	(109,255)	(109,255)	0	(97,072)		(97,072)	(6,690)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25NDXC@24000 BHF4PWXP9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	123	2,958,960	24000	(103,331)	(103,331)	0	(78,288)		(78,288)	4,548	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@11600 BHF4PWXQ7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	785	9,107,392	11600	(70,247)	(70,247)	0	(101,517)		(101,517)	5,916	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@7000 BHF4PWXS3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	1,183	8,280,020	7000	(44,677)	(44,677)	0	(10,159)		(10,159)	14,207	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@6400 BHF4PWXW4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	14,593	93,392,128	6400	(3,439,749)	(3,439,749)	0	(2,588,866)		(2,588,866)	(144,718)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30NDXC@44800 BHF4PWXX2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	105	4,689,664	44800	(60,144)	(60,144)	0	(87,270)		(87,270)	(1,293)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2800 BHF4PWXY0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	2,267	6,347,264	2800	(88,794)	(88,787)	0	(10,971)		(10,971)	63,830	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25MXEAC@2800 BHF4PWY03	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	222	622,636	2800	(3,161)	(3,087)	0	(8,320)		(8,320)	(6,454)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@10400 BHF4PWY11	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	1,817	18,892,640	10400	(361,758)	(361,758)	0	(409,234)		(409,234)	12,432	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26SPXC@5200 BHF4PWY29	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/20/2026	962	5,004,376	5200	(1,281,927)	(1,281,927)	0	(1,331,742)		(1,331,742)	(145,660)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30NDXC@35200 BHF4PWY37	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	164	5,775,264	35200	(294,624)	(294,625)	0	(326,751)		(326,751)	(17,725)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@4000 BHF4PWY86	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	302	1,206,640	4000	(36,546)	(36,545)	0	(28,460)		(28,460)	13,130	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV30RTYC@3900 BHF4PWYV94	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	337	1,314,261	3900	(45,608)	(45,608)	0	(35,010)		(35,010)	15,608	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30NDXC@36800 BHF4PWYE3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	55	2,017,376	36800	(81,814)	(81,814)	0	(94,454)		(94,454)	(4,572)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@6800 BHF4PWYF0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	3,428	23,308,156	6800	(240,828)	(240,828)	0	(75,907)		(75,907)	71,836	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30MXEAC@5000 BHF4PWYH6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	301	1,506,400	5000	(6,404)	(6,337)	0	(6,891)		(6,891)	(3,136)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25NDXC@24000 BHF4PWYJ2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	82	1,961,520	24000	(58,629)	(58,629)	0	(37,348)		(37,348)	8,315	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@16800 BHF4PWYK9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	1,533	25,760,112	16800	(15,193)	(15,193)	0	(17,639)		(17,639)	3,577	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@17600 BHF4PWYL7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	4,398	77,406,208	17600	(34,290)	(34,290)	0	(35,096)		(35,096)	7,986	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@35200 BHF4PWYQ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	78	2,761,088	35200	(144,878)	(144,879)	0	(160,307)		(160,307)	(8,634)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25NDXC@20800 BHF4PWYS2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	206	4,287,920	20800	(471,348)	(471,348)	0	(514,741)		(514,741)	(92,826)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@36800 BHF4PWYU7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	127	4,684,272	36800	(196,028)	(196,027)	0	(225,564)		(225,564)	(10,847)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25MXEAC@2000 BHF4PWYV5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/17/2025	185	369,200	2000	(58,508)	(56,904)	0	(124,028)		(124,028)	(65,021)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27MXEAC@2600 BHF4PWYX1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/15/2027	379	985,946	2600	(50,942)	(49,389)	0	(119,839)		(119,839)	(67,986)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26NDXC@20800 BHF4PWYY9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/16/2026	55	1,142,960	20800	(194,575)	(194,575)	0	(217,404)		(217,404)	(34,556)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2500 BHF4PWYZ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	11,337	28,342,825	2500	(1,195,841)	(1,195,853)	0	(266,772)		(266,772)	800,163	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 SEP30SPXC@11600 BHF4PWZ10	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	367	4,254,416	11600	(30,532)	(30,532)	0	(44,688)		(44,688)	2,456	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@46400 BHF4PWZ28	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	11/15/2030	70	3,259,600	46400	(35,114)	(35,114)	0	(52,830)		(52,830)	(402)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@16800 BHF4PWZ44	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	3,188	53,550,168	16800	(33,904)	(33,904)	0	(40,953)		(40,953)	8,507	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@6200 BHF4PWZ69	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	25,622	158,855,966	6200	(8,824,448)	(8,824,448)	0	(7,565,298)		(7,565,298)	(832,863)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@17600 BHF4PWZ85	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	2,014	35,439,008	17600	(16,940)	(16,940)	0	(18,094)		(18,094)	4,214	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@6000 BHF4PWZB8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/16/2026	236	1,414,800	6000	(176,290)	(176,290)	0	(177,722)		(177,722)	(22,627)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@4400 BHF4PWZC6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	11/15/2030	344	1,515,492	4400	(26,707)	(26,707)	0	(22,124)		(22,124)	11,598	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@4200 BHF4PWZE2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	11/15/2030	711	2,988,006	4200	(68,966)	(68,962)	0	(55,367)		(55,367)	27,273	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@8800 BHF4PWZH5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	707	6,225,384	8800	(39,829)	(39,829)	0	(31,631)		(31,631)	(5,687)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@9200 BHF4PWZK8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	516	4,746,188	9200	(16,529)	(16,529)	0	(13,228)		(13,228)	(2,110)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30MXEAC@7000 BHF4PWZN2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	219	1,530,690	7000	(2,089)	(2,077)	0	(344)		(344)	(151)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26RTYC@2200 BHF4PWZP7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	11/20/2026	555	1,221,154	2200	(195,751)	(195,749)	0	(137,134)		(137,134)	54,660	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27RTYC@3000 BHF4PWZW2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	11/19/2027	490	1,470,660	3000	(66,219)	(66,221)	0	(37,135)		(37,135)	26,487	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27RTYC@3100 BHF4PWZZ5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	11/19/2027	199	616,621	3100	(21,936)	(21,936)	0	(12,296)		(12,296)	9,385	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV30SPXC@10400 BHF4PX024	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	826	8,593,832	10400	(173,922)	(173,922)	0	(194,868)		(194,868)	6,409	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27RTYC@3200 BHF4PX0E8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	125	398,880	3200	(11,043)	(11,043)	0	(6,307)		(6,307)	5,127	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27RTYC@2900 BHF4PX0F5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	699	2,028,057	2900	(112,298)	(112,298)	0	(65,032)		(65,032)	42,340	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25NDXC@19200 BHF4PX0J7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	288	5,523,264	19200	(1,015,462)	(1,015,463)	0	(1,164,046)		(1,164,046)	(215,965)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@6600 BHF4PX0K4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	9,892	65,285,880	6600	(1,485,254)	(1,485,254)	0	(911,011)		(911,011)	89,454	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@3800 BHF4PX0P3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/20/2030	118	447,146	3800	(16,362)	(16,362)	0	(12,661)		(12,661)	5,603	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@5600 BHF4PX0Q1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	260	1,456,896	5600	(5,255)	(5,255)	0	(5,392)		(5,392)	3,871	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25NDXC@24800 BHF4PX0R9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	107	2,644,176	24800	(63,392)	(63,392)	0	(38,858)		(38,858)	9,625	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@48000 BHF4PX0X6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	69	3,323,040	48000	(28,735)	(28,735)	0	(45,166)		(45,166)	(3)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@4600 BHF4PX0Y4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	318	1,463,352	4600	(19,755)	(19,756)	0	(16,879)		(16,879)	9,385	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@7000 BHF4PX131	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	2,309	16,159,570	7000	(117,780)	(117,780)	0	(41,750)		(41,750)	25,744	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25MXEAC@2400 BHF4PX149	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	5,578	13,386,360	2400	(454,951)	(433,340)	0	(1,718,160)		(1,718,160)	(1,291,764)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27RTYC@2500 BHF4PX164	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	270	673,950	2500	(77,919)	(77,919)	0	(52,906)		(52,906)	23,281	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25MXEAC@2600 BHF4PX180	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	1,072	2,786,576	2600	(32,752)	(31,387)	0	(156,777)		(156,777)	(128,991)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV25MXEAC@2500 BHF4PX198	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	2,972	7,429,400	2500	(148,156)	(140,919)	0	(663,422)		(663,422)	(531,145)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25MXEAC@2700 BHF4PX1B3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	699	1,888,353	2700	(14,038)	(13,574)	0	(57,617)		(57,617)	(47,736)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25NDXC@22400 BHF4PX1D9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	86	1,915,872	22400	(129,490)	(129,491)	0	(128,054)		(128,054)	(17,086)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@4200 BHF4PX1E7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	296	1,244,670	4200	(29,937)	(29,937)	0	(24,098)		(24,098)	11,657	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25NDXC@18400 BHF4PX1G2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	128	2,346,368	18400	(527,590)	(527,590)	0	(607,865)		(607,865)	(109,321)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@16000 BHF4PX1M9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	629	10,065,760	16000	(8,793)	(8,793)	0	(13,094)		(13,094)	2,463	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@16800 BHF4PX1Q0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	1,961	32,951,016	16800	(22,669)	(22,669)	0	(28,762)		(28,762)	6,125	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30MXEAC@7000 BHF4PX1V9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	166	1,160,460	7000	(1,659)	(1,650)	0	(294)		(294)	(127)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27SPXC@7800 BHF4PX1W7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	295	2,300,064	7800	(65,940)	(65,940)	0	(58,820)		(58,820)	(7,327)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2700 BHF4PX1X5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	4,500	12,150,648	2700	(247,423)	(247,421)	0	(34,672)		(34,672)	174,781	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27RTYC@3500 BHF4PX214	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	104	364,210	3500	(4,843)	(4,842)	0	(2,887)		(2,887)	2,838	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27RTYC@3600 BHF4PX263	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	118	425,664	3600	(4,540)	(4,541)	0	(2,679)		(2,679)	2,828	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26SPXC@6000 BHF4PX297	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/20/2026	202	1,214,640	6000	(156,709)	(156,709)	0	(157,894)		(157,894)	(19,397)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27MXEAC@2500 BHF4PX2A4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/19/2027	529	1,322,825	2500	(92,845)	(90,238)	0	(204,565)		(204,565)	(109,228)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 DEC25NDXC@18400 BHF4PX2G1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	48	892,216	18400	(205,218)	(205,218)	0	(236,042)		(236,042)	(41,834)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@11600 BHF4PX2J5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	127	1,476,796	11600	(12,208)	(12,208)	0	(17,433)		(17,433)	1,067	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25NDXC@22400 BHF4PX2K2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	68	1,515,808	22400	(109,961)	(109,960)	0	(111,451)		(111,451)	(16,337)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25MXEAC@2100 BHF4PX2L0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	226	474,285	2100	(58,354)	(56,592)	0	(133,615)		(133,615)	(75,284)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@2600 BHF4PX2M8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	1,525	3,963,726	2600	(128,349)	(128,346)	0	(26,737)		(26,737)	86,876	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@2200 BHF4PX209	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	1,252	2,753,828	2200	(316,201)	(316,197)	0	(162,354)		(162,354)	141,317	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@8400 BHF4PX2S5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	248	2,085,048	8400	(24,343)	(24,343)	0	(20,004)		(20,004)	(2,827)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@5200 BHF4PX2U0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	6,398	33,270,484	5200	(7,030,761)	(7,030,761)	0	(7,337,526)		(7,337,526)	(965,750)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@40000 BHF4PX305	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	82	3,281,600	40000	(87,084)	(87,084)	0	(109,225)		(109,225)	(3,890)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@7000 BHF4PX313	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	1,608	11,258,310	7000	(101,084)	(101,084)	0	(43,878)		(43,878)	15,457	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25NDXC@24800 BHF4PX347	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	50	1,230,328	24800	(33,951)	(33,951)	0	(23,247)		(23,247)	3,047	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@11200 BHF4PX362	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	4,382	49,083,776	11200	(549,022)	(549,022)	0	(719,855)		(719,855)	37,061	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@10800 BHF4PX388	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	4,530	48,925,944	10800	(735,992)	(735,992)	0	(892,000)		(892,000)	37,496	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@6200 BHF4PX3D7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	20,592	127,670,896	6200	(7,620,924)	(7,620,924)	0	(6,779,028)		(6,779,028)	(862,405)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV25RTYC@2600 BHF4PX3J4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	4,095	10,646,116	2600	(313,856)	(313,868)	0	(52,097)		(52,097)	221,448	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@5600 BHF4PX3K1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	3,924	21,972,048	5600	(3,071,023)	(3,071,023)	0	(3,121,350)		(3,121,350)	(440,877)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@3000 BHF4PX3P0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	502	1,506,330	3000	(10,916)	(10,917)	0	(1,702)		(1,702)	8,267	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@38400 BHF4PX308	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	67	2,557,824	38400	(85,253)	(85,253)	0	(102,312)		(102,312)	(4,296)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@7200 BHF4PX3R6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	1,679	12,088,656	7200	(47,465)	(47,465)	0	(12,318)		(12,318)	14,044	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@7200 BHF4PX3T2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	604	4,346,064	7200	(21,803)	(21,803)	0	(7,091)		(7,091)	5,189	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC26RTYC@2200 BHF4PX3V7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/18/2026	207	455,928	2200	(73,844)	(73,844)	0	(52,844)		(52,844)	20,321	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26RTYC@2300 BHF4PX3W5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/20/2026	114	261,257	2300	(33,158)	(33,158)	0	(22,237)		(22,237)	10,781	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@7400 BHF4PX3Z8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	330	2,444,812	7400	(5,197)	(5,197)	0	(886)		(886)	1,995	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@7400 BHF4PX412	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	311	2,300,068	7400	(311,990)	(311,990)	0	(301,103)		(301,103)	(13,620)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30MXEAC@4800 BHF4PX420	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	168	805,056	4800	(3,900)	(3,854)	0	(4,769)		(4,769)	(2,188)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25SPXC@7600 BHF4PX438	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	312	2,369,224	7600	(2,821)	(2,821)	0	(398)		(398)	1,079	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@7600 BHF4PX453	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	622	4,730,696	7600	(572,523)	(572,523)	0	(551,293)		(551,293)	(25,320)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30MXEAC@4800 BHF4PX461	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	314	1,508,880	4800	(7,575)	(7,488)	0	(9,394)		(9,394)	(4,277)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 OCT30SPXC@7400 BHF4PX487	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	1,301	9,623,996	7400	(1,329,127)	(1,329,127)	0	(1,282,963)		(1,282,963)	(57,373)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30MXEAC@3300 BHF4PX495	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	220	726,033	3300	(23,288)	(22,777)	0	(47,885)		(47,885)	(22,404)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@7200 BHF4PX4A2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	155	1,116,720	7200	(172,049)	(172,049)	0	(166,702)		(166,702)	(7,594)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@2800 BHF4PX4D6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	09/20/2030	121	338,800	2800	(48,337)	(48,337)	0	(37,150)		(37,150)	11,006	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@2800 BHF4PX4F1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	329	921,956	2800	(134,487)	(134,488)	0	(102,806)		(102,806)	30,117	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26NDXC@19200 BHF4PX4G9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/20/2026	63	1,205,952	19200	(293,172)	(293,172)	0	(328,922)		(328,922)	(48,897)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30MXEAC@6800 BHF4PX4H7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	280	1,901,280	6800	(2,824)	(2,808)	0	(574)		(574)	(252)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@18400 BHF4PX4J3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	398	7,315,104	18400	(2,871)	(2,871)	0	(2,506)		(2,506)	648	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27RTYC@2800 BHF4PX4K0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	640	1,792,504	2800	(116,282)	(116,283)	0	(68,627)		(68,627)	43,027	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27RTYC@2700 BHF4PX4L8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	794	2,144,637	2700	(169,934)	(169,932)	0	(104,894)		(104,894)	58,565	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@16000 BHF4PX4M6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	1,856	29,702,400	16000	(23,869)	(23,869)	0	(34,189)		(34,189)	6,263	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@3000 BHF4PX4P9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	107	319,530	3000	(35,695)	(35,696)	0	(26,805)		(26,805)	8,798	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP27SPXC@6400 BHF4PX4T1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	262	1,679,808	6400	(196,923)	(196,923)	0	(194,874)		(194,874)	(19,932)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27MXEAC@2800 BHF4PX4U8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/15/2027	215	602,084	2800	(17,482)	(16,910)	0	(44,711)		(44,711)	(27,270)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV30RTYC@5400 BHF4PX4V6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	279	1,505,142	5400	(7,105)	(7,104)	0	(6,955)		(6,955)	4,764	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@7800 BHF4PX4X2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	163	1,270,464	7800	(136,819)	(136,819)	0	(131,430)		(131,430)	(6,139)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25RTYC@2900 BHF4PX4Z7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	243	704,149	2900	(4,650)	(4,651)	0	(410)		(410)	4,102	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@2900 BHF4PX503	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	819	2,374,781	2900	(22,347)	(22,350)	0	(2,639)		(2,639)	16,331	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27MXEAC@2700 BHF4PX511	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/15/2027	227	612,387	2700	(23,824)	(23,058)	0	(58,741)		(58,741)	(34,853)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27RTYC@2600 BHF4PX529	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	929	2,416,310	2600	(232,652)	(232,649)	0	(149,733)		(149,733)	75,243	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@3000 BHF4PX578	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	580	1,740,510	3000	(10,878)	(10,880)	0	(1,304)		(1,304)	8,479	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@7600 BHF4PX594	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	1,916	14,564,032	7600	(1,831,863)	(1,831,863)	0	(1,764,642)		(1,764,642)	(78,832)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@6200 BHF4PX5C7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	595	3,689,124	6200	(525,620)	(525,620)	0	(525,283)		(525,283)	(48,766)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@6400 BHF4PX5D5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	1,072	6,862,528	6400	(851,025)	(851,025)	0	(842,763)		(842,763)	(81,745)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@7800 BHF4PX5E3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	3,139	24,482,094	7800	(2,749,873)	(2,749,873)	0	(2,641,837)		(2,641,837)	(119,147)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26SPXC@6200 BHF4PX5F0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/20/2026	199	1,232,436	6200	(129,388)	(129,388)	0	(128,347)		(128,347)	(16,151)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@8000 BHF4PX5J2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	2,766	22,124,080	8000	(2,213,534)	(2,213,534)	0	(2,119,273)		(2,119,273)	(96,411)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@10800 BHF4PX5L7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	365	3,943,188	10800	(63,618)	(63,618)	0	(76,311)		(76,311)	3,430	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 DEC30SPXC@11200 BHF4PX5M5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	2,762	30,934,736	11200	(372,119)	(372,119)	0	(483,808)		(483,808)	26,389	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30MXEAC@3200 BHF4PX5S2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	270	864,672	3200	(33,746)	(32,998)	0	(68,355)		(68,355)	(31,481)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@8400 BHF4PX5T0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	164	1,381,380	8400	(108,787)	(108,787)	0	(103,610)		(103,610)	(5,236)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30MXEAC@2900 BHF4PX5V5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	103	298,381	2900	(19,128)	(18,718)	0	(37,402)		(37,402)	(16,365)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@7200 BHF4PX5W3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	139	1,003,032	7200	(56,886)	(56,886)	0	(53,413)		(53,413)	(5,965)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@3500 BHF4PX5X1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	11/15/2030	1,480	5,179,790	3500	(308,923)	(308,916)	0	(226,127)		(226,127)	86,934	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30MXEAC@4800 BHF4PX5Y9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	119	572,544	4800	(3,015)	(2,975)	0	(3,786)		(3,786)	(1,714)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@3100 BHF4PX610	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	12/20/2030	414	1,284,299	3100	(132,614)	(132,615)	0	(97,756)		(97,756)	32,791	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27RTYC@2700 BHF4PX644	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	12/17/2027	156	421,497	2700	(34,932)	(34,932)	0	(22,636)		(22,636)	11,718	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27SPXC@6600 BHF4PX669	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	873	5,763,054	6600	(614,248)	(614,248)	0	(603,718)		(603,718)	(60,697)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27RTYC@2800 BHF4PX685	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	12/17/2027	351	981,792	2800	(68,108)	(68,107)	0	(41,737)		(41,737)	24,124	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27SPXC@6800 BHF4PX6A0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	1,009	6,862,220	6800	(608,043)	(608,043)	0	(590,492)		(590,492)	(61,121)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27MXEAC@2500 BHF4PX6C6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	344	860,275	2500	(62,209)	(60,495)	0	(135,295)		(135,295)	(71,433)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@3600 BHF4PX6E2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	12/20/2030	634	2,280,636	3600	(122,597)	(122,596)	0	(90,919)		(90,919)	35,739	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 DEC30SPXC@8400 BHF4PX6G7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	215	1,803,564	8400	(146,518)	(146,518)	0	(139,645)		(139,645)	(6,788)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30MXEAC@3100 BHF4PX6J1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	470	1,458,519	3100	(69,743)	(68,232)	0	(138,412)		(138,412)	(62,410)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@4600 BHF4PX6L6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	216	993,922	4600	(13,930)	(13,930)	0	(12,061)		(12,061)	6,579	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@4400 BHF4PX6N2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	127	560,824	4400	(9,888)	(9,888)	0	(8,584)		(8,584)	4,416	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30NDXC@48000 BHF4PX6P7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	75	3,577,440	48000	(33,015)	(33,014)	0	(51,292)		(51,292)	(30)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27SPXC@8800 BHF4PX6R3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	268	2,359,632	8800	(16,418)	(16,418)	0	(13,255)		(13,255)	(2,364)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30MXEAC@3200 BHF4PX6S1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	300	961,568	3200	(38,828)	(37,980)	0	(77,733)		(77,733)	(35,541)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27RTYC@3100 BHF4PX6W2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/17/2027	162	502,262	3100	(18,425)	(18,426)	0	(10,612)		(10,612)	7,797	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@5600 BHF4PX701	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	142	796,712	5600	(2,626)	(2,627)	0	(3,156)		(3,156)	2,219	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC26SPXC@5200 BHF4PX735	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/18/2026	185	962,624	5200	(249,699)	(249,699)	0	(259,236)		(259,236)	(27,829)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@6600 BHF4PX784	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	6,177	40,766,616	6600	(1,057,091)	(1,057,091)	0	(720,721)		(720,721)	7,867	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@6800 BHF4PX792	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	2,564	17,435,472	6800	(272,404)	(272,404)	0	(147,164)		(147,164)	30,927	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@2500 BHF4PX7D3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	4,714	11,784,600	2500	(538,132)	(538,135)	0	(144,513)		(144,513)	341,609	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@2800 BHF4PX7E1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	1,298	3,633,084	2800	(57,494)	(57,491)	0	(9,191)		(9,191)	40,144	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 DEC25RTYC@2900 BHF4PX7G6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	345	999,427	2900	(10,256)	(10,257)	0	(1,655)		(1,655)	7,661	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25NDXC@20000 BHF4PX7J0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	123	2,461,200	20000	(377,002)	(377,003)	0	(427,360)		(427,360)	(79,410)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25MXEAC@2500 BHF4PX7K7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	1,352	3,381,200	2500	(74,625)	(71,107)	0	(317,914)		(317,914)	(250,188)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25MXEAC@2600 BHF4PX7L5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	588	1,528,904	2600	(20,179)	(19,333)	0	(93,298)		(93,298)	(75,735)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@2700 BHF4PX7P6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	2,826	7,630,956	2700	(173,223)	(173,237)	0	(31,103)		(31,103)	118,361	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@6400 BHF4PX7R2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	5,102	32,653,184	6400	(1,327,149)	(1,327,149)	0	(1,062,878)		(1,062,878)	(99,691)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30MXEAC@5000 BHF4PX818	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	109	544,000	5000	(2,421)	(2,397)	0	(2,657)		(2,657)	(1,197)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25MXEAC@2700 BHF4PX859	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	215	580,635	2700	(4,868)	(4,701)	0	(20,238)		(20,238)	(16,650)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25MXEAC@2400 BHF4PX867	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	3,496	8,391,192	2400	(308,580)	(294,453)	0	(1,114,739)		(1,114,739)	(823,178)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC26SPXC@6200 BHF4PX875	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/18/2026	193	1,199,080	6200	(129,780)	(129,780)	0	(128,941)		(128,941)	(15,770)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC26SPXC@5600 BHF4PX891	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/18/2026	254	1,419,768	5600	(268,720)	(268,720)	0	(276,186)		(276,186)	(31,138)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@11600 BHF4PX8B6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	134	1,549,644	11600	(13,950)	(13,950)	0	(19,598)		(19,598)	1,262	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25SPXC@7400 BHF4PX8E0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	418	3,094,976	7400	(8,649)	(8,649)	0	(1,856)		(1,856)	2,926	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC25RTYC@3100 BHF4PX8F7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	150	466,333	3100	(1,613)	(1,613)	0	(370)		(370)	1,827	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV30RTYC@3600 BHF4PX8H3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	603	2,170,872	3600	(113,175)	(113,174)	0	(83,672)		(83,672)	33,441	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT25SPXC@7200 BHF4PX8J9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	372	2,677,968	7200	(7,409)	(7,409)	0	(1,208)		(1,208)	2,767	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV25RTYC@3100 BHF4PX8K6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	233	721,711	3100	(2,456)	(2,455)	0	(375)		(375)	2,492	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@7600 BHF4PX8L4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	1,954	14,853,212	7600	(1,833,286)	(1,833,286)	0	(1,765,357)		(1,765,357)	(79,924)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@3100 BHF4PX8M2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/20/2030	363	1,124,153	3100	(109,305)	(109,306)	0	(80,019)		(80,019)	27,915	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@3200 BHF4PX8N0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/20/2030	242	773,280	3200	(65,845)	(65,845)	0	(47,613)		(47,613)	17,427	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@3200 BHF4PX8P5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	1,388	4,442,368	3200	(386,319)	(386,312)	0	(279,756)		(279,756)	101,129	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@3100 BHF4PX8Q3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	989	3,064,660	3100	(303,877)	(303,880)	0	(222,785)		(222,785)	76,784	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@3300 BHF4PX8R1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	150	495,330	3300	(15,634)	(15,285)	0	(32,006)		(32,006)	(15,071)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@2900 BHF4PX8S9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	584	1,692,469	2900	(217,324)	(217,324)	0	(163,805)		(163,805)	50,689	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@3000 BHF4PX8T7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	125	376,470	3000	(20,029)	(19,585)	0	(39,809)		(39,809)	(17,969)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@3100 BHF4PX8U4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	108	333,622	3100	(14,885)	(14,551)	0	(30,019)		(30,019)	(13,808)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30MXEAC@3000 BHF4PX8V2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	513	1,539,900	3000	(82,895)	(81,077)	0	(165,292)		(165,292)	(74,124)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30MXEAC@3100 BHF4PX8W0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	464	1,439,857	3100	(65,097)	(63,657)	0	(131,747)		(131,747)	(60,204)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 SEP27SPXC@6600 BHF4PX8X8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	146	961,026	6600	(93,626)	(93,626)	0	(91,550)		(91,550)	(9,617)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@6800 BHF4PX8Y6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	609	4,138,956	6800	(342,104)	(342,104)	0	(330,220)		(330,220)	(34,592)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@6600 BHF4PX8Z3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	2,312	15,256,692	6600	(1,531,194)	(1,531,194)	0	(1,498,578)		(1,498,578)	(155,300)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@6400 BHF4PX909	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	1,432	9,164,672	6400	(1,102,253)	(1,102,253)	0	(1,091,090)		(1,091,090)	(108,946)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@7800 BHF4PX917	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	1,425	11,111,412	7800	(1,222,596)	(1,222,596)	0	(1,174,287)		(1,174,287)	(53,865)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@8000 BHF4PX925	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	216	1,731,200	8000	(169,364)	(169,364)	0	(162,135)		(162,135)	(7,533)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@3300 BHF4PX933	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	343	1,130,547	3300	(86,109)	(86,108)	0	(61,974)		(61,974)	22,924	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@3200 BHF4PX941	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	119	380,032	3200	(14,236)	(13,920)	0	(28,953)		(28,953)	(13,494)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30MXEAC@3200 BHF4PX958	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	649	2,077,184	3200	(78,999)	(77,239)	0	(161,238)		(161,238)	(74,696)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP27RTYC@2600 BHF4PX974	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	09/17/2027	114	296,868	2600	(26,990)	(26,990)	0	(17,683)		(17,683)	9,193	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30RTYC@3400 BHF4PX990	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	150	511,224	3400	(33,921)	(33,920)	0	(24,674)		(24,674)	9,231	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@6600 BHF4PX9A7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	2,096	13,832,280	6600	(1,438,182)	(1,438,182)	0	(1,409,147)		(1,409,147)	(143,585)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@6800 BHF4PX9B5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	1,749	11,891,772	6800	(1,023,915)	(1,023,915)	0	(990,387)		(990,387)	(103,110)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27MXEAC@2600 BHF4PX9C3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/19/2027	266	690,638	2600	(37,148)	(36,045)	0	(86,167)		(86,167)	(48,175)	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV27MXEAC@2700 BHF4PX9D1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/19/2027	194	524,367	2700	(21,378)	(20,712)	0	(51,929)		(51,929)	(30,367)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27RTYC@2800 BHF4PX9E9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	721	2,019,640	2800	(136,644)	(136,646)	0	(82,062)		(82,062)	49,128	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27MXEAC@2800 BHF4PX9F6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/19/2027	170	476,868	2800	(14,617)	(14,146)	0	(36,819)		(36,819)	(22,161)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@7000 BHF4PX9G4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	495	3,465,770	7000	(243,928)	(243,928)	0	(232,917)		(232,917)	(25,636)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27RTYC@2700 BHF4PX9H2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	663	1,790,451	2700	(147,347)	(147,346)	0	(92,347)		(92,347)	49,388	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27RTYC@2600 BHF4PX9J8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	558	1,450,618	2600	(144,487)	(144,486)	0	(94,223)		(94,223)	45,486	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@3100 BHF4PX9K5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	660	2,045,008	3100	(206,577)	(206,576)	0	(151,764)		(151,764)	51,676	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@3200 BHF4PX9L3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	948	3,034,592	3200	(269,207)	(269,211)	0	(195,375)		(195,375)	69,769	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@7400 BHF4PX9M1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	521	3,859,026	7400	(541,913)	(541,913)	0	(523,662)		(523,662)	(23,172)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@2900 BHF4PX9N9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	185	536,152	2900	(69,952)	(69,953)	0	(52,826)		(52,826)	16,162	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30MXEAC@3000 BHF4PX9P4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	1,164	3,491,040	3000	(192,177)	(187,991)	0	(380,268)		(380,268)	(169,509)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@3000 BHF4PX9Q2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	118	352,830	3000	(40,218)	(40,217)	0	(30,175)		(30,175)	9,785	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30MXEAC@3100 BHF4PX9R0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	468	1,449,684	3100	(67,143)	(65,667)	0	(134,840)		(134,840)	(61,251)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@3300 BHF4PX9S8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	877	2,893,671	3300	(225,154)	(225,151)	0	(162,403)		(162,403)	59,320	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 NOV30MXEAC@2900 BHF4PX9T6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	651	1,886,740	2900	(123,462)	(120,834)	0	(239,612)		(239,612)	(104,217)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30RTYC@3400 BHF4PX9U3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	1,672	5,683,134	3400	(387,373)	(387,369)	0	(281,208)		(281,208)	103,869	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@7600 BHF4PX9W9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	704	5,348,956	7600	(687,305)	(687,305)	0	(663,495)		(663,495)	(29,188)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@7800 BHF4PX9X7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	2,309	18,011,370	7800	(2,070,829)	(2,070,829)	0	(1,993,538)		(1,993,538)	(88,160)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@3200 BHF4PX9Y5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	431	1,378,720	3200	(125,234)	(125,233)	0	(91,201)		(91,201)	32,070	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30MXEAC@2900 BHF4PX9Z2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	159	459,853	2900	(30,929)	(30,280)	0	(59,345)		(59,345)	(25,623)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@3300 BHF4PXA07	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	240	790,812	3300	(63,108)	(63,109)	0	(45,679)		(45,679)	16,428	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30MXEAC@3000 BHF4PXA15	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	487	1,460,160	3000	(82,802)	(81,023)	0	(161,934)		(161,934)	(71,652)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@8000 BHF4PXA23	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	2,557	20,457,760	8000	(2,099,610)	(2,099,610)	0	(2,014,155)		(2,014,155)	(89,401)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30RTYC@3400 BHF4PXA31	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	1,020	3,466,640	3400	(242,766)	(242,762)	0	(176,833)		(176,833)	64,281	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27MXEAC@2600 BHF4PXA56	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	176	458,172	2600	(25,525)	(24,774)	0	(58,346)		(58,346)	(32,262)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27SPXC@7000 BHF4PXA64	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	582	4,074,980	7000	(296,470)	(296,470)	0	(284,434)		(284,434)	(31,305)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27RTYC@2900 BHF4PXA72	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/17/2027	515	1,494,544	2900	(85,482)	(85,484)	0	(50,364)		(50,364)	31,621	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27RTYC@3000 BHF4PXA80	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/17/2027	392	1,177,170	3000	(54,782)	(54,782)	0	(31,371)		(31,371)	21,549	0	0	0	0		0005

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CALL OPTION APR25COJ5C@130 DEC30RTYC@3500 BHF4PXA98	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	1,037	3,630,340	3500	(222,840)	(222,839)	0	(163,650)		(163,650)	61,903	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27SPXC@7200 BHF4PXAA5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	291	2,094,840	7200	(123,405)	(123,405)	0	(116,570)		(116,570)	(13,127)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27MXEAC@2800 BHF4PXAB3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	106	295,820	2800	(9,489)	(9,191)	0	(23,538)		(23,538)	(14,017)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC27RTYC@2600 BHF4PXAC1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/17/2027	273	709,384	2600	(71,903)	(71,902)	0	(47,761)		(47,761)	22,365	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 30Y RTR 2.250000 3/30/2028 BHF4Q6LY9 Premium at Maturity 2028-04-03	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	12/20/2024	03/30/2028	0	250,000,000	0.0225	(5,626,000)		0	(3,479,017)		(3,479,017)	1,305,894	0	0	0	0		0004
CALL OPTION 30Y RTR 1.250000 4/11/2028 BHF406M36	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	12/20/2024	04/11/2028	0	250,000,000	0.0125	(1,911,000)		0	(1,019,867)		(1,019,867)	509,290	0	0	0	0		0004
CALL OPTION 30Y RTR 2.000000 4/3/2028 BHF406M69	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	12/20/2024	04/03/2028	0	330,000,000	0.02	(5,683,000)		0	(3,350,032)		(3,350,032)	1,387,603	0	0	0	0		0004
CALL OPTION 30Y RTR 1.250000 4/11/2028 BHF40AJB3	Liability Portfolio	N/A	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2024	04/11/2028	0	250,000,000	0.0125	(1,700,000)		0	(1,019,867)		(1,019,867)	509,290	0	0	0	0		0004
CALL OPTION 30Y RTR 2.250000 3/30/2028 BHF40AJC1 Premium at Maturity 2028-04-03	Liability Portfolio	N/A	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2024	03/30/2028	0	250,000,000	0.0225	(5,250,000)		0	(3,479,017)		(3,479,017)	1,305,894	0	0	0	0		0004
CALL OPTION 30Y RTR 2.000000 4/3/2028 BHF40AJU1 Premium at Maturity 2028-04-05	Liability Portfolio	N/A	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2024	04/03/2028	0	330,000,000	0.02	(5,300,000)		0	(3,350,032)		(3,350,032)	1,387,603	0	0	0	0		0004
CALL OPTION APR25COJ5C@130 4.33x30SWAPTIONSYNTH BHF4QC6U1	Liability Portfolio	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/24/2024	03/30/2028	0	300,000,000	0.0225	(5,931,000)		0	(4,174,820)		(4,174,820)	1,567,074	0	0	0	0		0004
CALL OPTION FEB26RTYC@2900 4.33x30SWAPTIONSYNTH BHF4QN5F1	Liability Portfolio	N/A	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/06/2025	04/12/2028	0	350,000,000	0.02255			0	(4,982,936)		(4,982,936)	1,247,064	0	0	0	0		0004
CALL OPTION FEB26RTYC@2900 4.33x30SWAPTIONSYNTH BHF4QN7U6	Liability Portfolio	N/A	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/06/2025	04/13/2028	0	200,000,000	0.02255			0	(2,849,637)		(2,849,637)	710,363	0	0	0	0		0004

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CALL OPTION FEB26RTYC@2900 4.33x30SWAPTIONSYNTH BHF4QW7W2	Liability Portfolio	N/A	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/06/2025	04/03/2028	0	340,000,000	0.02006	0	0	0	(3,479,174)		(3,479,174)	1,042,826	0	0	0	0		0004
CALL OPTION FEB26RTYC@2900 DEC27SPXC@8800 BHF4R3H20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	179	1,578,808	8800	0	(7,921)	0	(8,869)		(8,869)	(948)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6800 BHF4R3H38	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	1,882	12,798,892	6800	0	(104,405)	0	(108,029)		(108,029)	(3,624)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@7800 BHF4R3H46	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	238	1,852,578	7800	0	(40,257)	0	(47,376)		(47,376)	(7,119)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2700 BHF4R3HB0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	288	778,275	2700	0	(4,774)	0	(27,127)		(27,127)	(22,353)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30NDXC@48000 BHF4R3HC8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	51	2,460,000	48000	0	(19,442)	0	(35,273)		(35,273)	(15,831)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@7600 BHF4R3HE4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	180	1,368,228	7600	0	(38,903)	0	(46,002)		(46,002)	(7,099)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@8400 BHF4R3HF1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	126	1,059,324	8400	0	(9,702)	0	(11,101)		(11,101)	(1,399)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@8000 BHF4R3HJ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	155	1,237,680	8000	0	(20,333)	0	(23,489)		(23,489)	(3,156)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC26RTYC@2100 BHF4R3HQ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/18/2026	109	227,934	2100	0	(39,963)	0	(33,998)		(33,998)	5,965	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC26RTYC@2000 BHF4R3HS3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/18/2026	469	938,840	2000	0	(204,824)	0	(177,275)		(177,275)	27,549	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@5800 BHF4R3HU8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	137	793,904	5800	0	(63,450)	0	(81,759)		(81,759)	(18,309)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2800 BHF4R3HV6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	682	1,910,076	2800	0	(18,630)	0	(4,832)		(4,832)	13,798	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@4800 BHF4R3HX2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	145	696,144	4800	0	(1,457)	0	(4,604)		(4,604)	(3,147)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2500 BHF4R3HY0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	1,132	2,829,175	2500	0	(57,955)	0	(266,011)		(266,011)	(208,056)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@7600 BHF4R3J28	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	188	1,429,788	7600	0	(1,095)	0	(388)		(388)	707	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2600 BHF4R3J36	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	3,552	9,235,200	2600	0	(208,360)	0	(62,295)		(62,295)	146,065	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@4200 BHF4R3J77	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	158	665,154	4200	0	(12,707)	0	(12,878)		(12,878)	(171)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2700 BHF4R3JB8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	741	1,999,971	2700	0	(29,600)	0	(8,152)		(8,152)	21,448	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@5200 BHF4R3JJ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	190	990,288	5200	0	(4,037)	0	(6,090)		(6,090)	(2,053)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@16000 BHF4R3JK8 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	895	14,315,040	16000	0	(107)	0	(18,684)	^	(18,684)	(12,130)	0	315	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2300 BHF4R3JM4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	1,033	2,375,095	2300	0	(133,030)	0	(420,543)		(420,543)	(287,513)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7200 BHF4R3JN2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	557	4,007,088	7200	0	(11,882)	0	(10,470)		(10,470)	1,412	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25NDXC@24800 BHF4R3JP7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	70	1,723,600	24800	0	(30,083)	0	(32,570)		(32,570)	(2,487)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@7200 BHF4R3JR3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	1,127	8,116,488	7200	0	(19,288)	0	(13,242)		(13,242)	6,046	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6000 BHF4R3JT9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	9,080	54,480,240	6000	0	(3,289,243)	0	(4,291,027)		(4,291,027)	(1,001,784)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30NDXC@40000 BHF4R3JU6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	52	2,082,000	40000	0	(51,716)	0	(72,093)		(72,093)	(20,377)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2400 BHF4R3JV4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	2,765	6,636,576	2400	0	(231,852)	0	(881,643)		(881,643)	(649,791)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC26SPXC@5600 BHF4R3JX0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/18/2026	206	1,150,800	5600	0	(187,291)	0	(223,868)		(223,868)	(36,577)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@4000 BHF4R3JY8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	219	874,840	4000	0	(23,367)	0	(21,486)		(21,486)	1,881	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@11200 BHF4R3JZ5 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	2,109	23,619,456	11200	0	(3,614)	0	(371,472)	^	(371,472)	(151,033)	0	10,598	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30NDXC@36800 BHF4R3K00	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	57	2,111,216	36800	0	(83,672)	0	(105,197)		(105,197)	(21,525)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30RTYC@2400 BHF4R3K26	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	11/15/2030	181	434,184	2400	0	(98,685)	0	(85,514)		(85,514)	13,171	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@7800 BHF4R3K34	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	167	1,305,486	7800	0	(608)	0	(179)		(179)	429	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@7400 BHF4R3K67	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	441	3,263,474	7400	0	(4,304)	0	(1,957)		(1,957)	2,347	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@7000 BHF4R3K75	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	681	4,768,960	7000	0	(20,997)	0	(18,586)		(18,586)	2,411	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@6800 BHF4R3K91	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	131	891,480	6800	0	(128)	0	(302)		(302)	(174)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25NDXC@25600 BHF4R3KA8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	97	2,471,168	25600	0	(27,790)	0	(27,028)		(27,028)	762	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6600 BHF4R3KB6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	4,369	28,834,806	6600	0	(424,090)	0	(509,776)		(509,776)	(85,686)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30NDXC@41600 BHF4R3KC4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	52	2,154,048	41600	0	(42,449)	0	(62,335)		(62,335)	(19,886)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC30SPXC@18400 BHF4R3KD2 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	247	4,541,488	18400	0	(24)	0	(1,825)	^	(1,825)	(376)	0	70	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5200 BHF4R3KF7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	1,539	8,001,656	5200	0	(1,430,617)	0	(1,764,695)		(1,764,695)	(334,078)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@17600 BHF4R3KG5 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	122	2,147,200	17600	0	(12)	0	(1,271)	^	(1,271)	(530)	0	36	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@10800 BHF4R3KH3 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	1,570	16,957,620	10800	0	(3,629)	0	(330,260)	^	(330,260)	(108,883)	0	10,643	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@16800 BHF4R3KR1 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	1,137	19,107,816	16800	0	(121)	0	(16,749)	^	(16,749)	(9,347)	0	356	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7400 BHF4R3KX8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	166	1,228,252	7400	0	(2,065)	0	(1,304)		(1,304)	761	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2400 BHF4R3L09	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	2,780	6,672,696	2400	0	(321,012)	0	(142,049)		(142,049)	178,963	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6400 BHF4R3L33	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	2,533	16,211,840	6400	0	(460,669)	0	(608,009)		(608,009)	(147,340)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2300 BHF4R3L58	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	8,522	19,601,474	2300	0	(1,336,906)	0	(710,803)		(710,803)	626,103	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5200 BHF4R3LC3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,837	9,552,452	5200	0	(1,749,847)	0	(2,150,101)		(2,150,101)	(400,254)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@3000 BHF4R3LD1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	725	2,173,920	3000	0	(136,660)	0	(241,093)		(241,093)	(104,433)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2900 BHF4R3LF6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	138	401,418	2900	0	(2,356)	0	(872)		(872)	1,484	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31RTYC@3200 BHF4R3LK5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	467	1,495,584	3200	0	(127,280)	0	(101,089)		(101,089)	26,191	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7600 BHF4R3LM1 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	813	6,180,092	7600	0	(12,170)	0	(788,558)	^	(788,558)	(45,643)	0	35,907	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@2800 BHF4R3LN9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	139	388,612	2800	0	(34,460)	0	(58,236)		(58,236)	(23,776)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2700 BHF4R3LQ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	278	750,114	2700	0	(12,066)	0	(3,958)		(3,958)	8,108	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2600 BHF4R3LR0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/16/2026	102	264,134	2600	0	(3,615)	0	(17,209)		(17,209)	(13,594)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2900 BHF4R3LS8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	429	1,242,882	2900	0	(7,663)	0	(2,058)		(2,058)	5,605	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2100 BHF4R3LT6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	238	499,737	2100	0	(60,737)	0	(140,786)		(140,786)	(80,049)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6800 BHF4R3LU3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	832	5,660,728	6800	0	(55,258)	0	(64,058)		(64,058)	(8,800)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@16800 BHF4R3LV1 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	11/15/2030	177	2,975,112	16800	0	0	0	(2,275)	^	(2,275)	(2,272)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7600 BHF4R3LY5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	160	1,215,088	7600	0	(1,218)	0	(603)		(603)	615	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2300 BHF4R3LZ2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/16/2026	867	1,993,479	2300	0	(120,556)	0	(358,886)		(358,886)	(238,330)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7000 BHF4R3M16	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	382	2,671,130	7000	0	(14,394)	0	(15,204)		(15,204)	(810)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@3000 BHF4R3M57	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	198	592,830	3000	0	(1,905)	0	(670)		(670)	1,235	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC27RTYC@2600 BHF4R3M73	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/17/2027	236	613,236	2600	0	(54,311)	0	(41,287)		(41,287)	13,024	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@7800 BHF4R3MA6 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	2,281	17,794,920	7800	0	(30,991)	0	(1,987,358)	^	(1,987,358)	(96,813)	0	90,894	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30RTYC@5200 BHF4R3MB4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	11/15/2030	118	612,820	5200	0	0	0	(3,545)		(3,545)	(2,074)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27MXEAC@2500 BHF4R3MC2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	166	415,025	2500	0	(32,187)	0	(65,271)		(65,271)	(33,084)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6200 BHF4R3MD0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	2,352	14,584,322	6200	0	(647,401)	0	(852,391)		(852,391)	(204,990)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27RTYC@2900 BHF4R3ME8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/17/2027	168	486,330	2900	0	(23,166)	0	(16,389)		(16,389)	6,777	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@2900 BHF4R3MG3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	392	1,138,047	2900	0	(85,160)	0	(146,866)		(146,866)	(61,706)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27MXEAC@2600 BHF4R3ML2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	111	288,314	2600	0	(17,214)	0	(36,715)		(36,715)	(19,501)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6200 BHF4R3MM0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	8,344	51,730,382	6200	0	(2,097,415)	0	(2,746,761)		(2,746,761)	(649,346)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@3200 BHF4R3MN8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	1,527	4,886,816	3200	0	(412,828)	0	(323,258)		(323,258)	89,570	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7000 BHF4R3MP3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	122	851,900	7000	0	(53,271)	0	(62,292)		(62,292)	(9,021)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5600 BHF4R3MS7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	345	1,931,104	5600	0	(215,947)	0	(274,334)		(274,334)	(58,387)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2800 BHF4R3MU2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	142	398,636	2800	0	(1,300)	0	(6,636)		(6,636)	(5,336)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26RTYC@2800 BHF4R3MV0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	411	1,151,332	2800	0	(12,665)	0	(3,805)		(3,805)	8,860	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2100 BHF4R3MY4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	1,030	2,163,756	2100	0	(272,890)	0	(195,339)		(195,339)	77,551	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@23200 BHF4R3MZ1 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	161	3,738,912	23200	0	(17)	0	(169)	^	(169)	819	0	48	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5400 BHF4R3N07	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	3,353	18,105,714	5400	0	(2,595,253)	0	(3,247,299)		(3,247,299)	(652,046)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25NDXC@19200 BHF4R3N15	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	158	3,030,528	19200	0	(511,373)	0	(656,535)		(656,535)	(145,162)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27RTYC@2700 BHF4R3N56	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/17/2027	602	1,624,428	2700	0	(119,257)	0	(87,241)		(87,241)	32,016	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6400 BHF4R3N64	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	7,007	44,845,312	6400	0	(1,130,102)	0	(1,459,737)		(1,459,737)	(329,635)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25NDXC@24000 BHF4R3NA5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	80	1,913,520	24000	0	(52,081)	0	(61,033)		(61,033)	(8,952)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25NDXC@18400 BHF4R3NC1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	48	888,720	18400	0	(183,174)	0	(235,137)		(235,137)	(51,963)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@6400 BHF4R3NE7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	374	2,395,776	6400	0	(259,377)	0	(301,318)		(301,318)	(41,941)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4R3NF4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	5,131	30,785,040	6000	0	(1,988,253)	0	(2,590,575)		(2,590,575)	(602,322)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@3100 BHF4R3NG2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	265	822,027	3100	0	(77,397)	0	(62,569)		(62,569)	14,828	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2500 BHF4R3NN7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	3,924	9,811,100	2500	0	(326,239)	0	(120,312)		(120,312)	205,927	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC30SPXC@7400 BHF4R3NS6 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	467	3,454,690	7400	0	(7,525)	0	(483,389)	^	(483,389)	(24,389)	0	22,068	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5400 BHF4R3NU1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,153	6,224,472	5400	0	(919,692)	0	(1,146,235)		(1,146,235)	(226,543)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@35200 BHF4R3NV9 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	340	11,955,680	35200	0	(40)	0	(27)	^	(27)	2,357	0	115	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2900 BHF4R3NW7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	357	1,036,605	2900	0	(127,841)	0	(104,393)		(104,393)	23,448	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25NDXC@20000 BHF4R3P47	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	85	1,709,400	20000	0	(227,861)	0	(296,818)		(296,818)	(68,957)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@36800 BHF4R3P70 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	326	12,006,368	36800	0	(37)	0	(23)	^	(23)	2,264	0	110	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2600 BHF4R3PA3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	1,185	3,081,234	2600	0	(76,734)	0	(26,398)		(26,398)	50,336	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2700 BHF4R3PG0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	120	323,406	2700	0	(23,287)	0	(18,222)		(18,222)	5,065	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6600 BHF4R3PJ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,477	9,747,738	6600	0	(166,701)	0	(212,244)		(212,244)	(45,543)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2600 BHF4R3PK1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	237	616,564	2600	0	(7,034)	0	(37,625)		(37,625)	(30,591)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6600 BHF4R3PP0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	261	1,722,138	6600	0	(160,957)	0	(186,364)		(186,364)	(25,407)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27RTYC@2500 BHF4R3PQ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/17/2027	109	272,250	2500	0	(28,810)	0	(22,967)		(22,967)	5,843	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@4200 BHF4R3PS4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	221	927,444	4200	0	0	0	(17,957)		(17,957)	627	0	0	0	0		0005

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 DEC27RTYC@2800 BHF4R3PT2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/17/2027	260	728,448	2800	0	(43,235)	0	(30,967)		(30,967)	12,268	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27MXEAC@2700 BHF4R3PW5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	205	552,555	2700	0	(24,972)	0	(56,099)		(56,099)	(31,127)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@10800 BHF4R3PY1 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	462	4,987,548	10800	0	(1,109)	0	(102,112)	^	(102,112)	(34,406)	0	3,272	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@6800 BHF4R3Q04	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	1,023	6,953,476	6800	0	(510,649)	0	(598,341)		(598,341)	(87,692)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@3000 BHF4R3Q53	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/17/2031	193	578,490	3000	0	(37,289)	0	(65,076)		(65,076)	(27,787)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@8400 BHF4R3Q61 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	155	1,302,252	8400	0	(1,587)	0	(101,736)	^	(101,736)	(4,919)	0	4,655	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@4400 BHF4R3QB0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	212	934,824	4400	0	0	0	(14,309)		(14,309)	(412)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@16000 BHF4R3QC8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	139	2,216,640	16000	0	(9)	0	(3,202)	^	(3,202)	(2,635)	0	27	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4R3QD6 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	592	6,627,600	11200	0	(1,080)	0	(110,011)	^	(110,011)	(44,119)	0	3,185	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@19200 BHF4R3QG9 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	363	6,969,984	19200	0	0	0	(2,169)	^	(2,169)	(2,163)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@20000 BHF4R3QK0 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	233	4,660,600	20000	0	(22)	0	(879)	^	(879)	471	0	65	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6800 BHF4R3QM6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	435	2,960,176	6800	0	(227,873)	0	(264,817)		(264,817)	(36,944)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC30NDXC@48000 BHF4R3QN4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	80	3,836,640	48000	0	0	0	(55,009)		(55,009)	(23,027)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@3100 BHF4R3QQ7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	495	1,533,756	3100	0	(80,648)	0	(145,552)		(145,552)	(64,904)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@7600 BHF4R3QS3 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	2,081	15,813,396	7600	0	(30,838)	0	(1,979,215)	^	(1,979,215)	(97,980)	0	90,447	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2100 BHF4R3QU8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/19/2025	145	303,891	2100	0	0	0	(27,434)		(27,434)	10,146	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@18400 BHF4R3R52 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	122	2,235,968	18400	0	(12)	0	(899)	^	(899)	(185)	0	34	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@4600 BHF4R3R60	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	12/20/2030	121	556,462	4600	0	0	0	(4,984)		(4,984)	(3,327)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@3900 BHF4R3RB9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	287	1,120,002	3900	0	(35,200)	0	(31,016)		(31,016)	4,184	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3000 BHF4R3RC7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	154	460,500	3000	0	(49,436)	0	(41,081)		(41,081)	8,355	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@3300 BHF4R3RE3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	1,814	5,984,682	3300	0	(443,212)	0	(345,698)		(345,698)	97,514	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@5200 BHF4R3RF0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	122	636,428	5200	0	0	0	(3,914)		(3,914)	(2,103)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2900 BHF4R3RG8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	112	325,931	2900	0	(39,329)	0	(33,395)		(33,395)	5,934	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@7000 BHF4R3RH6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	330	2,311,890	7000	0	(136,873)	0	(161,370)		(161,370)	(24,497)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@6600 BHF4R3RJ2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	584	3,851,628	6600	0	(345,684)	0	(403,482)		(403,482)	(57,798)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@8000 BHF4R3RS2 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	494	3,949,200	8000	0	(6,086)	0	(401,209)	^	(401,209)	(29,701)	0	17,956	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 BHF4R3RX1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	2,771	6,374,404	2300	0	(459,705)	0	(261,033)		(261,033)	198,672	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@29600 BHF4R3S77 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/17/2031	136	4,010,800	29600	0	(1)	0	(14)	^	(14)	(13)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7800 BHF4R3S85 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	697	5,435,820	7800	0	(9,549)	0	(619,859)	^	(619,859)	(36,990)	0	28,171	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@8000 BHF4R3SB8 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	1,815	14,521,760	8000	0	(22,522)	0	(1,442,643)	^	(1,442,643)	(68,734)	0	66,055	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@3000 BHF4R3SC6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	552	1,655,520	3000	0	(180,356)	0	(144,960)		(144,960)	35,396	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@3400 BHF4R3SD4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	405	1,377,748	3400	0	(87,597)	0	(70,280)		(70,280)	17,317	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2500 BHF4R3SG7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/16/2026	322	804,500	2500	0	(18,992)	0	(78,678)		(78,678)	(59,686)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27RTYC@2000 BHF4R3SH5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/15/2027	272	544,020	2000	0	(120,295)	0	(104,667)		(104,667)	15,628	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2700 BHF4R3SK8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/16/2026	174	468,585	2700	0	(3,594)	0	(18,290)		(18,290)	(14,696)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2400 BHF4R3SM4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/16/2026	748	1,794,768	2400	0	(69,721)	0	(244,443)		(244,443)	(174,722)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2100 BHF4R3SP7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	489	1,026,333	2100	0	(133,566)	0	(98,639)		(98,639)	34,927	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@10800 BHF4R3SQ5 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/17/2031	183	1,971,432	10800	0	(438)	0	(40,361)	^	(40,361)	(13,599)	0	1,293	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2500 BHF4R3ST9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	1,430	3,574,975	2500	0	(129,299)	0	(53,378)		(53,378)	75,921	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7400 BHF4R3SX0 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	155	1,148,480	7400	0	(2,529)	0	(163,592)	^	(163,592)	(9,246)	0	7,460	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30MXEAC@6400 BHF4R3T19	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	11/15/2030	103	658,048	6400	0	0	0	(359)		(359)	(239)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@29600 BHF4R3T43 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	483	14,306,864	29600	0	(54)	0	(71)	^	(71)	3,230	0	159	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5600 BHF4R3T92	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/19/2025	299	1,672,328	5600	0	0	0	(237,574)		(237,574)	(50,557)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6800 BHF4R3TJ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/19/2025	156	1,063,996	6800	0	0	0	(8,980)		(8,980)	(301)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2900 BHF4R3TK7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/17/2031	117	337,908	2900	0	(25,868)	0	(44,165)		(44,165)	(18,297)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3300 BHF4R3TL5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	374	1,234,530	3300	0	(91,583)	0	(72,971)		(72,971)	18,612	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@3100 BHF4R3TR2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/17/2031	116	359,414	3100	0	(19,427)	0	(34,653)		(34,653)	(15,226)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3100 BHF4R3U09	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	144	446,648	3100	0	(41,831)	0	(34,686)		(34,686)	7,145	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@19200 BHF4R3U41 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	1,109	21,292,032	19200	0	(106)	0	(5,841)	^	(5,841)	583	0	309	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC26SPXC@5200 BHF4R3UD1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/18/2026	314	1,633,112	5200	0	0	0	(439,795)		(439,795)	(66,467)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC25SPXC@6600 BHF4R3UM1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/19/2025	211	1,390,818	6600	0	0	0	(24,588)		(24,588)	(4,130)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30NDXC@41600 BHF4R3UT6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	63	2,626,624	41600	0	0	0	(76,006)		(76,006)	(23,596)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@19200 BHF4R3UZ2 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/13/2025	01/17/2031	395	7,587,264	19200	0	0	0	(2,360)	^	(2,360)	(2,354)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2400 BHF4R3V24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	680	1,632,360	2400	0	(83,726)	0	(40,668)		(40,668)	43,058	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4R3V32 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/13/2025	01/17/2031	191	2,144,352	11200	0	(349)	0	(35,593)	^	(35,593)	(14,274)	0	1,030	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@30400 BHF4R3V65 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	540	16,424,512	30400	0	(61)	0	(68)	^	(68)	3,647	0	179	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@6400 BHF4R3V81	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	12/20/2030	104	665,344	6400	0	0	0	(403)		(403)	(257)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@6200 BHF4R3VB4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	12/20/2030	180	1,115,008	6200	0	0	0	(906)		(906)	(597)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@20000 BHF4R3VN8 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	195	3,890,200	20000	0	(19)	0	(733)	^	(733)	394	0	54	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@19200 BHF4R3VU2 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	795	15,268,992	19200	0	(75)	0	(4,188)	^	(4,188)	419	0	221	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@28800 BHF4R3W07 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/13/2025	11/15/2030	121	3,473,568	28800	0	(1)	0	(10)	^	(10)	(9)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25SPXC@6000 BHF4R3W98	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	10/17/2025	122	734,520	6000	0	0	0	(48,023)		(48,023)	(10,918)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC30SPXC@16000 BHF4R3WG2 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	628	10,045,760	16000	0	(75)	0	(13,111)	^	(13,111)	(8,512)	0	221	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@10800 BHF4R3WK3 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	1,222	13,194,252	10800	0	(2,824)	0	(256,966)	^	(256,966)	(84,719)	0	8,281	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@16800 BHF4R3WL1 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	1,137	19,101,600	16800	0	(121)	0	(16,743)	^	(16,743)	(9,344)	0	356	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@11200 BHF4R3WQ0 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	1,467	16,428,496	11200	0	(2,517)	0	(258,379)	^	(258,379)	(104,788)	0	7,384	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@10800 BHF4R3WW7 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	682	7,367,652	10800	0	(1,577)	0	(143,490)	^	(143,490)	(47,307)	0	4,624	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@4800 BHF4R3WX5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	12/20/2030	155	742,272	4800	0	0	0	(4,909)		(4,909)	(3,356)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@18400 BHF4R3WY3 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	141	2,599,184	18400	0	(13)	0	(1,044)	^	(1,044)	(215)	0	40	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@11200 BHF4R3X06 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	869	9,733,584	11200	0	(1,491)	0	(153,085)	^	(153,085)	(62,085)	0	4,375	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@4000 BHF4R3X55	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	128	511,720	4000	0	0	0	(12,568)		(12,568)	191	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@4200 BHF4R3X89	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	116	485,352	4200	0	0	0	(9,397)		(9,397)	(716)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@16800 BHF4R3XT3 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	370	6,223,896	16800	0	(40)	0	(5,455)	^	(5,455)	(3,044)	0	116	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26RTYC@2100 BHF4R3YC9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	01/16/2026	110	231,588	2100	0	0	0	(22,258)		(22,258)	7,210	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@19200 BHF4R40A8 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	209	4,016,256	19200	0	(20)	0	(1,102)	^	(1,102)	110	0	58	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@10800 BHF4R40Q3 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/17/2031	255	2,750,868	10800	0	(612)	0	(56,320)	^	(56,320)	(18,977)	0	1,805	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@4400 BHF4R40V2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	139	610,500	4400	0	0	0	(9,345)		(9,345)	(1,030)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4R40W0 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/17/2031	256	2,871,232	11200	0	(467)	0	(47,660)	^	(47,660)	(19,114)	0	1,380	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@16000 BHF4R40X8 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	292	4,679,680	16000	0	(36)	0	(6,108)	^	(6,108)	(3,965)	0	103	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6200 BHF4R40Z3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/19/2025	150	926,900	6200	0	0	0	(49,216)		(49,216)	(11,671)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@3900 BHF4R4133	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	174	679,185	3900	0	0	0	(18,808)		(18,808)	1,675	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6800 BHF4R4158	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/19/2025	120	816,816	6800	0	0	0	(6,894)		(6,894)	(231)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6000 BHF4RUBG5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	2,549	15,294,180	6000	0	(1,219,098)	0	(1,204,615)		(1,204,615)	14,483	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6800 BHF4RUBH3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	151	1,029,724	6800	0	(13,636)	0	(8,691)		(8,691)	4,945	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6600 BHF4RUBJ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	188	1,242,054	6600	0	(28,406)	0	(21,959)		(21,959)	6,447	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2500 BHF4RUBR1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	488	1,221,050	2500	0	(61,414)	0	(14,974)		(14,974)	46,440	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC25RTYC@2400 BHF4RUBS9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	193	463,464	2400	0	(32,908)	0	(9,866)		(9,866)	23,042	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4RUBT7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	01/16/2026	474	2,843,640	6000	0	0	0	(239,296)		(239,296)	1,131	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7200 BHF4RUBY6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	356	2,564,856	7200	0	(12,671)	0	(6,702)		(6,702)	5,969	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2300 BHF4RUBZ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	220	506,575	2300	0	(32,016)	0	(89,697)		(89,697)	(57,681)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2000 BHF4RUC66	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	253	506,940	2000	0	(110,757)	0	(69,074)		(69,074)	41,683	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2100 BHF4RUC90	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	121	254,751	2100	0	(34,478)	0	(72,362)		(72,362)	(37,884)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5000 BHF4RUCA7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	197	982,500	5000	0	(253,292)	0	(265,394)		(265,394)	(12,102)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7000 BHF4RUCB5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	710	4,971,680	7000	0	(44,375)	0	(28,299)		(28,299)	16,076	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6200 BHF4RUCC3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	3,128	19,393,724	6200	0	(1,180,669)	0	(1,133,480)		(1,133,480)	47,189	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6400 BHF4RUCD1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	2,359	15,099,712	6400	0	(621,731)	0	(566,301)		(566,301)	55,430	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2800 BHF4RUCE9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	153	427,000	2800	0	(7,753)	0	(1,411)		(1,411)	6,342	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2300 BHF4RUCF6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	881	2,027,289	2300	0	(137,705)	0	(364,970)		(364,970)	(227,265)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@7600 BHF4RUCJ8 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	724	5,499,360	7600	0	(9,336)	0	(687,497)	^	(687,497)	(117,965)	0	27,372	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC30SPXC@7800 BHF4RUCL3 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	168	1,312,506	7800	0	(1,997)	0	(146,412)	^	(146,412)	(24,582)	0	5,855	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@3200 BHF4RUCN9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	12/20/2030	115	368,928	3200	0	(37,556)	0	(24,405)		(24,405)	13,151	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@7400 BHF4RUCP4 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	209	1,549,338	7400	0	(2,928)	0	(216,533)	^	(216,533)	(37,967)	0	8,582	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@2900 BHF4RUCQ2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	12/20/2030	103	299,889	2900	0	(44,367)	0	(30,201)		(30,201)	14,166	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@3000 BHF4RUCR0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	12/20/2030	118	355,440	3000	0	(46,486)	0	(31,122)		(31,122)	15,364	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@2800 BHF4RUCS8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	172	481,824	2800	0	(45,131)	0	(72,206)		(72,206)	(27,075)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@8000 BHF4RUCT6 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	131	1,045,680	8000	0	(1,422)	0	(103,762)	^	(103,762)	(17,010)	0	4,169	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@3100 BHF4RUCU3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	12/20/2030	401	1,243,503	3100	0	(143,586)	0	(94,652)		(94,652)	48,934	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27RTYC@2700 BHF4RUCV1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	12/17/2027	104	280,584	2700	0	(26,840)	0	(15,069)		(15,069)	11,771	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@7200 BHF4RUCW9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	171	1,229,472	7200	0	(72,912)	0	(68,417)		(68,417)	4,495	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@19200 BHF4RUCX7 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	262	5,026,368	19200	0	(6)	0	(1,368)	^	(1,368)	(985)	0	18	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2700 BHF4RUCZ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	133	359,370	2700	0	(17,984)	0	(37,248)		(37,248)	(19,264)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6800 BHF4RUD32	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	205	1,393,660	6800	0	(129,667)	0	(124,676)		(124,676)	4,991	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN28SPXC@7000 BHF4RUD40	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	161	1,129,800	7000	0	(86,835)	0	(82,614)		(82,614)	4,221	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2800 BHF4RUD99	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	232	649,572	2800	0	(53,282)	0	(29,138)		(29,138)	24,144	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2900 BHF4RUDA6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	159	460,839	2900	0	(31,222)	0	(16,475)		(16,475)	14,747	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6600 BHF4RUDD0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	277	1,830,642	6600	0	(203,808)	0	(198,112)		(198,112)	5,696	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2600 BHF4RUDF5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	240	623,896	2600	0	(73,906)	0	(43,827)		(43,827)	30,079	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2700 BHF4RUDG3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	271	730,431	2700	0	(72,184)	0	(41,153)		(41,153)	31,031	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2600 BHF4RUDK4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	127	331,084	2600	0	(21,560)	0	(42,851)		(42,851)	(21,291)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@8800 BHF4RUDM0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	158	1,386,000	8800	0	(11,960)	0	(9,132)		(9,132)	2,828	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2500 BHF4RUDQ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	112	278,875	2500	0	(23,304)	0	(44,416)		(44,416)	(21,112)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7400 BHF4RUDS7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	183	1,353,682	7400	0	(68,278)	0	(62,899)		(62,899)	5,379	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4RUDT5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	11,600	69,599,040	6000	0	(5,884,829)	0	(5,856,786)		(5,856,786)	28,043	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6600 BHF4RUDW8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	754	4,974,816	6600	0	(130,196)	0	(108,319)		(108,319)	21,877	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 BHF4RUDX6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	2,080	4,784,253	2300	0	(484,167)	0	(195,917)		(195,917)	288,250	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2500 BHF4RUDZ1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	1,821	4,551,475	2500	0	(246,436)	0	(67,958)		(67,958)	178,478	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26RTYC@2600 BHF4RUE07	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	460	1,196,390	2600	0	(45,767)	0	(10,250)		(10,250)	35,517	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2400 BHF4RUE31	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	1,096	2,630,856	2400	0	(115,155)	0	(358,314)		(358,314)	(243,159)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2500 BHF4RUE49	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	262	654,750	2500	0	(16,822)	0	(64,034)		(64,034)	(47,212)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7200 BHF4RUE64	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	283	2,034,072	7200	0	(127,521)	0	(119,686)		(119,686)	7,835	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2400 BHF4RUE72	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	977	2,344,080	2400	0	(175,621)	0	(58,400)		(58,400)	117,221	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6800 BHF4RUE98	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	644	4,380,288	6800	0	(68,635)	0	(49,568)		(49,568)	19,067	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2700 BHF4RUEA5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	243	655,884	2700	0	(17,398)	0	(3,461)		(3,461)	13,937	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@19200 BHF4RUEB3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	67	1,280,064	19200	0	(253,291)	0	(284,437)		(284,437)	(31,146)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5400 BHF4RUED9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	955	5,155,704	5400	0	(913,370)	0	(949,417)		(949,417)	(36,047)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5200 BHF4RUEF4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	341	1,772,472	5200	0	(381,775)	0	(398,952)		(398,952)	(17,177)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@21600 BHF4RUEG2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	57	1,222,344	21600	0	(121,984)	0	(132,661)		(132,661)	(10,677)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@24800 BHF4RUEH0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	59	1,462,456	24800	0	(40,540)	0	(34,896)		(34,896)	5,644	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7600 BHF4RUEN7 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	2,483	18,870,268	7600	0	(41,032)	0	(2,410,020)	^	(2,410,020)	94,603	0	121,033	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@7400 BHF4RUEQ0 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	915	6,769,002	7400	0	(16,388)	0	(965,036)	^	(965,036)	35,283	0	48,339	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@8000 BHF4RUES6 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	407	3,252,960	8000	0	(5,660)	0	(330,857)	^	(330,857)	14,645	0	16,696	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7800 BHF4RUET4 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	553	4,316,130	7800	0	(8,407)	0	(492,656)	^	(492,656)	20,521	0	24,799	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3200 BHF4RUF48	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	284	908,736	3200	0	(94,200)	0	(61,423)		(61,423)	32,777	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2800 BHF4RUF63	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	621	1,740,144	2800	0	(168,216)	0	(263,738)		(263,738)	(95,522)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2900 BHF4RUF71	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	262	760,554	2900	0	(62,019)	0	(99,407)		(99,407)	(37,388)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3000 BHF4RUF97	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	430	1,289,850	3000	0	(171,367)	0	(115,067)		(115,067)	56,300	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2900 BHF4RUFA4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	408	1,181,953	2900	0	(177,407)	0	(121,100)		(121,100)	56,307	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@35200 BHF4RUFG1 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	261	9,178,400	35200	0	0	0	(4)	^	(4)	0	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@10800 BHF4RUFH9 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	882	9,526,572	10800	0	(2,503)	0	(195,262)	^	(195,262)	(42,470)	0	7,384	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4RUFJ5 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	156	1,746,192	11200	0	(338)	0	(29,017)	^	(29,017)	(8,395)	0	997	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3900 BHF4RUFK2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	121	473,421	3900	0	(19,892)	0	(13,525)		(13,525)	6,367	0	0	0	0		0005

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 JAN31SPXC@19200 BHF4RUFL0 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	753	14,460,864	19200	0	(1)	0	(4,500)	^	(4,500)	(4,394)	0	5	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3100 BHF4RUFN6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	1,425	4,419,019	3100	0	(518,934)	0	(343,186)		(343,186)	175,748	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@18400 BHF4RUFP1 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	218	4,002,000	18400	0	0	0	(1,814)	^	(1,814)	(1,777)	0	2	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2700 BHF4RUFS5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	383	1,035,288	2700	0	(117,232)	0	(181,368)		(181,368)	(64,136)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@2700 BHF4RUFT3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	126	340,173	2700	0	(37,327)	0	(59,001)		(59,001)	(21,674)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@10800 BHF4RUKM2 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	224	2,416,068	10800	0	(460)	0	(47,022)	^	(47,022)	(18,979)	0	1,348	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@5200 BHF4RUKQ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/20/2030	107	554,892	5200	0	0	0	(3,412)		(3,412)	821	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@6800 BHF4RUKS9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2025	12/20/2030	103	698,292	6800	0	0	0	(236)		(236)	(137)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2700 BHF4RUKU4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	109	293,895	2700	0	0	0	(1,198)		(1,198)	5,716	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@19200 BHF4RUKV2 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	165	3,163,392	19200	0	(3)	0	(861)	^	(861)	(621)	0	12	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6600 BHF4RUKZ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	122	808,170	6600	0	0	0	(14,287)		(14,287)	4,195	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@16000 BHF4RULD1 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	207	3,311,680	16000	0	(11)	0	(4,782)	^	(4,782)	(4,133)	0	31	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@10800 BHF4RULE9 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	689	7,438,068	10800	0	(1,954)	0	(152,455)	^	(152,455)	(33,159)	0	5,765	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4200 BHF4RULF6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	153	641,088	4200	0	0	0	(12,859)		(12,859)	5,318	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@19200 BHF4RULG4 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	553	10,614,720	19200	0	(2)	0	(3,303)	^	(3,303)	(3,225)	0	4	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@5200 BHF4RULL3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	11/21/2025	155	805,220	5200	0	0	0	(173,843)		(173,843)	(7,453)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@10800 BHF4RULS8 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	171	1,847,124	10800	0	(351)	0	(35,948)	^	(35,948)	(14,509)	0	1,030	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@11200 BHF4RULT6 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	334	3,746,176	11200	0	(521)	0	(58,887)	^	(58,887)	(27,164)	0	1,525	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@16000 BHF4RULY5 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	176	2,814,240	16000	0	(17)	0	(3,671)	^	(3,671)	(2,646)	0	49	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@16800 BHF4RULZ2 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	252	4,230,912	16800	0	(16)	0	(3,702)	^	(3,702)	(2,689)	0	49	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC26RTYC@2100 BHF4RUM24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/18/2026	121	254,373	2100	0	0	0	(37,939)		(37,939)	18,834	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6600 BHF4RUM32	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	531	3,504,336	6600	0	0	0	(61,954)		(61,954)	18,190	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6000 BHF4RUM57	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	356	2,137,860	6000	0	0	0	(168,385)		(168,385)	2,024	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6800 BHF4RUM65	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	397	2,701,640	6800	0	0	0	(22,803)		(22,803)	12,974	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC25RTYC@2500 BHF4RUM99	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	120	301,150	2500	0	0	0	(3,693)		(3,693)	11,454	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2400 BHF4RUMA6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	157	375,744	2400	0	0	0	(7,999)		(7,999)	18,680	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2800 BHF4RUMB4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	165	463,036	2800	0	0	0	(1,171)		(1,171)	6,112	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2600 BHF4RUMK4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	113	292,812	2600	0	0	0	(1,975)		(1,975)	8,197	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@7000 BHF4RUML2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	164	1,148,420	7000	0	(8,396)	0	(4,476)		(4,476)	3,920	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2700 BHF4RUMM0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	185	500,283	2700	0	0	0	(2,039)		(2,039)	9,731	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6400 BHF4RUMP3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	205	1,309,632	6400	0	0	0	(42,630)		(42,630)	5,956	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2000 BHF4RUMU2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2025	12/19/2025	127	253,920	2000	0	0	0	(87,112)		(87,112)	(42,065)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2100 BHF4RUMV0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	280	587,370	2100	0	0	0	(53,026)		(53,026)	46,351	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5200 BHF4RUMX6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	1,237	6,430,788	5200	0	0	0	(1,418,255)		(1,418,255)	(64,191)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2000 BHF4RUMZ1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	131	261,360	2000	0	0	0	(34,109)		(34,109)	22,199	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6200 BHF4RUN64	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	131	812,138	6200	0	0	0	(43,122)		(43,122)	2,564	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5600 BHF4RUN80	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	447	2,501,296	5600	0	0	0	(355,332)		(355,332)	(10,763)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC26SPXC@5600 BHF4RUN98	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/18/2026	332	1,857,912	5600	0	0	0	(361,419)		(361,419)	(9,647)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC25SPXC@7200 BHF4RUND9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	329	2,367,288	7200	0	0	0	(3,862)		(3,862)	5,502	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@7400 BHF4RUNF4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	170	1,260,220	7400	0	0	0	(756)		(756)	1,964	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7200 BHF4RUNG2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	01/16/2026	213	1,532,016	7200	0	0	0	(4,003)		(4,003)	3,566	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@7600 BHF4RUNL1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	130	988,988	7600	0	0	0	(269)		(269)	937	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@7400 BHF4RUNU1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	11/21/2025	136	1,006,326	7400	0	0	0	(365)		(365)	1,242	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@29600 BHF4RUNV9 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	190	5,634,360	29600	0	(5)	0	(19)	^	(19)	281	0	14	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@10800 BHF4RUNY3 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	257	2,770,200	10800	0	(527)	0	(53,914)	^	(53,914)	(21,760)	0	1,545	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7000 BHF4RUP13	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	01/16/2026	145	1,015,420	7000	0	0	0	(5,780)		(5,780)	3,283	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2300 BHF4RUP21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2025	01/16/2026	140	322,046	2300	0	0	0	(57,978)		(57,978)	(36,771)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@19200 BHF4RUP62 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	252	4,838,016	19200	0	(6)	0	(1,317)	^	(1,317)	(949)	0	18	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6600 BHF4RUP96	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	01/16/2026	205	1,352,010	6600	0	0	0	(29,438)		(29,438)	5,945	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 BHF4RUPA3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/21/2025	01/16/2026	167	383,364	2300	0	0	0	(15,698)		(15,698)	23,097	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2600 BHF4RUPB1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	12/19/2025	137	355,082	2600	0	(12,335)	0	(2,395)		(2,395)	9,940	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC25SPXC@5200 BHF4RUPD7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	332	1,724,112	5200	0	(363,023)	0	(380,232)		(380,232)	(17,209)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5200 BHF4RUPE5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	01/16/2026	127	657,852	5200	0	0	0	(148,070)		(148,070)	(6,375)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5400 BHF4RUPH8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	01/16/2026	254	1,370,520	5400	0	0	0	(252,375)		(252,375)	(9,582)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@10800 BHF4RUPP0 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	167	1,804,140	10800	0	(475)	0	(36,978)	^	(36,978)	(8,042)	0	1,398	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@19200 BHF4RUPQ8 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	310	5,944,128	19200	0	(1)	0	(1,850)	^	(1,850)	(1,806)	0	2	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@29600 BHF4RUPR6 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	215	6,355,120	29600	0	0	0	(22)	^	(22)	(17)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@14000 BHF4RUPV7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/17/2027	127	1,784,860	14000	0	0	0	(3)		(3)	247	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC26SPXC@5600 BHF4RUPX3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/18/2026	127	712,320	5600	0	0	0	(138,563)		(138,563)	(3,689)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@19200 BHF4RUPY1 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	128	2,466,240	19200	0	(3)	0	(671)	^	(671)	(483)	0	9	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2300 BHF4RUPZ8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	489	1,124,953	2300	0	(109,615)	0	(40,794)		(40,794)	68,821	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@16000 BHF4RUQA2 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	152	2,425,760	16000	0	(8)	0	(3,502)	^	(3,502)	(3,027)	0	23	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6200 BHF4RUQB0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	564	3,497,792	6200	0	(196,766)	0	(185,723)		(185,723)	11,043	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@16800 BHF4RUQC8 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	146	2,451,456	16800	0	(1)	0	(2,392)	^	(2,392)	(2,347)	0	2	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@10800 BHF4RUQD6 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	201	2,167,560	10800	0	(569)	0	(44,428)	^	(44,428)	(9,663)	0	1,680	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@19200 BHF4RUQE4 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	367	7,042,560	19200	0	(1)	0	(2,191)	^	(2,191)	(2,140)	0	3	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2400 BHF4RUQF1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	200	480,336	2400	0	(18,863)	0	(63,810)		(63,810)	(44,947)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@18400 BHF4RUQG9 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	140	2,568,272	18400	0	0	0	(1,164)	^	(1,164)	(1,140)	0	1	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5400 BHF4RUQH7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	271	1,463,778	5400	0	(252,168)	0	(262,532)		(262,532)	(10,364)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6400 BHF4RUQZ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	651	4,163,968	6400	0	(154,478)	0	(135,540)		(135,540)	18,938	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 5x30SWAPTIONSYNTH BHF4S9FZ5	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	01/22/2025	04/12/2028	0	350,000,000	0.02252	0	0	0	(4,967,608)		(4,967,608)	1,209,892	0	0	0	0		0004
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2600 BHF4SC6E5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	137	356,980	2600	0	(7,825)	0	(23,259)		(23,259)	(15,434)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6800 BHF4SC6G0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,079	7,336,588	6800	0	(141,369)	0	(83,023)		(83,023)	58,346	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2700 BHF4SC6H8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	188	507,492	2700	0	(6,402)	0	(19,808)		(19,808)	(13,406)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@4800 BHF4SC6M7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	120	576,672	4800	0	(2,387)	0	(3,999)		(3,999)	(1,612)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@7800 BHF4SC6N5 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	588	4,585,464	7800	0	(9,756)	0	(523,882)	^	(523,882)	71,615	0	28,777	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4000 BHF4SC6P0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	125	499,920	4000	0	(17,418)	0	(12,684)		(12,684)	4,734	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4SC6Q8 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	551	6,169,520	11200	0	(1,456)	0	(102,671)	^	(102,671)	(13,823)	0	4,293	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@6800 BHF4SC6R6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	131	888,556	6800	0	(421)	0	(329)		(329)	92	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3100 BHF4SC6U9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	185	572,942	3100	0	(66,444)	0	(44,496)		(44,496)	21,948	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2900 BHF4SC753	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	107	309,111	2900	0	(29,484)	0	(40,400)		(40,400)	(10,916)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@10800 BHF4SC795 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	823	8,888,184	10800	0	(2,780)	0	(182,438)	^	(182,438)	(12,718)	0	8,202	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@8400 BHF4SC7D6 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	186	1,566,264	8400	0	(2,378)	0	(125,869)	^	(125,869)	19,280	0	7,014	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@20000 BHF4SC7S3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	137	2,737,200	20000	0	(477,075)	0	(491,491)		(491,491)	(14,416)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@19200 BHF4SC7W4 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	273	5,250,816	19200	0	(10)	0	(1,639)	^	(1,639)	(1,020)	0	30	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@18400 BHF4SC811 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	121	2,225,480	18400	0	(6)	0	(1,012)	^	(1,012)	(632)	0	18	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6400 BHF4SC829	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	123	788,992	6400	0	0	0	(29,590)		(29,590)	8,265	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2600 BHF4SC8U7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	101	262,990	2600	0	(20,934)	0	(34,037)		(34,037)	(13,103)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@3000 BHF4SC8V5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	126	377,100	3000	0	(20,868)	0	(10,718)		(10,718)	10,150	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4SC8Y9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	572	3,429,420	6000	0	(322,468)	0	(288,587)		(288,587)	33,881	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2400 BHF4SC8Z6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	997	2,392,272	2400	0	(178,394)	0	(59,601)		(59,601)	118,793	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@16800 BHF4SC9B8 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	156	2,627,016	16800	0	(16)	0	(2,572)	^	(2,572)	(1,568)	0	49	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4SC9D4 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	562	6,291,712	11200	0	(1,485)	0	(104,705)	^	(104,705)	(14,054)	0	4,381	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3900 BHF4SC9E2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2025	01/17/2031	146	570,726	3900	0	0	0	(16,305)		(16,305)	6,620	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@5200 BHF4SC9G7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2025	01/17/2031	140	730,392	5200	0	0	0	(4,719)		(4,719)	(362)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4000 BHF4SC9H5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2025	01/17/2031	139	555,280	4000	0	0	0	(14,090)		(14,090)	5,258	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6000 BHF4SC9M4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	959	5,754,960	6000	0	0	0	(484,282)		(484,282)	56,856	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7000 BHF4SC9N2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,251	8,759,100	7000	0	(98,403)	0	(49,857)		(49,857)	48,546	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6400 BHF4SC9P7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	4,072	26,059,456	6400	0	(1,250,325)	0	(977,335)		(977,335)	272,990	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 BHF4SC9R3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2025	01/16/2026	281	646,898	2300	0	0	0	(26,491)		(26,491)	38,882	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN28RTYC@2900 BHF4SC9T9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	151	437,030	2900	0	(29,223)	0	(15,624)		(15,624)	13,599	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6800 BHF4SC9U6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	255	1,732,096	6800	0	0	0	(19,601)		(19,601)	13,775	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5200 BHF4SC9V4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	541	2,811,432	5200	0	0	0	(632,808)		(632,808)	10,995	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4SC9W2 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	158	1,773,296	11200	0	(418)	0	(29,510)	^	(29,510)	(3,973)	0	1,234	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@16800 BHF4SC9X0 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	192	3,222,744	16800	0	(20)	0	(3,156)	^	(3,156)	(1,924)	0	60	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@19200 BHF4SC9Y8 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	314	6,021,696	19200	0	(12)	0	(1,881)	^	(1,881)	(1,170)	0	34	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27SPXC@5600 BHF4SC925	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/15/2027	131	734,272	5600	0	0	0	(145,306)		(145,306)	4,853	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6400 BHF4SCA18	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	263	1,686,144	6400	0	(89,433)	0	(73,001)		(73,001)	16,432	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2000 BHF4SCA26	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	422	843,460	2000	0	(184,493)	0	(114,928)		(114,928)	69,565	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7400 BHF4SCA34	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	210	1,552,594	7400	0	(5,453)	0	(1,648)		(1,648)	3,805	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@6800 BHF4SCA42	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	122	830,076	6800	0	(80,914)	0	(71,427)		(71,427)	9,487	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2700 BHF4SCA59	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	209	565,164	2700	0	(14,814)	0	(2,982)		(2,982)	11,832	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@5200 BHF4SCAE0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	129	669,396	5200	0	(3,993)	0	(4,325)		(4,325)	(332)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31RTYC@4200 BHF4SCAJ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	121	508,368	4200	0	(13,271)	0	(10,196)		(10,196)	3,075	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@19200 BHF4SCAK6 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	695	13,352,448	19200	0	(26)	0	(4,169)	^	(4,169)	(2,594)	0	76	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@20000 BHF4SCAL4 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	344	6,879,200	20000	0	(9)	0	(1,482)	^	(1,482)	(911)	0	28	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2400 BHF4SCAQ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	123	296,352	2400	0	(23,536)	0	(8,695)		(8,695)	14,841	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4400 BHF4SCAY6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2025	01/17/2031	110	482,372	4400	0	0	0	(7,671)		(7,671)	1,723	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6600 BHF4SCB58	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	161	1,063,458	6600	0	0	0	(23,155)		(23,155)	10,168	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3200 BHF4SCBC3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	637	2,036,992	3200	0	(208,715)	0	(137,683)		(137,683)	71,032	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2500 BHF4SCBH2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	749	1,872,500	2500	0	(67,964)	0	(183,125)		(183,125)	(115,161)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7600 BHF4SCBJ8 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	499	3,788,752	7600	0	(8,966)	0	(484,309)	^	(484,309)	62,934	0	26,445	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@3000 BHF4SCBK5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	172	516,870	3000	0	(42,119)	0	(58,141)		(58,141)	(16,022)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2800 BHF4SCBM1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	120	334,796	2800	0	(37,316)	0	(50,741)		(50,741)	(13,425)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@8000 BHF4SCBP4 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	635	5,078,560	8000	0	(9,686)	0	(517,032)	^	(517,032)	74,182	0	28,570	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7200 BHF4SCBQ2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	538	3,876,984	7200	0	(269,646)	0	(228,127)		(228,127)	41,519	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26SPXC@5400 BHF4SCBW9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,064	5,744,682	5400	0	(1,090,251)	0	(1,057,874)		(1,057,874)	32,377	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2500 BHF4SCBY5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,402	3,505,075	2500	0	(188,208)	0	(52,334)		(52,334)	135,874	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@10800 BHF4SCBZ2 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	321	3,470,364	10800	0	(1,086)	0	(71,232)	^	(71,232)	(4,965)	0	3,202	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6600 BHF4SCC08	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,573	10,378,764	6600	0	(325,218)	0	(225,984)		(225,984)	99,234	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@4800 BHF4SCC32	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2025	01/17/2031	166	795,120	4800	0	0	0	(5,514)		(5,514)	(2,222)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6800 BHF4SCC65	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	657	4,464,472	6800	0	(452,939)	0	(399,389)		(399,389)	53,550	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@20000 BHF4SCC81 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	156	3,115,400	20000	0	(4)	0	(671)	^	(671)	(413)	0	13	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27SPXC@7400 BHF4SCCA6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	132	979,538	7400	0	(52,044)	0	(42,551)		(42,551)	9,493	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7600 BHF4SCCB4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	237	1,801,200	7600	0	(81,674)	0	(65,555)		(65,555)	16,119	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27SPXC@5200 BHF4SCCC2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/15/2027	123	641,004	5200	0	(177,508)	0	(174,664)		(174,664)	2,844	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2400 BHF4SCCD0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	770	1,847,784	2400	0	(105,716)	0	(251,662)		(251,662)	(145,946)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@18400 BHF4SCCF5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	121	2,218,304	18400	0	(570,297)	0	(598,443)		(598,443)	(28,146)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7000 BHF4SCCG3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	230	1,606,500	7000	0	(135,740)	0	(117,471)		(117,471)	18,269	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26RTYC@2600 BHF4SCCH1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,259	3,273,972	2600	0	(123,895)	0	(28,049)		(28,049)	95,846	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27SPXC@6000 BHF4SCCP3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/15/2027	121	725,520	6000	0	(105,370)	0	(99,305)		(99,305)	6,065	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2100 BHF4SCCU2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	304	639,009	2100	0	(110,325)	0	(61,413)		(61,413)	48,912	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5200 BHF4SCCV0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	566	2,941,900	5200	0	(673,673)	0	(662,168)		(662,168)	11,505	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@25600 BHF4SCCW8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	46	1,167,104	25600	0	(26,666)	0	(17,134)		(17,134)	9,532	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7800 BHF4SCD07	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	170	1,329,666	7800	0	(47,882)	0	(37,310)		(37,310)	10,572	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7400 BHF4SCD23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	235	1,737,594	7400	0	(98,200)	0	(80,737)		(80,737)	17,463	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2800 BHF4SCDE7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	142	398,804	2800	0	(32,115)	0	(17,888)		(17,888)	14,227	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2700 BHF4SCDS6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	180	485,406	2700	0	(46,931)	0	(27,348)		(27,348)	19,583	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 BHF4SCDU1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	267	1,657,446	6200	0	(123,274)	0	(107,215)		(107,215)	16,059	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6200 BHF4SCDV9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	2,144	13,291,250	6200	0	(918,577)	0	(776,819)		(776,819)	141,758	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2900 BHF4SCDZ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	143	415,918	2900	0	(5,100)	0	(903)		(903)	4,197	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2800 BHF4SCE06	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	296	827,820	2800	0	(14,868)	0	(2,736)		(2,736)	12,132	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7200 BHF4SCE71	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	835	6,008,832	7200	0	(37,931)	0	(15,700)		(15,700)	22,231	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC27RTYC@3000 BHF4SCEB2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	103	310,200	3000	0	(16,446)	0	(8,267)		(8,267)	8,179	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6655 BHF4SK722	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/29/2025	01/16/2026	100,000	665,500,000	6655	0	0	0	(12,287,695)		(12,287,695)	3,187,655	0	0	0	0		0001
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2100 BHF4SPVK4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	135	283,626	2100	0	(47,011)	0	(29,204)		(29,204)	17,807	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2700 BHF4SPVL2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	166	447,201	2700	0	(26,860)	0	(46,352)		(46,352)	(19,492)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2800 BHF4SPVM0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	351	984,116	2800	0	(14,727)	0	(3,252)		(3,252)	11,475	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6400 BHF4SPVQ1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	01/16/2026	1,946	12,454,592	6400	0	(534,340)	0	(467,097)		(467,097)	67,243	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2800 BHF4SPVW8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	230	643,832	2800	0	(29,600)	0	(52,592)		(52,592)	(22,992)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6800 BHF4SPW15	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	01/16/2026	945	6,423,212	6800	0	(104,339)	0	(72,687)		(72,687)	31,652	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6200 BHF4SPW23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	01/16/2026	10,287	63,778,284	6200	0	(4,024,925)	0	(3,727,576)		(3,727,576)	297,349	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6600 BHF4SPW31	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	01/16/2026	2,407	15,884,088	6600	0	(432,672)	0	(345,854)		(345,854)	86,818	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2400 BHF4SPW64	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	417	999,600	2400	0	(63,246)	0	(140,166)		(140,166)	(76,920)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2400 BHF4SPW72	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	3,758	9,020,328	2400	0	(600,678)	0	(224,731)		(224,731)	375,947	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2600 BHF4SPW80	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,175	3,055,780	2600	0	(99,759)	0	(26,180)		(26,180)	73,579	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6800 BHF4SPWB3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	01/21/2028	335	2,280,516	6800	0	(219,585)	0	(204,016)		(204,016)	15,569	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN27SPXC@5200 BHF4SPWC1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/15/2027	139	723,840	5200	0	(195,427)	0	(197,240)		(197,240)	(1,813)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2500 BHF4SPWG2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	444	1,110,325	2500	0	(52,359)	0	(16,578)		(16,578)	35,781	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7200 BHF4SPWL1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	318	2,288,520	7200	0	(149,314)	0	(134,659)		(134,659)	14,655	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7600 BHF4SPWN7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	124	941,108	7600	0	(1,398)	0	(467)		(467)	931	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7400 BHF4SPWP2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	251	1,858,140	7400	0	(98,021)	0	(86,341)		(86,341)	11,680	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@24000 BHF4SPWQ0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	46	1,112,160	24000	0	(38,822)	0	(42,046)		(42,046)	(3,224)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2900 BHF4SPWV9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	370	1,073,783	2900	0	(10,801)	0	(2,332)		(2,332)	8,469	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7600 BHF4SPWX5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	248	1,881,000	7600	0	(79,293)	0	(68,460)		(68,460)	10,833	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7000 BHF4SPWZ0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	834	5,837,860	7000	0	(53,817)	0	(33,229)		(33,229)	20,588	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7400 BHF4SPX06	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	307	2,272,910	7400	0	(8,471)	0	(4,139)		(4,139)	4,332	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2900 BHF4SPX14	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	188	545,345	2900	0	(33,491)	0	(19,496)		(19,496)	13,995	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5200 BHF4SPX22	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	544	2,826,200	5200	0	(637,802)	0	(651,991)		(651,991)	(14,189)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7000 BHF4SPX55	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	550	3,848,670	7000	0	(306,865)	0	(281,422)		(281,422)	25,443	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7400 BHF4SPX71	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	958	7,089,126	7400	0	(19,332)	0	(7,523)		(7,523)	11,809	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2600 BHF4SPXB2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	236	613,860	2600	0	(13,271)	0	(39,995)		(39,995)	(26,724)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2500 BHF4SPXC0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	722	1,806,075	2500	0	(66,225)	0	(176,630)		(176,630)	(110,405)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2400 BHF4SPXD8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,453	3,487,968	2400	0	(202,927)	0	(475,052)		(475,052)	(272,125)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5800 BHF4SPXF3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	138	802,430	5800	0	(92,479)	0	(91,283)		(91,283)	1,196	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5200 BHF4SPXG1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	1,704	8,861,684	5200	0	(1,955,463)	0	(1,994,614)		(1,994,614)	(39,151)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2800 BHF4SPXJ5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	279	781,844	2800	0	(58,099)	0	(35,071)		(35,071)	23,028	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7200 BHF4SPXN6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	489	3,517,848	7200	0	(17,784)	0	(9,192)		(9,192)	8,592	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@8800 BHF4SPXP1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	221	1,942,072	8800	0	(18,262)	0	(12,796)		(12,796)	5,466	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@3000 BHF4SPXQ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	234	702,990	3000	0	(35,558)	0	(19,979)		(19,979)	15,579	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2700 BHF4SPXR7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	297	802,575	2700	0	(17,826)	0	(4,235)		(4,235)	13,591	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@9200 BHF4SPXW6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	130	1,193,516	9200	0	(6,836)	0	(4,402)		(4,402)	2,434	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2700 BHF4SPXZ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	141	381,240	2700	0	(34,173)	0	(21,480)		(21,480)	12,693	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25SPXC@5800 BHF4SPY13	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	129	746,112	5800	0	(74,460)	0	(71,263)		(71,263)	3,197	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2800 BHF4SPY54	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	174	487,536	2800	0	(3,047)	0	(9,871)		(9,871)	(6,824)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26RTYC@2100 BHF4SPY62	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	386	809,676	2100	0	(129,877)	0	(77,817)		(77,817)	52,060	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2600 BHF4SPYB1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	414	1,075,308	2600	0	(39,145)	0	(11,787)		(11,787)	27,358	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@8000 BHF4SPYC9 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	1,101	8,809,680	8000	0	(15,416)	0	(896,083)	^	(896,083)	44,918	0	45,481	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2500 BHF4SPYD7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	244	610,275	2500	0	(31,454)	0	(11,167)		(11,167)	20,287	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4400 BHF4SPYH8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	116	511,500	4400	0	(9,851)	0	(8,134)		(8,134)	1,717	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@43200 BHF4SPYJ4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	53	2,274,048	43200	0	(41,024)	0	(57,197)		(57,197)	(16,173)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7800 BHF4SPYM7 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	1,156	9,016,332	7800	0	(17,663)	0	(1,029,217)	^	(1,029,217)	48,985	0	52,112	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@8400 BHF4SPYP0 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	737	6,191,304	8400	0	(8,563)	0	(497,075)	^	(497,075)	25,640	0	25,264	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4000 BHF4SPYQ8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	120	479,840	4000	0	(16,060)	0	(12,175)		(12,175)	3,885	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2800 BHF4SPYR6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	329	921,480	2800	0	(98,148)	0	(139,661)		(139,661)	(41,513)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4SPYT2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	506	5,669,664	11200	0	(72,151)	0	(93,569)		(93,569)	(21,418)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@3100 BHF4SPYU9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	116	358,515	3100	0	(23,331)	0	(34,565)		(34,565)	(11,234)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5600 BHF4SPYZ8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	1,329	7,440,384	5600	0	(1,091,355)	0	(1,094,474)		(1,094,474)	(3,119)	0	0	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 BHF4SPZ46	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	3,342	20,722,508	6200	0	(1,418,123)	0	(1,340,495)		(1,340,495)	77,628	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3200 BHF4SPZ87	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	216	690,496	3200	0	(67,879)	0	(47,918)		(47,918)	19,961	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@3000 BHF4SPZA2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	218	653,910	3000	0	(50,320)	0	(73,558)		(73,558)	(23,238)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6400 BHF4SPZB0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	697	4,460,096	6400	0	(213,605)	0	(193,100)		(193,100)	20,505	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3300 BHF4SPZH7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	579	1,911,525	3300	0	(161,918)	0	(112,988)		(112,988)	48,930	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2500 BHF4SPZU8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	294	734,925	2500	0	(30,273)	0	(75,156)		(75,156)	(44,883)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6800 BHF4SPZV6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	348	2,365,516	6800	0	(46,434)	0	(35,351)		(35,351)	11,083	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7200 BHF4SPZW4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	215	1,548,936	7200	0	(10,300)	0	(6,303)		(6,303)	3,997	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2900 BHF4SPZX2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	136	395,038	2900	0	(4,712)	0	(1,149)		(1,149)	3,563	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@8400 BHF4SQ034 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	164	1,373,400	8400	0	(1,976)	0	(113,848)	^	(113,848)	6,896	0	5,870	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2800 BHF4SQ042	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	142	396,284	2800	0	(6,894)	0	(1,739)		(1,739)	5,155	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6600 BHF4SQ059	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	846	5,580,894	6600	0	(176,169)	0	(148,849)		(148,849)	27,320	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3200 BHF4SQ067	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	968	3,096,480	3200	0	(297,650)	0	(209,297)		(209,297)	88,353	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@5600 BHF4S0075	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	357	2,000,936	5600	0	(304,157)	0	(306,515)		(306,515)	(2,358)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2900 BHF4S0083	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	256	742,313	2900	0	(67,297)	0	(97,024)		(97,024)	(29,727)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7800 BHF4S0091 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	264	2,059,824	7800	0	(4,145)	0	(241,195)	^	(241,195)	12,115	0	12,316	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3000 BHF4S0A8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	306	919,260	3000	0	(113,305)	0	(82,008)		(82,008)	31,297	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@20000 BHF4S0D2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	112	2,231,800	20000	0	(337,098)	0	(400,730)		(400,730)	(63,632)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2400 BHF4S0G5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,019	2,445,744	2400	0	(174,820)	0	(71,758)		(71,758)	103,062	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3300 BHF4S0K6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	127	419,397	3300	0	(36,395)	0	(25,496)		(25,496)	10,899	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@8000 BHF4S0U4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	254	2,031,200	8000	0	(3,664)	0	(212,373)	^	(212,373)	11,531	0	10,886	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7000 BHF4S0X8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	316	2,213,190	7000	0	(25,733)	0	(17,989)		(17,989)	7,744	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@22400 BHF4S0117	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	140	3,144,736	22400	0	(215,358)	0	(252,018)		(252,018)	(36,660)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6600 BHF4S01W9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/16/2026	123	813,714	6600	0	0	0	(17,718)		(17,718)	4,447	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6800 BHF4S01X7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/16/2026	139	945,880	6800	0	0	0	(10,704)		(10,704)	4,661	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7000 BHF4S02E8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/16/2026	328	2,292,780	7000	0	0	0	(13,051)		(13,051)	8,085	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26RTYC@2800 BHF4S02G3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/30/2025	01/16/2026	120	336,728	2800	0	0	0	(1,113)		(1,113)	3,926	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5200 BHF4S02U2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/30/2025	01/16/2026	130	673,920	5200	0	0	0	(151,687)		(151,687)	(2,977)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6200 BHF4SQ398	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/30/2025	01/16/2026	258	1,601,460	6200	0	0	0	(93,599)		(93,599)	7,466	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4800 BHF4S03J6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/30/2025	01/17/2031	102	491,952	4800	0	0	0	(4,959)		(4,959)	480	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4S03W7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/30/2025	01/17/2031	512	5,731,600	11200	0	0	0	(94,592)		(94,592)	(21,652)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7400 BHF4S0422	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/30/2025	01/16/2026	270	1,994,818	7400	0	0	0	(2,117)		(2,117)	3,323	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4S04L0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/30/2025	01/17/2031	225	2,518,096	11200	0	0	0	(41,557)		(41,557)	(9,512)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2700 BHF4S04N6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/30/2025	01/16/2026	179	483,327	2700	0	0	0	(2,550)		(2,550)	8,185	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27RTYC@2100 BHF4S04S5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/30/2025	01/15/2027	129	270,459	2100	0	0	0	(41,309)		(41,309)	15,980	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2400 BHF4S04U0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/30/2025	01/16/2026	102	243,792	2400	0	0	0	(6,074)		(6,074)	10,160	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7200 BHF4S04W6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/30/2025	01/16/2026	180	1,296,072	7200	0	0	0	(3,387)		(3,387)	3,165	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4S04Z9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/30/2025	01/17/2031	416	4,657,408	11200	0	0	0	(76,863)		(76,863)	(17,594)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2100 BHF4S0521	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/30/2025	01/16/2026	149	313,782	2100	0	0	0	(30,158)		(30,158)	20,175	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26SPXC@6500 BHF4T2VY4	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/04/2025	01/16/2026	50,000	325,000,000	6500	0	0	0	(9,349,680)		(9,349,680)	878,890	0	0	0	0		0001
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5200 BHF4T4446 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,425	7,411,144	5200	0	(15,385)	0	(1,708,153)	^	(1,708,153)	(60,945)	0	21,422	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2700 BHF4T44A2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	155	419,688	2700	0	(27,034)	0	(43,500)		(43,500)	(16,466)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6400 BHF4T44B0 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	2,282	14,604,992	6400	0	(5,693)	0	(547,050)	^	(547,050)	54,878	0	7,843	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6200 BHF4T44C8 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	9,982	61,887,346	6200	0	(35,797)	0	(3,612,683)	^	(3,612,683)	172,184	0	49,314	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2100 BHF4T44D6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	582	1,221,402	2100	0	(217,996)	0	(125,763)		(125,763)	92,233	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2800 BHF4T44F1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	315	881,300	2800	0	(15,401)	0	(2,912)		(2,912)	12,489	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2900 BHF4T44K0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	153	442,975	2900	0	(29,634)	0	(15,837)		(15,837)	13,797	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7000 BHF4T44Q7 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	533	3,729,460	7000	0	(297)	0	(21,192)	^	(21,192)	10,171	0	409	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2400 BHF4T44T1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	749	1,796,832	2400	0	(123,150)	0	(251,952)		(251,952)	(128,802)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7000 BHF4T44U8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	305	2,137,240	7000	0	(162,420)	0	(156,282)		(156,282)	6,138	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6800 BHF4T4503	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	379	2,579,512	6800	0	(237,643)	0	(230,760)		(230,760)	6,883	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2800 BHF4T4552	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	275	770,280	2800	0	(62,233)	0	(34,552)		(34,552)	27,681	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26RTYC@2900 BHF4T45C7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	185	536,268	2900	0	(6,330)	0	(1,165)		(1,165)	5,165	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@16800 BHF4T45D5 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	151	2,534,448	16800	0	(23)	0	(2,486)	^	(2,486)	(1,076)	0	34	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11600 BHF4T45Q6 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	125	1,449,884	11600	0	(218)	0	(19,554)	^	(19,554)	(5,948)	0	327	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2600 BHF4T45U7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	138	358,670	2600	0	(41,824)	0	(25,195)		(25,195)	16,629	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2200 BHF4T4669	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	264	581,438	2200	0	(75,432)	0	(133,268)		(133,268)	(57,836)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2700 BHF4T4693	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	264	713,313	2700	0	(69,368)	0	(40,189)		(40,189)	29,179	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7400 BHF4T46D4 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	02/20/2026	167	1,232,988	7400	0	(39)	0	(2,242)	^	(2,242)	1,944	0	54	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7200 BHF4T46H5 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	170	1,226,448	7200	0	(53)	0	(3,198)	^	(3,198)	2,404	0	73	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2500 BHF4T46L6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	612	1,529,300	2500	0	(81,274)	0	(22,834)		(22,834)	58,440	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7000 BHF4T46M4 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	163	1,139,250	7000	0	(90)	0	(6,473)	^	(6,473)	3,107	0	125	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3300 BHF4T46P7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	197	650,364	3300	0	(58,462)	0	(38,442)		(38,442)	20,020	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2900 BHF4T4605	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/16/2026	130	376,449	2900	0	0	0	(818)		(818)	3,625	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2400 BHF4T46S1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,014	2,434,776	2400	0	(153,989)	0	(331,608)		(331,608)	(177,619)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2500 BHF4T46U6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	452	1,129,575	2500	0	(45,598)	0	(110,469)		(110,469)	(64,871)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@3000 BHF4T46V4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	217	651,210	3000	0	(52,451)	0	(73,256)		(73,256)	(20,805)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@5200 BHF4T46X0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	108	559,676	5200	0	(4,564)	0	(3,616)		(3,616)	948	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6600 BHF4T46Y8 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	128	846,450	6600	0	(207)	0	(18,405)	^	(18,405)	3,477	0	285	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6800 BHF4T46Z5 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	158	1,075,760	6800	0	(154)	0	(12,154)	^	(12,154)	4,160	0	213	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2600 BHF4T4701	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/16/2026	103	269,022	2600	0	0	0	(2,305)		(2,305)	7,724	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4400 BHF4T4750	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	192	843,172	4400	0	(18,573)	0	(13,408)		(13,408)	5,165	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4000 BHF4T4768	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	176	703,600	4000	0	(25,835)	0	(17,853)		(17,853)	7,982	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4200 BHF4T4784	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	126	529,032	4200	0	(15,033)	0	(10,611)		(10,611)	4,422	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5200 BHF4T47C5 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	272	1,412,476	5200	0	(2,903)	0	(317,564)	^	(317,564)	(10,570)	0	4,000	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3200 BHF4T47D3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	718	2,296,032	3200	0	(234,067)	0	(155,193)		(155,193)	78,874	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26SPXC@5600 BHF4T47L5 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,223	6,850,480	5600	0	(9,320)	0	(1,006,563)	^	(1,006,563)	(21,103)	0	12,840	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6200 BHF4T47N1 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	153	950,708	6200	0	(550)	0	(55,499)	^	(55,499)	2,645	0	758	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6800 BHF4T47S0 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	699	4,752,112	6800	0	(682)	0	(53,693)	^	(53,693)	18,378	0	939	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2700 BHF4T47T8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	105	284,364	2700	0	(3,812)	0	(11,099)		(11,099)	(7,287)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2600 BHF4T47V3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	189	490,256	2600	0	(11,797)	0	(31,943)		(31,943)	(20,146)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7600 BHF4T4800	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	150	1,136,580	7600	0	(44,862)	0	(41,367)		(41,367)	3,495	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2100 BHF4T4818	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	795	1,668,870	2100	0	(288,452)	0	(160,391)		(160,391)	128,061	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5600 BHF4T4875 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	02/20/2026	127	711,536	5600	0	(991)	0	(108,895)	^	(108,895)	(2,818)	0	1,380	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4400 BHF4T48A8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/17/2031	156	688,468	4400	0	0	0	(10,948)		(10,948)	4,217	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4T48E0 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	152	1,703,408	11200	0	(336)	0	(28,310)	^	(28,310)	(7,276)	0	506	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7800 BHF4T48J9 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	1,389	10,836,384	7800	0	(21,009)	0	(1,236,835)	^	(1,236,835)	76,016	0	31,570	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4800 BHF4T48K6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/17/2031	103	492,144	4800	0	0	0	(4,961)		(4,961)	1,597	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@8000 BHF4T48L4 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	663	5,300,480	8000	0	(9,196)	0	(539,090)	^	(539,090)	35,499	0	13,817	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6400 BHF4T48P5 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,758	11,253,120	6400	0	(4,847)	0	(486,712)	^	(486,712)	32,142	0	6,748	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@19200 BHF4T48T7 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	442	8,484,864	19200	0	(28)	0	(2,656)	^	(2,656)	(884)	0	43	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@20000 BHF4T48W0 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	982	19,644,000	20000	0	(49)	0	(4,244)	^	(4,244)	(1,195)	0	73	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2400 BHF4T48X8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	1,141	2,738,472	2400	0	(202,806)	0	(68,226)		(68,226)	134,580	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 BHF4T48Z3 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	7,121	44,150,572	6200	0	(27,374)	0	(2,853,230)	^	(2,853,230)	77,400	0	38,112	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3000 BHF4T4909	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	260	779,400	3000	0	(101,901)	0	(69,530)		(69,530)	32,371	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@48000 BHF4T4933	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/28/2025	01/17/2031	75	3,583,680	48000	0	(33,294)	0	(53,744)		(53,744)	(20,450)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@3100 BHF4T4941	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	111	344,286	3100	0	(23,511)	0	(33,193)		(33,193)	(9,682)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7200 BHF4T4958 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	468	3,369,384	7200	0	(145)	0	(8,786)	^	(8,786)	6,604	0	201	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6800 BHF4T4990 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	576	3,916,800	6800	0	(676)	0	(58,466)	^	(58,466)	13,926	0	941	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26SPXC@7400 BHF4T49A7 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	253	1,872,940	7400	0	(43)	0	(1,983)	^	(1,983)	2,584	0	59	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6600 BHF4T49L3 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,622	10,704,342	6600	0	(2,617)	0	(232,753)	^	(232,753)	43,967	0	3,606	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7600 BHF4T49U3 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	489	3,716,780	7600	0	(8,032)	0	(474,662)	^	(474,662)	27,232	0	12,069	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@8000 BHF4T49Y5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	412	3,293,920	8000	0	(5,850)	0	(344,345)	^	(344,345)	21,789	0	8,795	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@8400 BHF4T4A23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	126	1,061,676	8400	0	(15,247)	0	(12,740)		(12,740)	2,507	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2900 BHF4T4A31	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	202	585,133	2900	0	(55,421)	0	(76,480)		(76,480)	(21,059)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@20000 BHF4T4A72	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/28/2025	02/20/2026	94	1,886,600	20000	0	(319,629)	0	(352,203)		(352,203)	(32,574)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2900 BHF4T4AC1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	109	315,114	2900	0	(4,423)	0	(916)		(916)	3,507	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2800 BHF4T4AD9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	226	632,464	2800	0	(12,844)	0	(2,775)		(2,775)	10,069	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7200 BHF4T4AE7 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	365	2,628,720	7200	0	(149)	0	(10,682)	^	(10,682)	5,280	0	208	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2700 BHF4T4AF4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/16/2026	112	301,239	2700	0	0	0	(1,590)		(1,590)	6,148	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2600 BHF4T4AH0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	863	2,243,046	2600	0	(83,623)	0	(19,217)		(19,217)	64,406	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26RTYC@2700 BHF4T4AL1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	266	719,199	2700	0	(20,987)	0	(4,970)		(4,970)	16,017	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@19200 BHF4T4AQ0 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	626	12,020,928	19200	0	(40)	0	(3,763)	^	(3,763)	(1,252)	0	60	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@20000 BHF4T4AY3 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	1,224	24,483,600	20000	0	(60)	0	(5,290)	^	(5,290)	(1,490)	0	91	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2700 BHF4T4B63	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	245	660,231	2700	0	(16,958)	0	(3,484)		(3,484)	13,474	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5200 BHF4T4B71 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,996	10,379,564	5200	0	(21,337)	0	(2,333,657)	^	(2,333,657)	(77,672)	0	29,394	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26NDXC@20000 BHF4T4B89	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/28/2025	01/16/2026	71	1,415,000	20000	0	(231,038)	0	(254,081)		(254,081)	(23,043)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11600 BHF4T4BD8 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	153	1,776,424	11600	0	(267)	0	(23,957)	^	(23,957)	(7,287)	0	401	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@9600 BHF4T4BE6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	135	1,299,264	9600	0	(3,968)	0	(2,736)		(2,736)	1,232	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3000 BHF4T4BF3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	181	543,840	3000	0	(72,429)	0	(49,637)		(49,637)	22,792	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@5000 BHF4T4BH9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	140	699,300	5000	0	(1,604)	0	(3,597)		(3,597)	(1,993)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2500 BHF4T4BQ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	487	1,216,700	2500	0	(70,456)	0	(22,264)		(22,264)	48,192	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3000 BHF4T4BR7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	156	467,460	3000	0	(38,624)	0	(53,509)		(53,509)	(14,885)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@10800 BHF4T4BS5 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	122	1,321,488	10800	0	(347)	0	(27,086)	^	(27,086)	(5,410)	0	521	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2600 BHF4T4BT3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	620	1,611,012	2600	0	(66,770)	0	(17,660)		(17,660)	49,110	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4T4BU0 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	1,161	13,007,344	11200	0	(2,570)	0	(216,172)	^	(216,172)	(55,554)	0	3,862	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@8400 BHF4T4BZ9 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	213	1,787,688	8400	0	(2,460)	0	(143,518)	^	(143,518)	10,215	0	3,697	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7600 BHF4T4C39 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	368	2,794,140	7600	0	(6,159)	0	(365,336)	^	(365,336)	20,095	0	9,258	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7800 BHF4T4C47	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	149	1,164,072	7800	0	(36,106)	0	(32,665)		(32,665)	3,441	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7400 BHF4T4C54	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	220	1,631,034	7400	0	(81,081)	0	(75,789)		(75,789)	5,292	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2600 BHF4T4C70	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	215	558,610	2600	0	(15,667)	0	(39,085)		(39,085)	(23,418)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2500 BHF4T4C88	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	344	859,500	2500	0	(38,808)	0	(87,898)		(87,898)	(49,090)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7000 BHF4T4C96 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	397	2,782,220	7000	0	(280)	0	(22,586)	^	(22,586)	7,421	0	390	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3300 BHF4T4CC9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	123	406,230	3300	0	(37,361)	0	(24,696)		(24,696)	12,665	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2900 BHF4T4CD7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	147	426,619	2900	0	(41,348)	0	(56,639)		(56,639)	(15,291)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB28RTYC@2800 BHF4T4CJ4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/18/2028	172	481,096	2800	0	(40,075)	0	(22,484)		(22,484)	17,591	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7400 BHF4T4CQ8 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	170	1,260,664	7400	0	(40)	0	(2,292)	^	(2,292)	1,987	0	56	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6600 BHF4T4CR6 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,186	7,826,808	6600	0	(2,199)	0	(208,528)	^	(208,528)	26,845	0	3,061	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4T4CS4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	737	8,258,320	11200	0	(1,739)	0	(146,418)	^	(146,418)	(37,624)	0	2,613	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7000 BHF4T4CU9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	220	1,543,150	7000	0	(121,826)	0	(116,894)		(116,894)	4,932	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@3000 BHF4T4CV7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	101	302,130	3000	0	(500)	0	(1,296)		(1,296)	(796)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3100 BHF4T4CW5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	102	316,541	3100	0	(37,298)	0	(25,195)		(25,195)	12,103	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3100 BHF4T4CZ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	190	589,527	3100	0	(68,095)	0	(45,784)		(45,784)	22,311	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2400 BHF4T4D12	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	709	1,700,640	2400	0	(134,853)	0	(49,896)		(49,896)	84,957	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6800 BHF4T4DD6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	272	1,849,056	6800	0	(176,047)	0	(170,402)		(170,402)	5,645	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2700 BHF4T4DF1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/18/2028	116	314,037	2700	0	(31,396)	0	(18,354)		(18,354)	13,042	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3200 BHF4T4DG9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	425	1,360,896	3200	0	(141,731)	0	(94,442)		(94,442)	47,289	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7400 BHF4T4DN4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	169	1,254,152	7400	0	(65,595)	0	(61,285)		(61,285)	4,310	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31SPXC@7800 BHF4T4DP9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	824	6,429,618	7800	0	(12,738)	0	(752,766)	^	(752,766)	44,407	0	19,149	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@8400 BHF4T4E86 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	129	1,085,868	8400	0	(1,536)	0	(89,994)	^	(89,994)	6,178	0	2,310	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5600 BHF4T4EE3 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	852	4,770,080	5600	0	(6,643)	0	(730,035)	^	(730,035)	(18,889)	0	9,248	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2700 BHF4T4EL7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	106	287,253	2700	0	(19,202)	0	(30,247)		(30,247)	(11,045)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6200 BHF4T4F77 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	529	3,278,746	6200	0	(1,896)	0	(191,395)	^	(191,395)	9,122	0	2,613	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4400 BHF4T4FE2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/17/2031	141	618,860	4400	0	0	0	(9,841)		(9,841)	3,791	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4000 BHF4T4FG7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/17/2031	114	457,920	4000	0	0	0	(11,619)		(11,619)	5,195	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7200 BHF4T4G19 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	02/20/2026	174	1,250,136	7200	0	(71)	0	(5,080)	^	(5,080)	2,511	0	99	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4T4G43 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	736	8,244,880	11200	0	(1,629)	0	(137,025)	^	(137,025)	(35,214)	0	2,448	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7000 BHF4T4G50 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	02/20/2026	174	1,216,250	7000	0	(123)	0	(9,873)	^	(9,873)	3,244	0	171	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4200 BHF4T4G68	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/17/2031	112	469,938	4200	0	0	0	(9,425)		(9,425)	3,928	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 BHF4T4G76 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	02/20/2026	492	3,051,640	6200	0	(1,892)	0	(197,214)	^	(197,214)	5,355	0	2,634	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5200 BHF4T4GJ0 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	02/20/2026	291	1,514,656	5200	0	(3,145)	0	(349,108)	^	(349,108)	(12,458)	0	4,378	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5600 BHF4T4GM3 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	218	1,221,864	5600	0	(1,663)	0	(179,530)	^	(179,530)	(3,764)	0	2,290	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4T4GP6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	02/21/2031	563	6,306,832	11200	0	(1,328)	0	(111,820)	^	(111,820)	(28,734)	0	1,996	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4T4H26 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	02/21/2031	161	1,800,848	11200	0	(379)	0	(31,929)	^	(31,929)	(8,205)	0	570	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6550 BHF4TN2K0	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/20/2026	50,000	327,500,000	6550	0	0	0	(9,909,320)		(9,909,320)	1,238,680	0	0	0	0		0001
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2800 BHF4TNES0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	160	449,036	2800	0	(53,610)	0	(68,055)		(68,055)	(14,445)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7000 BHF4TNEW1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	148	1,037,610	7000	0	(80,911)	0	(75,872)		(75,872)	5,039	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7600 BHF4TNEX9 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	01/17/2031	737	5,598,996	7600	0	(12,439)	0	(715,242)	^	(715,242)	62,041	0	18,691	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7800 BHF4TNF18 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	01/17/2031	840	6,555,510	7800	0	(13,059)	0	(748,436)	^	(748,436)	67,622	0	19,623	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2800 BHF4TNF34	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	152	426,944	2800	0	(23,420)	0	(34,875)		(34,875)	(11,455)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2400 BHF4TNF83	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	350	841,104	2400	0	(59,367)	0	(114,554)		(114,554)	(55,187)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26SPXC@6600 BHF4TNFB6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	864	5,700,750	6600	0	(148,150)	0	(124,126)		(124,126)	24,024	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5200 BHF4TNFD2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	674	3,506,672	5200	0	(764,992)	0	(789,291)		(789,291)	(24,299)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2800 BHF4TNFE0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	202	566,356	2800	0	(7,528)	0	(1,872)		(1,872)	5,656	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2900 BHF4TNFJ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	233	674,569	2900	0	(68,969)	0	(88,169)		(88,169)	(19,200)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6800 BHF4TNFR1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	432	2,939,572	6800	0	(44,764)	0	(33,265)		(33,265)	11,499	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7200 BHF4TNFW0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	338	2,432,880	7200	0	(154,999)	0	(143,154)		(143,154)	11,845	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2600 BHF4TNFX8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	501	1,301,326	2600	0	(38,154)	0	(11,149)		(11,149)	27,005	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6400 BHF4TNFY6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,496	9,576,768	6400	0	(397,181)	0	(359,168)		(359,168)	38,013	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2800 BHF4TNFZ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	139	390,264	2800	0	(28,324)	0	(17,505)		(17,505)	10,819	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2100 BHF4TNG09	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	353	740,502	2100	0	(117,065)	0	(76,246)		(76,246)	40,819	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7000 BHF4TNG17	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	315	2,203,950	7000	0	(18,608)	0	(12,545)		(12,545)	6,063	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6800 BHF4TNG25	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	243	1,651,040	6800	0	(155,695)	0	(147,698)		(147,698)	7,997	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@3000 BHF4TNG41	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	240	720,540	3000	0	(62,901)	0	(81,054)		(81,054)	(18,153)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27RTYC@2100 BHF4TNGC3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/15/2027	131	274,197	2100	0	(56,224)	0	(41,878)		(41,878)	14,346	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2500 BHF4TNGE9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	296	740,975	2500	0	(34,029)	0	(72,466)		(72,466)	(38,437)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@3400 BHF4TNGG4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	104	354,824	3400	0	(7,878)	0	(4,130)		(4,130)	3,748	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3200 BHF4TNGN9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	438	1,400,256	3200	0	(132,709)	0	(94,645)		(94,645)	38,064	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6200 BHF4TNGR0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	7,620	47,244,124	6200	0	(2,905,286)	0	(2,761,223)		(2,761,223)	144,063	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7200 BHF4TNGS8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	443	3,189,744	7200	0	(14,553)	0	(8,335)		(8,335)	6,218	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2700 BHF4TNGV1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	154	414,828	2700	0	(8,214)	0	(2,189)		(2,189)	6,025	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@8000 BHF4TNGY5 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	01/17/2031	279	2,231,680	8000	0	(3,976)	0	(227,037)	^	(227,037)	21,443	0	5,975	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2600 BHF4TNGZ2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	258	669,760	2600	0	(18,725)	0	(43,637)		(43,637)	(24,912)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5200 BHF4TNH08 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	1,133	5,893,264	5200	0	(12,334)	0	(1,358,305)	^	(1,358,305)	(37,760)	0	17,173	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2500 BHF4TNH40	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	406	1,015,025	2500	0	(43,447)	0	(15,155)		(15,155)	28,292	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27RTYC@2100 BHF4TNHA6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/19/2027	135	283,710	2100	0	(59,459)	0	(44,576)		(44,576)	14,883	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7400 BHF4TNHC2 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	121	892,366	7400	0	(28)	0	(1,623)	^	(1,623)	1,394	0	39	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2400 BHF4TNHE8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	773	1,855,656	2400	0	(113,535)	0	(46,231)		(46,231)	67,304	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26RTYC@2100 BHF4TNHH1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	225	471,996	2100	0	(72,018)	0	(45,361)		(45,361)	26,657	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3300 BHF4TNHJ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	219	722,172	3300	0	(60,289)	0	(42,687)		(42,687)	17,602	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2800 BHF4TNHK4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	103	289,520	2800	0	(3,159)	0	(7,089)		(7,089)	(3,930)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@8800 BHF4TNHL2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	192	1,685,640	8800	0	(15,500)	0	(11,106)		(11,106)	4,394	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2400 BHF4TNHQ1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	645	1,546,944	2400	0	(117,729)	0	(216,914)		(216,914)	(99,185)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3000 BHF4TNHR9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	310	931,440	3000	0	(83,397)	0	(106,618)		(106,618)	(23,221)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2600 BHF4TNHT5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	756	1,965,782	2600	0	(64,848)	0	(21,548)		(21,548)	43,300	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2200 BHF4TNHU2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	203	447,634	2200	0	(65,345)	0	(104,033)		(104,033)	(38,688)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6800 BHF4TNHV0 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	727	4,943,124	6800	0	(857)	0	(73,785)	^	(73,785)	17,979	0	1,193	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2900 BHF4TNHW8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	156	453,183	2900	0	(27,163)	0	(16,201)		(16,201)	10,962	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7800 BHF4TNHX6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	02/21/2031	1,096	8,547,942	7800	0	(17,435)	0	(1,001,073)	^	(1,001,073)	90,170	0	26,213	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7400 BHF4TNHZ1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	238	1,757,796	7400	0	(90,317)	0	(81,679)		(81,679)	8,638	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7400 BHF4TNJ22	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	391	2,890,070	7400	0	(156,100)	0	(141,230)		(141,230)	14,870	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31RTYC@3300 BHF4TNJ48	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	302	995,115	3300	0	(85,135)	0	(60,497)		(60,497)	24,638	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2500 BHF4TNJ63	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	687	1,716,500	2500	0	(80,950)	0	(31,410)		(31,410)	49,540	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2800 BHF4TNJA4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	165	462,700	2800	0	(56,283)	0	(71,105)		(71,105)	(14,822)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6600 BHF4TNJB2 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	1,416	9,344,808	6600	0	(2,645)	0	(248,971)	^	(248,971)	34,144	0	3,682	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@43200 BHF4TNJM8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	45	1,952,640	43200	0	(36,334)	0	(51,421)		(51,421)	(15,087)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@8000 BHF4TNJS5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	02/21/2031	433	3,463,040	8000	0	(6,333)	0	(362,129)	^	(362,129)	34,205	0	9,520	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2700 BHF4TNJW6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	249	672,003	2700	0	(15,297)	0	(4,644)		(4,644)	10,653	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2500 BHF4TNJY2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	507	1,268,050	2500	0	(64,660)	0	(129,678)		(129,678)	(65,018)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4TNK04 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	02/21/2031	614	6,879,488	11200	0	(1,645)	0	(122,091)	^	(122,091)	(19,149)	0	2,473	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 BHF4TNKG9 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	12,920	80,103,318	6200	0	(50,110)	0	(5,176,628)	^	(5,176,628)	188,166	0	69,768	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2800 BHF4TNKJ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	351	982,940	2800	0	(15,337)	0	(4,313)		(4,313)	11,024	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@8000 BHF4TNKU8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	122	979,360	8000	0	(24,885)	0	(20,724)		(20,724)	4,161	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@6400 BHF4TNKV6 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	2,638	16,884,672	6400	0	(7,340)	0	(730,277)	^	(730,277)	55,545	0	10,219	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27RTYC@2300 BHF4TNL11	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/15/2027	110	252,586	2300	0	(34,420)	0	(23,211)		(23,211)	11,209	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3100 BHF4TNL45	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	189	587,419	3100	0	(64,450)	0	(46,756)		(46,756)	17,694	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2400 BHF4TNLA1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,231	2,954,232	2400	0	(195,299)	0	(86,677)		(86,677)	108,622	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2900 BHF4TNLH6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	120	347,565	2900	0	(2,046)	0	(4,249)		(4,249)	(2,203)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@36800 BHF4TNL06	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	49	1,806,512	36800	0	(87,447)	0	(92,629)		(92,629)	(5,182)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4TNLY9 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	01/17/2031	461	5,165,664	11200	0	(1,147)	0	(85,925)	^	(85,925)	(14,243)	0	1,724	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5600 BHF4TNM28	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	361	2,022,440	5600	0	(292,274)	0	(297,503)		(297,503)	(5,229)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2900 BHF4TNMB8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	128	371,084	2900	0	(16,333)	0	(24,114)		(24,114)	(7,781)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3100 BHF4TNME2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	138	429,071	3100	0	(46,096)	0	(33,321)		(33,321)	12,775	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7600 BHF4TNMF9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	163	1,240,396	7600	0	(53,829)	0	(47,887)		(47,887)	5,942	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@8800 BHF4TNMG7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	165	1,447,864	8800	0	(14,679)	0	(10,722)		(10,722)	3,957	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2900 BHF4TNML6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	148	428,330	2900	0	(18,010)	0	(27,150)		(27,150)	(9,140)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2900 BHF4TNMM4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	125	361,340	2900	0	(1,562)	0	(3,348)		(3,348)	(1,786)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7000 BHF4TNMP7 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	541	3,785,880	7000	0	(382)	0	(30,733)	^	(30,733)	10,191	0	532	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5600 BHF4TNMQ5 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	608	3,405,360	5600	0	(4,785)	0	(521,163)	^	(521,163)	(8,956)	0	6,661	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3100 BHF4TNMR3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	175	543,368	3100	0	(41,496)	0	(53,415)		(53,415)	(11,919)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2600 BHF4TNMU6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	419	1,088,126	2600	0	(35,109)	0	(76,136)		(76,136)	(41,027)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2800 BHF4TNMV4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	274	766,388	2800	0	(57,353)	0	(35,817)		(35,817)	21,536	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7600 BHF4TNMX0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	02/21/2031	973	7,394,648	7600	0	(16,785)	0	(967,134)	^	(967,134)	83,370	0	25,234	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7200 BHF4TNN27	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	406	2,923,560	7200	0	(194,524)	0	(179,423)		(179,423)	15,101	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6800 BHF4TNN35 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	125	850,884	6800	0	(147)	0	(12,701)	^	(12,701)	3,095	0	205	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@22400 BHF4TNN43	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	72	1,611,680	22400	0	(137,976)	0	(141,558)		(141,558)	(3,582)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7200 BHF4TNN50 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	747	5,379,552	7200	0	(306)	0	(21,861)	^	(21,861)	10,849	0	425	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3200 BHF4TNN68	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	602	1,926,336	3200	0	(186,766)	0	(133,684)		(133,684)	53,082	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB28RTYC@2900 BHF4TNND3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	360	1,044,464	2900	0	(64,741)	0	(39,062)		(39,062)	25,679	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4TNNK7 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	164	1,839,376	11200	0	(408)	0	(30,596)	^	(30,596)	(5,072)	0	614	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@43200 BHF4TNNL5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2025	01/17/2031	48	2,058,048	43200	0	0	0	(51,769)		(51,769)	(15,374)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4TNNU5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	283	3,164,224	11200	0	(756)	0	(56,156)	^	(56,156)	(8,807)	0	1,137	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@10800 BHF4TNNW1 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	136	1,470,744	10800	0	(433)	0	(30,173)	^	(30,173)	(3,174)	0	649	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2900 BHF4TNNY7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	282	817,539	2900	0	(85,383)	0	(108,536)		(108,536)	(23,153)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4000 BHF4TNP33	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	141	563,720	4000	0	(19,335)	0	(14,882)		(14,882)	4,453	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5600 BHF4TNP90	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2025	01/16/2026	185	1,035,944	5600	0	0	0	(152,383)		(152,383)	(2,641)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6800 BHF4TNPF6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	399	2,711,568	6800	0	(264,184)	0	(249,888)		(249,888)	14,296	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4TNPJ8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	341	3,813,824	11200	0	(847)	0	(63,439)	^	(63,439)	(10,516)	0	1,273	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2700 BHF4TNPM1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	127	341,739	2700	0	(30,771)	0	(19,972)		(19,972)	10,799	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7800 BHF4TNPQ2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	138	1,076,790	7800	0	(37,193)	0	(32,362)		(32,362)	4,831	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6200 BHF4TNQ57	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2025	01/16/2026	228	1,412,236	6200	0	0	0	(82,538)		(82,538)	4,366	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31RTYC@3000 BHF4TNQ65	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	169	505,680	3000	0	(62,703)	0	(46,153)		(46,153)	16,550	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3000 BHF4TNQ81	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	132	395,580	3000	0	(48,112)	0	(35,291)		(35,291)	12,821	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2800 BHF4TNQK4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	204	572,180	2800	0	(32,668)	0	(47,680)		(47,680)	(15,012)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 BHF4TNQS7 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	567	3,517,322	6200	0	(2,200)	0	(227,306)	^	(227,306)	8,262	0	3,064	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6200 BHF4TNQV0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2025	01/16/2026	125	773,264	6200	0	0	0	(45,193)		(45,193)	2,391	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2800 BHF4TNR31	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	02/20/2026	134	374,332	2800	0	0	0	(1,643)		(1,643)	4,198	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7000 BHF4TNR56	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	236	1,654,660	7000	0	(133,963)	0	(125,340)		(125,340)	8,623	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4400 BHF4TNRE7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	191	839,080	4400	0	(16,776)	0	(13,977)		(13,977)	2,799	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5200 BHF4TNRK3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2025	01/16/2026	140	728,520	5200	0	0	0	(163,975)		(163,975)	(5,048)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5600 BHF4TNRU1 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	253	1,416,520	5600	0	(1,990)	0	(216,784)	^	(216,784)	(3,726)	0	2,771	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5600 BHF4TNRV9 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	163	913,416	5600	0	(1,284)	0	(139,791)	^	(139,791)	(2,403)	0	1,787	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5200 BHF4TNSB2 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	234	1,216,488	5200	0	(2,547)	0	(280,386)	^	(280,386)	(7,795)	0	3,545	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@6800 BHF4TNSH9 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	145	985,864	6800	0	(171)	0	(14,715)	^	(14,715)	3,586	0	238	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4200 BHF4TNSN6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	01/17/2031	105	442,554	4200	0	0	0	(8,876)		(8,876)	2,225	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7200 BHF4TNSQ9 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	154	1,105,416	7200	0	(63)	0	(4,492)	^	(4,492)	2,236	0	88	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4TNSS5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	159	1,775,200	11200	0	(425)	0	(31,505)	^	(31,505)	(4,941)	0	638	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4TNSV8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	124	1,390,368	11200	0	(309)	0	(23,127)	^	(23,127)	(3,833)	0	464	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2100 BHF4TNT05	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	02/20/2026	117	244,860	2100	0	0	0	(25,211)		(25,211)	13,497	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4400 BHF4TNT39	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	02/21/2031	105	463,056	4400	0	0	0	(7,713)		(7,713)	1,545	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4TNT96 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	473	5,300,288	11200	0	(1,267)	0	(94,064)	^	(94,064)	(14,753)	0	1,905	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@48000 BHF4TNTC9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/13/2025	01/17/2031	53	2,566,080	48000	0	0	0	(38,485)		(38,485)	(17,320)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2600 BHF4U7M47	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	126	328,146	2600	0	(35,459)	0	(23,813)		(23,813)	11,646	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3200 BHF4U7N61	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	120	384,128	3200	0	(25,829)	0	(32,290)		(32,290)	(6,461)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11600 BHF4U7PD4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	166	1,928,848	11600	0	(352)	0	(27,906)	^	(27,906)	(5,865)	0	529	0	0		0005

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CALL OPTION FEB26RTYC@2900 OCT25MXEAC@2200 BHF4U7PH5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	106	233,046	2200	0	(30,553)	0	(50,799)		(50,799)	(20,246)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@8000 BHF4U7PS1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	155	1,238,160	8000	0	(36,525)	0	(28,384)		(28,384)	8,141	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2700 BHF4U7PX0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	239	646,596	2700	0	(58,224)	0	(37,790)		(37,790)	20,434	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@5200 BHF4U7Q35	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/21/2031	175	909,896	5200	0	0	0	(6,243)		(6,243)	(967)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2900 BHF4U7QL5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	203	588,265	2900	0	(6,248)	0	(1,710)		(1,710)	4,538	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4U7QS0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	798	8,933,344	11200	0	(2,147)	0	(158,547)	^	(158,547)	(24,165)	0	3,228	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3300 BHF4U7QV3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	334	1,101,045	3300	0	(93,687)	0	(66,938)		(66,938)	26,749	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4U7QW1 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	157	1,754,368	11200	0	(396)	0	(29,185)	^	(29,185)	(4,432)	0	595	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3000 BHF4U7R59	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	195	583,770	3000	0	(72,124)	0	(53,281)		(53,281)	18,843	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2700 BHF4U7R91	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	181	490,023	2700	0	(10,285)	0	(21,492)		(21,492)	(11,207)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7600 BHF4U7RG5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	505	3,835,340	7600	0	(8,992)	0	(501,788)	^	(501,788)	60,992	0	13,519	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27SPXC@5200 BHF4U7RH3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/19/2027	144	746,772	5200	0	0	0	(206,433)		(206,433)	4,315	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3100 BHF4U7RM2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	417	1,294,219	3100	0	(141,402)	0	(103,011)		(103,011)	38,391	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31SPXC@8000 BHF4U7RR1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	625	5,001,120	8000	0	(9,444)	0	(523,151)	^	(523,151)	67,919	0	14,198	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6800 BHF4U7RT7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/16/2026	122	830,076	6800	0	0	0	(9,393)		(9,393)	5,581	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7000 BHF4U7RU4 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,162	8,134,420	7000	0	(978)	0	(66,018)	^	(66,018)	38,637	0	1,361	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7200 BHF4U7S17 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	605	4,354,632	7200	0	(297)	0	(17,690)	^	(17,690)	14,128	0	414	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7400 BHF4U7S41	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	185	1,370,184	7400	0	(4,109)	0	(1,454)		(1,454)	2,655	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4000 BHF4U7S74	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	110	438,080	4000	0	(14,870)	0	(11,565)		(11,565)	3,305	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2900 BHF4U7S90	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	177	514,228	2900	0	(55,228)	0	(68,270)		(68,270)	(13,042)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7600 BHF4U7SF6 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	197	1,496,896	7600	0	(33)	0	(1,331)	^	(1,331)	2,150	0	45	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7200 BHF4U7SJ8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	165	1,190,520	7200	0	(84,222)	0	(73,061)		(73,061)	11,161	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5600 BHF4U7SK5 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	913	5,112,072	5600	0	(7,687)	0	(782,316)	^	(782,316)	40,609	0	10,702	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27SPXC@6200 BHF4U7SN9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/19/2027	179	1,107,692	6200	0	(137,202)	0	(127,659)		(127,659)	9,543	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2900 BHF4U7SQ2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	106	308,067	2900	0	(42,213)	0	(31,565)		(31,565)	10,648	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26MXEAC@3000 BHF4U7SR0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	184	550,770	3000	0	(1,898)	0	(3,306)		(3,306)	(1,408)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2800 BHF4U7SS8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	348	973,140	2800	0	(15,101)	0	(4,270)		(4,270)	10,831	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4U7ST6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	428	4,797,296	11200	0	(1,153)	0	(85,141)	^	(85,141)	(12,976)	0	1,733	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2900 BHF4U7SU3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	176	509,269	2900	0	(31,517)	0	(19,047)		(19,047)	12,470	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3100 BHF4U7SV1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	180	557,008	3100	0	(43,897)	0	(54,755)		(54,755)	(10,858)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6800 BHF4U7SX7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	145	986,680	6800	0	(101,458)	0	(90,927)		(90,927)	10,531	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@5200 BHF4U7T40	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	02/21/2031	101	526,448	5200	0	(3,052)	0	(3,612)		(3,612)	(560)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4200 BHF4U7T73	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	107	450,702	4200	0	(11,671)	0	(9,438)		(9,438)	2,233	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2500 BHF4U7T99	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	226	564,725	2500	0	(24,231)	0	(8,432)		(8,432)	15,799	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7000 BHF4U7TB4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	306	2,145,150	7000	0	(183,976)	0	(162,497)		(162,497)	21,479	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2800 BHF4U7TE8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	154	431,788	2800	0	(32,290)	0	(20,180)		(20,180)	12,110	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@3000 BHF4U7TF5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	108	323,580	3000	0	(16,512)	0	(9,659)		(9,659)	6,853	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2400 BHF4U7TG3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	352	843,744	2400	0	(56,138)	0	(24,756)		(24,756)	31,382	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31SPXC@8400 BHF4U7TH1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	210	1,762,824	8400	0	(2,650)	0	(146,195)	^	(146,195)	19,695	0	3,985	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3200 BHF4U7TL2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	562	1,798,560	3200	0	(173,537)	0	(124,815)		(124,815)	48,722	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4U7TU2 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	321	3,592,064	11200	0	(811)	0	(59,757)	^	(59,757)	(9,076)	0	1,219	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6400 BHF4U7TV0 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,404	8,984,832	6400	0	(4,402)	0	(388,551)	^	(388,551)	82,775	0	6,130	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7400 BHF4U7TW8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	192	1,424,204	7400	0	(82,147)	0	(69,597)		(69,597)	12,550	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3000 BHF4U7TZ1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	139	416,160	3000	0	(38,334)	0	(47,635)		(47,635)	(9,301)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7400 BHF4U7U06 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	406	3,006,102	7400	0	(115)	0	(5,463)	^	(5,463)	6,833	0	160	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 BHF4U7U14 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	11,099	68,813,862	6200	0	(47,701)	0	(4,446,584)	^	(4,446,584)	660,362	0	66,415	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7200 BHF4U7U30	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	148	1,062,000	7200	0	(5,881)	0	(2,775)		(2,775)	3,106	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@5200 BHF4U7U71	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/20/2025	01/17/2031	151	783,016	5200	0	0	0	(5,059)		(5,059)	(823)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2900 BHF4U7U97	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	173	500,424	2900	0	(69,829)	0	(52,366)		(52,366)	17,463	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6600 BHF4U7UB2 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,591	10,499,148	6600	0	(3,418)	0	(279,680)	^	(279,680)	86,224	0	4,758	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@6800 BHF4U7UC0 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	585	3,981,060	6800	0	(809)	0	(59,411)	^	(59,411)	27,217	0	1,127	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7800 BHF4U7UM8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	1,581	12,333,048	7800	0	(25,985)	0	(1,444,859)	^	(1,444,859)	181,488	0	39,067	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2500 BHF4U7UN6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	763	1,906,800	2500	0	(90,283)	0	(34,892)		(34,892)	55,391	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2700 BHF4U7US5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	184	496,773	2700	0	(11,282)	0	(3,433)		(3,433)	7,849	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2600 BHF4U7V05	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	348	903,942	2600	0	(31,395)	0	(63,248)		(63,248)	(31,853)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@3100 BHF4U7V13	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	136	420,856	3100	0	(32,288)	0	(40,577)		(40,577)	(8,289)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5200 BHF4U7V21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	254	1,321,944	5200	0	(305,076)	0	(297,552)		(297,552)	7,524	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@9200 BHF4U7V39	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	125	1,145,860	9200	0	(7,073)	0	(4,226)		(4,226)	2,847	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7800 BHF4U7V62 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	493	3,842,592	7800	0	(7,926)	0	(438,862)	^	(438,862)	56,432	0	11,910	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3100 BHF4U7V70	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	134	415,028	3100	0	(44,381)	0	(32,231)		(32,231)	12,150	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7600 BHF4U7V96 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	164	1,242,752	7600	0	(2,858)	0	(158,806)	^	(158,806)	19,762	0	4,294	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2500 BHF4U7VD7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	133	333,425	2500	0	(16,286)	0	(32,608)		(32,608)	(16,322)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@8000 BHF4U7VG0 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	199	1,589,520	8000	0	(2,933)	0	(161,767)	^	(161,767)	21,505	0	4,407	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6800 BHF4U7VN5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	133	902,292	6800	0	(16,278)	0	(10,211)		(10,211)	6,067	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2400 BHF4U7VS4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	115	276,864	2400	0	(17,032)	0	(6,898)		(6,898)	10,134	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6400 BHF4U7VW5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	374	2,394,624	6400	0	(112,698)	0	(89,809)		(89,809)	22,889	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3200 BHF4U7VX3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	151	482,112	3200	0	(45,452)	0	(32,588)		(32,588)	12,864	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 BHF4U7VY1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	309	710,976	2300	0	(61,105)	0	(29,115)		(29,115)	31,990	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27RTYC@2000 BHF4U7W38	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/19/2027	139	277,260	2000	0	0	0	(54,558)		(54,558)	15,879	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2500 BHF4U7W53	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	530	1,324,600	2500	0	(71,862)	0	(135,461)		(135,461)	(63,599)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2700 BHF4U7W87	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	127	342,657	2700	0	(25,954)	0	(36,081)		(36,081)	(10,127)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27SPXC@5200 BHF4U7WD6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/19/2027	130	673,452	5200	0	(190,056)	0	(186,165)		(186,165)	3,891	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5200 BHF4U7WJ3 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,117	5,810,012	5200	0	(12,840)	0	(1,339,043)	^	(1,339,043)	35,625	0	17,877	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2600 BHF4U7WK0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	152	394,186	2600	0	(11,542)	0	(3,377)		(3,377)	8,165	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2100 BHF4U7WN4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	267	561,477	2100	0	(89,644)	0	(57,813)		(57,813)	31,831	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@5200 BHF4U7WP9 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/20/2026	126	655,824	5200	0	(1,449)	0	(151,145)	^	(151,145)	4,021	0	2,018	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6600 BHF4U7WU8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	429	2,831,796	6600	0	(85,365)	0	61,658		61,658	23,707	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4400 BHF4U7X45	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	106	465,432	4400	0	0	0	(7,401)		(7,401)	1,347	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5600 BHF4U7X60	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	241	1,350,048	5600	0	(209,361)	0	(198,589)		(198,589)	10,772	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5200 BHF4U7X78	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/16/2026	121	626,704	5200	0	0	0	(141,063)		(141,063)	3,567	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2600 BHF4U7XD5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	538	1,399,658	2600	0	(46,221)	0	(15,343)		(15,343)	30,878	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2300 BHF4U7XF0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,328	3,053,549	2300	0	(278,909)	0	(142,069)		(142,069)	136,840	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4400 BHF4U7XH6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	121	532,312	4400	0	0	0	(8,867)		(8,867)	1,638	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 BHF4U7XL7 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/20/2026	146	903,402	6200	0	(626)	0	(58,377)	^	(58,377)	8,669	0	872	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6200 BHF4U7XT0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	2,929	18,159,428	6200	0	(1,243,425)	0	(1,061,344)		(1,061,344)	182,081	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7000 BHF4U7XU7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	252	1,764,280	7000	0	(17,961)	0	(10,042)		(10,042)	7,919	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4U7XX1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	190	2,127,328	11200	0	(511)	0	(37,755)	^	(37,755)	(5,755)	0	769	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@6600 BHF4UWX73 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	4,676	30,862,722	6600	0	(6,569)	0	(822,485)	^	(822,485)	(119,160)	0	9,147	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@20000 BHF4UWX99 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	780	15,604,600	20000	0	(8)	0	(3,353)	^	(3,353)	(2,859)	0	12	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7800 BHF4UWXA6 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	166	1,296,438	7800	0	(2,217)	0	(147,795)	^	(147,795)	(9,240)	0	3,332	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6400 BHF4UWXB4 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	4,282	27,405,120	6400	0	(9,428)	0	(1,185,546)	^	(1,185,546)	(176,183)	0	13,127	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2300 BHF4UWXC2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	3,085	7,096,213	2300	0	(471,374)	0	(330,158)		(330,158)	141,216	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@19200 BHF4UWXF5 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	507	9,735,552	19200	0	(12)	0	(3,036)	^	(3,036)	(2,267)	0	18	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3000 BHF4UWXL2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	109	326,250	3000	0	(31,983)	0	(29,105)		(29,105)	2,878	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2000 BHF4UWXQ1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	770	1,539,100	2000	0	(251,073)	0	(220,252)		(220,252)	30,821	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 BHF4UWXV0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	160	366,942	2300	0	(22,493)	0	(15,026)		(15,026)	7,467	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2500 BHF4UWXX6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	164	409,175	2500	0	(19,370)	0	(40,016)		(40,016)	(20,646)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2600 BHF4UWY23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	151	393,718	2600	0	(10,752)	0	(25,652)		(25,652)	(14,900)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6600 BHF4UWY56	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	167	1,101,078	6600	0	(21,296)	0	(23,975)		(23,975)	(2,679)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26SPXC@6200 BHF4UWYD9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,069	6,630,528	6200	0	(335,259)	0	(387,527)		(387,527)	(52,268)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5200 BHF4UWYM9 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	1,661	8,639,072	5200	0	(16,507)	0	(1,991,325)	^	(1,991,325)	(224,059)	0	22,983	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2800 BHF4UWYQ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	114	318,976	2800	0	(2,659)	0	(1,054)		(1,054)	1,605	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6800 BHF4UWYR8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	03/20/2026	149	1,016,124	6800	0	(16,056)	0	(18,132)		(18,132)	(2,076)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6400 BHF4UWYT4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	167	1,070,016	6400	0	(34,744)	0	(40,130)		(40,130)	(5,386)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6200 BHF4UWYV9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	03/20/2026	813	5,037,996	6200	0	(299,819)	0	(349,697)		(349,697)	(49,878)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@3000 BHF4UWYY3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	102	306,300	3000	0	(11,422)	0	(8,705)		(8,705)	2,717	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2800 BHF4UWZG1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	121	338,660	2800	0	(43,987)	0	(40,584)		(40,584)	3,403	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 BHF4UWZH9 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	22,194	137,600,010	6200	0	(71,095)	0	(8,893,836)	^	(8,893,836)	(1,282,308)	0	98,986	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7400 BHF4UX002 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	468	3,460,462	7400	0	(65)	0	(6,296)	^	(6,296)	609	0	90	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3000 BHF4UX093	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	295	884,970	3000	0	(78,626)	0	(101,299)		(101,299)	(22,673)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2600 BHF4UX0B8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,041	2,706,600	2600	0	(59,618)	0	(29,669)		(29,669)	29,949	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2500 BHF4UX0D4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,962	4,906,175	2500	0	(158,763)	0	(89,776)		(89,776)	68,987	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31RTYC@3300 BHF4UX0H5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	154	507,573	3300	0	(34,136)	0	(30,857)		(30,857)	3,279	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7800 BHF4UX0K8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	2,383	18,586,230	7800	0	(32,373)	0	(2,173,354)	^	(2,173,354)	(147,219)	0	48,670	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2700 BHF4UX0P7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	468	1,264,059	2700	0	(26,766)	0	(55,441)		(55,441)	(28,675)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3200 BHF4UX0V4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	492	1,574,816	3200	0	(121,216)	0	(109,288)		(109,288)	11,928	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@8000 BHF4UX0Z5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	1,339	10,710,880	8000	0	(16,592)	0	(1,118,240)	^	(1,118,240)	(79,764)	0	24,945	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2800 BHF4UX127	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	376	1,052,072	2800	0	(11,817)	0	(25,763)		(25,763)	(13,946)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2600 BHF4UX135	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	1,272	3,306,108	2600	0	(121,321)	0	(231,327)		(231,327)	(110,006)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2900 BHF4UX143	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	110	319,870	2900	0	(111)	0	(3,911)		(3,911)	(3,800)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@3000 BHF4UX168	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	166	499,290	3000	0	(102)	0	(2,997)		(2,997)	(2,895)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@26400 BHF4UX176	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/28/2025	02/20/2026	50	1,327,920	26400	0	(10,467)	0	(15,987)		(15,987)	(5,520)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2900 BHF4UX1A9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	256	742,313	2900	0	(84,848)	0	(77,678)		(77,678)	7,170	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2800 BHF4UX1C5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	332	930,748	2800	0	(9,354)	0	(4,084)		(4,084)	5,270	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2500 BHF4UX1K7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	2,897	7,242,850	2500	0	(416,492)	0	(740,695)		(740,695)	(324,203)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31SPXC@7600 BHF4UX1N1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	930	7,066,480	7600	0	(13,804)	0	(922,872)	^	(922,872)	(58,968)	0	20,752	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6800 BHF4UX1P6 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	2,896	19,690,896	6800	0	(2,425)	0	(294,023)	^	(294,023)	(34,457)	0	3,376	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@38400 BHF4UX1T8	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/28/2025	02/21/2031	46	1,783,680	38400	0	(59,410)	0	(79,272)		(79,272)	(19,862)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10800 BHF4UX200 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	244	2,629,800	10800	0	(611)	0	(57,166)	^	(57,166)	(18,930)	0	918	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2900 BHF4UX283	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	188	546,418	2900	0	(55,932)	0	(72,541)		(72,541)	(16,609)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2400 BHF4UX2H3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,654	3,970,200	2400	0	(185,987)	0	(116,485)		(116,485)	69,502	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@3100 BHF4UX2L4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	186	577,375	3100	0	(142)	0	(1,633)		(1,633)	(1,491)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6600 BHF4UX2S9 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	243	1,604,592	6600	0	(342)	0	(42,762)	^	(42,762)	(6,196)	0	476	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4000 BHF4UX2U4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	154	617,680	4000	0	(15,648)	0	(16,307)		(16,307)	(659)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7800 BHF4UX2V2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	135	1,050,582	7800	0	(28,738)	0	(31,574)		(31,574)	(2,836)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@20000 BHF4UX317 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	2,923	58,463,800	20000	0	0	0	(14,903)	^	(14,903)	(14,880)	0	1	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2700 BHF4UX333	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	260	701,190	2700	0	(49,580)	0	(40,982)		(40,982)	8,598	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@7000 BHF4UX341 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	1,486	10,404,170	7000	0	(702)	0	(84,495)	^	(84,495)	(9,323)	0	978	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7200 BHF4UX358 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	1,931	13,900,392	7200	0	(496)	0	(56,516)	^	(56,516)	(3,410)	0	691	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5600 BHF4UX374 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	1,988	11,131,456	5600	0	(13,904)	0	(1,703,764)	^	(1,703,764)	(215,197)	0	19,358	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2700 BHF4UX382	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	859	2,319,516	2700	0	(34,544)	0	(16,029)		(16,029)	18,515	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@25600 BHF4UX3H2	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/28/2025	02/20/2026	72	1,852,416	25600	0	(23,716)	0	(35,881)		(35,881)	(12,165)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@22400 BHF4UX3J8	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/28/2025	02/20/2026	90	2,010,176	22400	0	(122,648)	0	(176,572)		(176,572)	(53,924)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7000 BHF4UX3L3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	382	2,671,830	7000	0	(182,510)	0	(202,393)		(202,393)	(19,883)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@20000 BHF4UX3M1	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/28/2025	02/20/2026	148	2,967,800	20000	0	(411,114)	0	(554,046)		(554,046)	(142,932)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4UX3N9 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	01/17/2031	123	1,372,784	11200	0	(229)	0	(22,790)	^	(22,790)	(8,471)	0	344	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3000 BHF4UX3P4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	484	1,453,020	3000	0	(145,797)	0	(132,619)		(132,619)	13,178	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@8400 BHF4UX3Q2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	328	2,753,352	8400	0	(3,342)	0	(227,866)	^	(227,866)	(18,733)	0	5,024	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4400 BHF4UX408	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	157	689,656	4400	0	(9,928)	0	(11,488)		(11,488)	(1,560)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB28RTYC@2800 BHF4UX457	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	419	1,171,884	2800	0	(67,998)	0	(54,768)		(54,768)	13,230	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@19200 BHF4UX465 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	1,475	28,315,584	19200	0	0	0	(10,361)	^	(10,361)	(10,349)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@20000 BHF4UX473 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	01/17/2031	786	15,715,000	20000	0	(8)	0	(3,377)	^	(3,377)	(2,879)	0	12	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 BHF4UX481 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	123	760,244	6200	0	(393)	0	(49,139)	^	(49,139)	(7,085)	0	547	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@19200 BHF4UX499 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	01/17/2031	445	8,545,920	19200	0	(11)	0	(2,665)	^	(2,665)	(1,990)	0	16	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4200 BHF4UX4E8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	139	581,826	4200	0	(11,106)	0	(12,183)		(12,183)	(1,077)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4200 BHF4UX4G3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/21/2031	142	596,274	4200	0	0	0	(12,486)		(12,486)	(1,104)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4UX4J7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	1,582	17,718,400	11200	0	(3,079)	0	(313,752)	^	(313,752)	(121,084)	0	4,628	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@8800 BHF4UX4P3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	253	2,225,872	8800	0	(16,575)	0	(16,484)		(16,484)	91	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@9200 BHF4UX4T5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	201	1,846,808	9200	0	(8,220)	0	(7,739)		(7,739)	481	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3100 BHF4UX4Z1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	661	2,048,852	3100	0	(180,206)	0	(163,076)		(163,076)	17,130	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7400 BHF4UX531	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	544	4,025,600	7400	0	(177,637)	0	(196,718)		(196,718)	(19,081)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@7400 BHF4UX556 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	185	1,372,626	7400	0	(25)	0	(2,497)	^	(2,497)	241	0	36	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11600 BHF4UX572 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	593	6,873,116	11600	0	(893)	0	(99,222)	^	(99,222)	(43,300)	0	1,343	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6800 BHF4UX5F4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	520	3,536,204	6800	0	(295,122)	0	(325,885)		(325,885)	(30,763)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2600 BHF4UX5H0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	203	526,552	2600	0	(45,194)	0	(38,213)		(38,213)	6,981	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3100 BHF4UX5K3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	295	914,004	3100	0	(69,355)	0	(89,849)		(89,849)	(20,494)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@19200 BHF4UX5M9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	752	14,445,120	19200	0	0	0	(5,286)	^	(5,286)	(5,280)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2900 BHF4UX500	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	282	817,481	2900	0	(38,875)	0	(30,574)		(30,574)	8,301	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5200 BHF4UX5R8 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	317	1,650,168	5200	0	(3,153)	0	(380,371)	^	(380,371)	(42,798)	0	4,390	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4UX5T4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	625	7,000,784	11200	0	(1,216)	0	(123,967)	^	(123,967)	(47,842)	0	1,829	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2900 BHF4UX5V9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/18/2028	246	712,066	2900	0	(32,021)	0	(46,269)		(46,269)	(14,248)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10800 BHF4UX5X5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	191	2,063,340	10800	0	(479)	0	(44,852)	^	(44,852)	(14,853)	0	721	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4000 BHF4UX5Y3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/21/2031	158	632,200	4000	0	0	0	(16,689)		(16,689)	(674)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4UX5Z0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	225	2,518,656	11200	0	(437)	0	(44,599)	^	(44,599)	(17,227)	0	658	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2500 BHF4UX614	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/27/2025	02/20/2026	238	595,650	2500	0	0	0	(60,914)		(60,914)	(28,702)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7200 BHF4UX697 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	691	4,978,728	7200	0	(178)	0	(20,243)	^	(20,243)	(1,221)	0	247	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 BHF4UX6A4 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	152	943,640	6200	0	(488)	0	(60,993)	^	(60,993)	(8,794)	0	679	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7200 BHF4UX6G1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	441	3,177,144	7200	0	(175,399)	0	(194,982)		(194,982)	(19,583)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6400 BHF4UX6H9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	03/20/2026	243	1,553,024	6400	0	(63,125)	0	(74,053)		(74,053)	(10,928)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2800 BHF4UX6K2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/20/2026	124	347,844	2800	0	0	0	(1,526)		(1,526)	1,970	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2400 BHF4UX6L0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	03/20/2026	118	284,352	2400	0	(14,256)	0	(9,327)		(9,327)	4,929	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@19200 BHF4UX6P1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	853	16,376,256	19200	0	0	0	(5,993)	^	(5,993)	(5,986)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2700 BHF4UX6R7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/20/2026	177	477,198	2700	0	0	0	(3,298)		(3,298)	3,809	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7000 BHF4UX6S5 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	479	3,353,770	7000	0	(226)	0	(27,237)	^	(27,237)	(3,005)	0	315	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 BHF4UX6V8 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	478	2,966,266	6200	0	(1,532)	0	(191,726)	^	(191,726)	(27,643)	0	2,134	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@6800 BHF4UX747 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	137	932,484	6800	0	(115)	0	(13,924)	^	(13,924)	(1,632)	0	160	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4200 BHF4UX796	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/21/2031	117	491,106	4200	0	0	0	(10,284)		(10,284)	(910)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4400 BHF4UX7A3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/21/2031	109	477,576	4400	0	0	0	(7,955)		(7,955)	(1,102)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3200 BHF4UX7C9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	235	750,880	3200	0	(48,126)	0	(63,122)		(63,122)	(14,996)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@20000 BHF4UX7F2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	1,624	32,473,600	20000	0	0	0	(8,277)	^	(8,277)	(8,264)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2500 BHF4UX7G0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	105	263,550	2500	0	(27,402)	0	(23,731)		(23,731)	3,671	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@20000 BHF4UX7K1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	1,161	23,223,400	20000	0	(1)	0	(5,920)	^	(5,920)	(5,910)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7600 BHF4UX7L9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	312	2,369,756	7600	0	(82,713)	0	(91,489)		(91,489)	(8,776)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2800 BHF4UX7U9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/18/2028	220	615,776	2800	0	(35,596)	0	(51,312)		(51,312)	(15,716)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11600 BHF4UX838 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	313	3,626,392	11600	0	(471)	0	(52,352)	^	(52,352)	(22,847)	0	709	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@19200 BHF4UX861 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	387	7,430,592	19200	0	0	0	(2,719)	^	(2,719)	(2,716)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5600 BHF4UX895 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	289	1,615,880	5600	0	(2,018)	0	(247,324)	^	(247,324)	(31,239)	0	2,810	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31SPXC@20000 BHF4UX8A2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	818	16,357,000	20000	0	0	0	(4,170)	^	(4,170)	(4,163)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2800 BHF4UX8D6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	01/16/2026	107	300,468	2800	0	0	0	(993)		(993)	1,512	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6800 BHF4UX8E4 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	311	2,113,100	6800	0	(260)	0	(31,552)	^	(31,552)	(3,697)	0	362	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4UX8H7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	253	2,837,632	11200	0	(493)	0	(50,248)	^	(50,248)	(19,408)	0	741	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4800 BHF4UX8Q7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/21/2031	108	518,016	4800	0	0	0	(5,508)		(5,508)	(1,242)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5200 BHF4UX8X2 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	334	1,739,296	5200	0	(3,323)	0	(400,915)	^	(400,915)	(45,110)	0	4,627	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 BHF4VJF30	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	2,135	13,235,512	6200	0	0	0	(856,178)		(856,178)	(354,167)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5400 BHF4VJF97	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/20/2026	499	2,696,706	5400	0	0	0	(524,809)		(524,809)	(152,075)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2300 BHF4VJFC0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	787	1,810,399	2300	0	0	0	(84,230)		(84,230)	7,415	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4VJFD8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	12,416	74,493,960	6000	0	0	0	(6,741,424)		(6,741,424)	(2,537,979)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25RTYC@2300 BHF4VJFG1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	11/21/2025	100	230,276	2300	0	0	0	(7,168)		(7,168)	1,783	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6800 BHF4VJFJ5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	1,731	11,769,780	6800	0	0	0	(175,892)		(175,892)	(87,948)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7200 BHF4VJFK2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	314	2,258,496	7200	0	0	0	(9,191)		(9,191)	(4,533)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2600 BHF4VJFL0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/20/2026	775	2,015,728	2600	0	0	0	(141,039)		(141,039)	(42,788)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2000 BHF4VJFP1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	382	764,840	2000	0	0	0	(109,453)		(109,453)	(6,504)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@24800 BHF4VJFR7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	68	1,692,848	24800	0	0	0	(50,463)		(50,463)	(20,259)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2000 BHF4VJFT3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	203	405,300	2000	0	0	0	(60,128)		(60,128)	(3,971)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2700 BHF4VJFY2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	233	628,884	2700	0	0	0	(4,346)		(4,346)	2,106	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2500 BHF4VJG13	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	678	1,696,050	2500	0	0	0	(31,035)		(31,035)	8,680	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 BHF4VJG39	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	3,744	8,237,636	2200	0	0	0	(583,742)		(583,742)	9,405	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6400 BHF4VJG47	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	3,485	22,301,632	6400	0	0	0	(965,548)		(965,548)	(438,359)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2500 BHF4VJG62	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/20/2026	1,987	4,966,475	2500	0	0	0	(507,900)		(507,900)	(146,321)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@24000 BHF4VJG70	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	69	1,653,360	24000	0	0	0	(73,910)		(73,910)	(29,204)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2600 BHF4VJG88	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	366	950,534	2600	0	0	0	(10,419)		(10,419)	4,365	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7000 BHF4VJGA3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	1,166	8,160,110	7000	0	0	0	(66,326)		(66,326)	(34,128)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6600 BHF4VJGC9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	1,507	9,949,170	6600	0	0	0	(265,358)		(265,358)	(129,341)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2700 BHF4VJGH8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/20/2026	313	844,560	2700	0	0	0	(37,042)		(37,042)	(12,109)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26RTYC@2500 BHF4VJGJ4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	337	842,375	2500	0	0	0	(17,693)		(17,693)	4,030	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5400 BHF4VJGM7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	1,654	8,933,112	5400	0	0	0	(1,697,398)		(1,697,398)	(496,191)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3100 BHF4VJGR6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/21/2031	335	1,039,895	3100	0	0	0	(102,223)		(102,223)	(15,715)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7800 BHF4VJGS4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/18/2028	174	1,357,512	7800	0	0	0	(40,798)		(40,798)	(14,153)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2700 BHF4VJGT2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/18/2028	141	380,862	2700	0	0	0	(22,259)		(22,259)	(394)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3000 BHF4VJGU9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	821	2,463,840	3000	0	0	0	(224,876)		(224,876)	(4,602)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6600 BHF4VJGW5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/18/2028	358	2,364,318	6600	0	0	0	(262,341)		(262,341)	(70,079)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2500 BHF4VJGZ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/18/2028	168	420,550	2500	0	0	0	(37,869)		(37,869)	(1,335)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2900 BHF4VJH20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	491	1,424,886	2900	0	0	0	(149,106)		(149,106)	(3,321)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@3200 BHF4VJH38	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/20/2026	167	534,912	3200	0	0	0	(688)		(688)	(499)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6800 BHF4VJH87	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/18/2028	390	2,648,940	6800	0	0	0	(244,120)		(244,120)	(68,635)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2700 BHF4VJHG9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/17/2028	110	296,946	2700	0	0	0	(17,979)		(17,979)	(387)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6600 BHF4VJHL8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/17/2028	212	1,401,840	6600	0	0	0	(159,353)		(159,353)	(41,810)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@5000 BHF4VJHN4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/21/2031	164	818,850	5000	0	0	0	(4,485)		(4,485)	(3,620)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26SPXC@6000 BHF4VJHP9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/20/2026	4,883	29,297,760	6000	0	0	0	(2,792,989)		(2,792,989)	(1,032,144)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6600 BHF4VJHQ7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/20/2026	763	5,032,566	6600	0	0	0	(153,207)		(153,207)	(72,389)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@8000 BHF4VJHS3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	764	6,108,080	8000	0	(7,895)	0	(636,759)	^	(636,759)	(138,635)	0	7,896	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@8800 BHF4VJHU8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/18/2028	122	1,075,360	8800	0	0	0	(7,964)		(7,964)	(2,640)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2500 BHF4VJHY0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/20/2026	837	2,092,300	2500	0	0	0	(221,103)		(221,103)	(64,934)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7000 BHF4VJHZ7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/18/2028	200	1,400,490	7000	0	0	0	(106,087)		(106,087)	(31,509)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2200 BHF4VJJ36	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	1,644	3,617,416	2200	0	0	0	(274,018)		(274,018)	(179)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2600 BHF4VJJ44	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/17/2028	142	369,564	2600	0	0	0	(27,676)		(27,676)	(781)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2600 BHF4VJJ69	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	172	447,278	2600	0	0	0	(5,791)		(5,791)	2,021	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3800 BHF4VJJ77	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	160	609,444	3800	0	0	0	(20,343)		(20,343)	(2,074)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4600 BHF4VJJ93	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	130	598,046	4600	0	0	0	(7,947)		(7,947)	(1,755)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@43200 BHF4VJJA0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	48	2,078,352	43200	0	0	0	(54,728)		(54,728)	(24,820)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@7200 BHF4VJJB8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/20/2026	226	1,623,744	7200	0	0	0	(8,737)		(8,737)	(4,312)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26SPXC@6200 BHF4VJJC6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/20/2026	906	5,615,464	6200	0	0	0	(389,778)		(389,778)	(157,289)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6400 BHF4VJJE2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/20/2026	1,179	7,543,488	6400	0	0	0	(359,696)		(359,696)	(158,427)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@19200 BHF4VJJF9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	1,093	20,991,552	19200	0	0	0	(7,681)	^	(7,681)	(7,672)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@8000 BHF4VJJJ1 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	238	1,907,760	8000	0	(2,519)	0	(203,172)	^	(203,172)	(43,944)	0	2,519	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2700 BHF4VJJK8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/18/2028	128	344,817	2700	0	0	0	(36,308)		(36,308)	(8,733)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7600 BHF4VJJM4 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	614	4,669,516	7600	0	(7,966)	0	(620,317)	^	(620,317)	(116,862)	0	7,966	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@3000 BHF4VJJU6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/21/2031	143	427,740	3000	0	0	0	(49,635)		(49,635)	(9,146)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3000 BHF4VJJV4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/21/2031	213	638,700	3000	0	0	0	(59,347)		(59,347)	(1,268)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2900 BHF4VJJY8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/21/2031	172	498,249	2900	0	0	0	(53,010)		(53,010)	(1,218)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6800 BHF4VJJZ5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/20/2026	753	5,118,020	6800	0	0	0	(91,333)		(91,333)	(44,548)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2300 BHF4VJK18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	379	872,689	2300	0	0	0	(44,334)		(44,334)	2,753	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7400 BHF4VJK26 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	266	1,966,106	7400	0	(3,718)	0	(290,649)	^	(290,649)	(55,694)	0	3,718	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31SPXC@7600 BHF4VJK34 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	2,436	18,515,956	7600	0	(30,887)	0	(2,414,979)	^	(2,414,979)	(466,379)	0	30,886	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 BHF4VJK67 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	177	1,913,976	10800	0	(365)	0	(43,511)	^	(43,511)	(20,452)	0	365	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7800 BHF4VJK75 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	1,070	8,345,532	7800	0	(12,218)	0	(974,478)	^	(974,478)	(203,632)	0	12,218	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3100 BHF4VJKD2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	385	1,192,477	3100	0	0	0	(94,915)		(94,915)	(1,828)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2400 BHF4VJKL4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	1,849	4,436,472	2400	0	0	0	(130,165)		(130,165)	24,021	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4VJKP5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	821	9,200,016	11200	0	(1,239)	0	(162,694)	^	(162,694)	(84,523)	0	1,239	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@7200 BHF4VJKX8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/17/2028	125	902,448	7200	0	0	0	(57,649)		(57,649)	(17,696)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3000 BHF4VJKZ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/21/2031	456	1,367,520	3000	0	0	0	(156,538)		(156,538)	(22,985)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3200 BHF4VJL33	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/21/2031	184	588,032	3200	0	0	0	(49,431)		(49,431)	(8,748)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2600 BHF4VJL74	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/18/2028	181	470,938	2600	0	0	0	(34,176)		(34,176)	(854)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2800 BHF4VJL82	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/18/2028	122	341,824	2800	0	0	0	(28,484)		(28,484)	(7,246)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2900 BHF4VJLE9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/21/2031	166	481,516	2900	0	0	0	(63,927)		(63,927)	(10,979)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR28SPXC@6800 BHF4VJLG4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/17/2028	296	2,011,916	6800	0	0	0	(190,787)		(190,787)	(52,693)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10800 BHF4VJLH2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	799	8,632,872	10800	0	(1,559)	0	(187,394)	^	(187,394)	(89,016)	0	1,559	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@7000 BHF4VJLM1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/17/2028	143	999,320	7000	0	0	0	(78,300)		(78,300)	(22,861)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@11200 BHF4VJM99 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	141	1,578,528	11200	0	(226)	0	(29,338)	^	(29,338)	(15,100)	0	225	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2500 BHF4VJMH1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/17/2028	133	331,975	2500	0	0	0	(30,723)		(30,723)	(1,156)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7400 BHF4VJML2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	899	6,650,528	7400	0	(12,376)	0	(966,595)	^	(966,595)	(185,839)	0	12,375	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3100 BHF4VJN07	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/21/2031	103	320,602	3100	0	0	0	(26,014)		(26,014)	(529)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7800 BHF4VJN15 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	324	2,527,668	7800	0	(3,661)	0	(300,969)	^	(300,969)	(69,584)	0	3,661	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2700 BHF4VJNJ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	137	371,007	2700	0	0	0	(3,081)		(3,081)	1,278	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4VJNX5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	357	3,994,928	11200	0	(538)	0	(70,647)	^	(70,647)	(36,703)	0	538	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@19200 BHF4VJNY3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	447	8,591,616	19200	0	0	0	(3,144)	^	(3,144)	(3,140)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3800 BHF4VJNZ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	128	485,868	3800	0	0	0	(16,219)		(16,219)	(1,654)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB28SPXC@7200 BHF4VJP05	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/18/2028	169	1,213,776	7200	0	0	0	(74,489)		(74,489)	(23,225)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2400 BHF4VJP39	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	653	1,568,160	2400	0	0	0	(51,440)		(51,440)	7,582	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 BHF4VJP54 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	141	1,524,852	10800	0	(291)	0	(34,666)	^	(34,666)	(16,295)	0	291	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2700 BHF4VJP70	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/20/2026	130	350,055	2700	0	0	0	(16,619)		(16,619)	(7,038)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2200 BHF4VJP88	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	122	269,412	2200	0	0	0	(20,408)		(20,408)	(14)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2800 BHF4VJPA3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	274	768,208	2800	0	0	0	(92,061)		(92,061)	(2,180)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10800 BHF4VJPB1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	465	5,025,996	10800	0	(907)	0	(109,098)	^	(109,098)	(51,824)	0	908	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5400 BHF4VJPG0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	316	1,704,078	5400	0	0	0	(323,797)		(323,797)	(94,654)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6600 BHF4VJPJ4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	247	1,632,576	6600	0	0	0	(43,543)		(43,543)	(21,224)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4VJPK1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	437	2,619,780	6000	0	0	0	(237,081)		(237,081)	(89,255)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 BHF4VJPN5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	482	1,060,620	2200	0	0	0	(75,159)		(75,159)	1,211	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2600 BHF4VJPP0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	108	280,488	2600	0	0	0	(3,075)		(3,075)	1,288	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2500 BHF4VJPQ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/20/2026	260	649,875	2500	0	0	0	(66,460)		(66,460)	(21,525)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26RTYC@2000 BHF4VJQ46	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	188	376,380	2000	0	0	0	(53,860)		(53,860)	(3,201)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2500 BHF4VJQ79	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	100	250,625	2500	0	0	0	(4,586)		(4,586)	1,282	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4VJQJ3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	02/21/2031	214	2,399,712	11200	0	(323)	0	(42,437)	^	(42,437)	(22,047)	0	323	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@19200 BHF4VJR78 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	02/21/2031	635	12,192,960	19200	0	0	0	(4,462)	^	(4,462)	(4,457)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6800 BHF4VJRG8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	02/20/2026	130	885,904	6800	0	0	0	(13,239)		(13,239)	(6,619)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2200 BHF4VJRH6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	205	451,506	2200	0	0	0	(34,202)		(34,202)	(22)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@7000 BHF4VJRK9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	03/20/2026	518	3,623,200	7000	0	0	0	(36,889)		(36,889)	(18,695)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2600 BHF4VJRS2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/20/2026	321	835,822	2600	0	0	0	(61,515)		(61,515)	(20,193)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 BHF4VJRX1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	174	383,878	2200	0	0	0	(27,202)		(27,202)	438	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27SPXC@5400 BHF4VJRZ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	02/19/2027	124	668,142	5400	0	0	0	(158,621)		(158,621)	(38,213)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10800 BHF4VJS02 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	02/21/2031	169	1,829,304	10800	0	(330)	0	(39,708)	^	(39,708)	(18,862)	0	330	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@1800 BHF4W2FB8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	203	365,886	1800	0	0	0	(90,830)		(90,830)	(17,684)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@5800 BHF4W2FC6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	11/21/2025	133	769,602	5800	0	0	0	(79,258)		(79,258)	(43,762)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@5000 BHF4W2FH5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	158	790,350	5000	0	0	0	(217,722)		(217,722)	(80,624)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5000 BHF4W2FK8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	130	651,700	5000	0	0	0	(182,312)		(182,312)	(66,858)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1900 BHF4W2FL6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	126	238,564	1900	0	0	0	(46,897)		(46,897)	(9,589)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5200 BHF4W2FM4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	262	1,360,112	5200	0	0	0	(319,819)		(319,819)	(126,319)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR27SPXC@5000 BHF4W2FR3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/19/2027	153	762,550	5000	0	0	0	(245,883)		(245,883)	(78,168)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@1900 BHF4W2FV4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	140	266,304	1900	0	0	0	(51,001)		(51,001)	(10,402)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2100 BHF4W2G01	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	485	1,018,689	2100	0	0	0	(104,891)		(104,891)	(20,946)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2500 BHF4W2G19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	365	913,725	2500	0	0	0	(16,720)		(16,720)	(386)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 BHF4W2G43	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	558	1,227,798	2200	0	0	0	(87,005)		(87,005)	(15,520)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2300 BHF4W2G50	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	1,174	2,699,073	2300	0	0	0	(125,576)		(125,576)	(17,320)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2600 BHF4W2GB7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	121	314,496	2600	0	0	0	(3,447)		(3,447)	223	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2900 BHF4W2GL5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	105	305,370	2900	0	0	0	(3,733)		(3,733)	(3,144)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@3000 BHF4W2GM3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	129	387,150	3000	0	0	0	(2,324)		(2,324)	(2,138)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31SPXC@8000 BHF4W2GN1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	201	1,607,840	8000	0	(1,765)	0	(167,424)	^	(167,424)	(56,074)	0	1,765	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2800 BHF4W2GP6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	112	313,376	2800	0	0	0	(7,674)		(7,674)	(4,737)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2600 BHF4W2GS0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	775	2,014,428	2600	0	0	0	(140,948)		(140,948)	(55,684)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2100 BHF4W2GU5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	947	1,987,650	2100	0	0	0	(215,027)		(215,027)	(43,768)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2700 BHF4W2GV3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	407	1,098,657	2700	0	0	0	(48,187)		(48,187)	(20,159)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@19200 BHF4W2GW1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	91	1,748,928	19200	0	0	0	(400,485)		(400,485)	(193,153)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2900 BHF4W2GY7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	01/16/2026	151	437,175	2900	0	0	0	(949)		(949)	197	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5400 BHF4W2GZ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	259	1,398,222	5400	0	0	0	(272,110)		(272,110)	(116,071)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6600 BHF4W2H26	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	1,103	7,277,556	6600	0	0	0	(194,102)		(194,102)	(136,808)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2400 BHF4W2H67	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	481	1,153,512	2400	0	0	0	(33,844)		(33,844)	(2,670)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 BHF4W2H75	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	2,190	13,578,930	6200	0	0	0	(878,392)		(878,392)	(537,407)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26NDXC@20800 BHF4W2H83	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	48	998,400	20800	0	0	0	(148,888)		(148,888)	(81,412)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10800 BHF4W2HA8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	610	6,588,864	10800	0	(919)	0	(142,861)	^	(142,861)	(84,915)	0	918	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26NDXC@23200 BHF4W2HB6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	51	1,193,176	23200	0	0	0	(76,399)		(76,399)	(48,906)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5800 BHF4W2HC4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	1,847	10,711,556	5800	0	0	0	(1,285,680)		(1,285,680)	(658,591)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@19200 BHF4W2HD2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	501	9,611,136	19200	0	(26)	0	(3,533)	^	(3,533)	(1,924)	0	26	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7600 BHF4W2HE0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	1,154	8,769,412	7600	0	(12,484)	0	(1,142,473)	^	(1,142,473)	(354,845)	0	12,484	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4W2HG5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	3,102	18,610,200	6000	0	0	0	(1,684,152)		(1,684,152)	(942,536)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@41600 BHF4W2HH3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	46	1,922,336	41600	0	0	0	(60,169)		(60,169)	(33,554)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2400 BHF4W2HJ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/18/2028	124	296,448	2400	0	0	0	(32,819)		(32,819)	(5,735)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2800 BHF4W2HK6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/18/2028	110	309,176	2800	0	0	0	(14,449)		(14,449)	(2,487)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7800 BHF4W2HP5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	739	5,767,866	7800	0	(7,222)	0	(672,754)	^	(672,754)	(217,122)	0	7,222	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5400 BHF4W2HQ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	300	1,618,056	5400	0	0	0	(307,446)		(307,446)	(133,079)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7000 BHF4W2HR1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/18/2028	125	873,110	7000	0	0	0	(66,136)		(66,136)	(30,493)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2600 BHF4W2HX8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/18/2028	135	350,480	2600	0	0	0	(25,435)		(25,435)	(4,462)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3100 BHF4W2HY6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	334	1,034,749	3100	0	0	0	(101,720)		(101,720)	(19,196)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB28SPXC@6800 BHF4W2HZ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/18/2028	171	1,160,692	6800	0	0	0	(106,966)		(106,966)	(47,057)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6400 BHF4W2J08	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	850	5,437,184	6400	0	0	0	(235,403)		(235,403)	(156,028)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7600 BHF4W2J16	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/18/2028	130	986,024	7600	0	0	0	(38,069)		(38,069)	(19,500)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6800 BHF4W2J32	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	655	4,451,688	6800	0	0	0	(66,528)		(66,528)	(48,361)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2900 BHF4W2J40	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/18/2028	121	350,059	2900	0	0	0	(22,747)		(22,747)	(7,000)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6600 BHF4W2J57	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/18/2028	310	2,043,624	6600	0	0	0	(226,758)		(226,758)	(95,028)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2500 BHF4W2J81	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	398	995,525	2500	0	0	0	(20,909)		(20,909)	(1,134)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@5200 BHF4W2J99	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	106	552,968	5200	0	0	0	(2,260)		(2,260)	(2,130)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2900 BHF4W2JA6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	294	851,150	2900	0	0	0	(89,067)		(89,067)	(12,080)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3000 BHF4W2JB4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	151	452,580	3000	0	0	0	(51,806)		(51,806)	(10,880)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2500 BHF4W2JC2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/18/2028	183	457,400	2500	0	0	0	(41,187)		(41,187)	(7,297)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@8400 BHF4W2JG3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/18/2028	186	1,562,484	8400	0	0	0	(20,705)		(20,705)	(10,867)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@6400 BHF4W2JH1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/18/2028	246	1,574,528	6400	0	0	0	(207,916)		(207,916)	(82,889)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2700 BHF4W2JK4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	121	327,969	2700	0	0	0	(35,062)		(35,062)	(9,751)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2800 BHF4W2JP3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	201	564,060	2800	0	0	0	(47,904)		(47,904)	(12,411)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@7000 BHF4W2JR9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/17/2028	235	1,647,800	7000	0	0	0	(129,110)		(129,110)	(58,639)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10400 BHF4W2JV0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	364	3,782,168	10400	0	(715)	0	(100,725)	^	(100,725)	(55,631)	0	715	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3200 BHF4W2JX6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	175	560,000	3200	0	0	0	(47,076)		(47,076)	(9,983)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6800 BHF4W2JY4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/17/2028	299	2,030,752	6800	0	0	0	(192,576)		(192,576)	(83,419)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6600 BHF4W2K06	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/17/2028	524	3,460,842	6600	0	0	0	(393,406)		(393,406)	(162,411)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6600 BHF4W2K14	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	1,198	7,908,186	6600	0	0	0	(240,750)		(240,750)	(164,604)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6400 BHF4W2K22	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	1,056	6,756,864	6400	0	0	0	(322,188)		(322,188)	(207,786)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2200 BHF4W2K30	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	789	1,735,624	2200	0	0	0	(131,472)		(131,472)	(24,455)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2800 BHF4W2K55	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	1,229	3,440,052	2800	0	0	0	(412,259)		(412,259)	(55,034)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2400 BHF4W2K63	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	487	1,169,544	2400	0	0	0	(38,364)		(38,364)	(3,853)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6800 BHF4W2K71	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	648	4,403,476	6800	0	0	0	(78,581)		(78,581)	(55,638)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6200 BHF4W2K89	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	2,392	14,828,478	6200	0	0	0	(1,029,267)		(1,029,267)	(613,425)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26SPXC@6000 BHF4W2KA4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	3,296	19,776,960	6000	0	0	0	(1,885,357)		(1,885,357)	(1,030,268)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2600 BHF4W2KC0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	796	2,069,886	2600	0	0	0	(152,339)		(152,339)	(58,819)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2800 BHF4W2KE6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	108	301,812	2800	0	0	0	(8,362)		(8,362)	(4,995)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@3200 BHF4W2KF3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	123	394,560	3200	0	0	0	(651)		(651)	(504)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2700 BHF4W2KG1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	428	1,154,331	2700	0	0	0	(54,801)		(54,801)	(22,360)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@19200 BHF4W2KL0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	58	1,118,400	19200	0	0	0	(262,042)		(262,042)	(124,509)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2600 BHF4W2KR7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	249	648,466	2600	0	0	0	(48,561)		(48,561)	(8,593)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@8000 BHF4W2KU0 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	177	1,415,200	8000	0	(1,566)	0	(150,525)	^	(150,525)	(51,499)	0	1,567	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7600 BHF4W2KV8 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	1,085	8,242,960	7600	0	(11,806)	0	(1,093,640)	^	(1,093,640)	(347,532)	0	11,806	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2600 BHF4W2KW6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	128	332,800	2600	0	0	0	(4,309)		(4,309)	83	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@8400 BHF4W2KZ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/17/2028	161	1,352,988	8400	0	0	0	(19,660)		(19,660)	(10,276)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7800 BHF4W2L13 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	652	5,085,054	7800	0	(6,413)	0	(604,902)	^	(604,902)	(199,565)	0	6,414	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@3100 BHF4W2L54	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	422	1,307,611	3100	0	0	0	(130,510)		(130,510)	(23,969)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31RTYC@2900 BHF4W2L70	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	243	706,005	2900	0	0	0	(75,113)		(75,113)	(10,185)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@3200 BHF4W2LB1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	202	646,816	3200	0	0	0	(55,297)		(55,297)	(11,329)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@3000 BHF4W2LD7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	134	402,030	3000	0	0	0	(46,654)		(46,654)	(10,012)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2800 BHF4W2LG0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	1,174	3,287,760	2800	0	0	0	(400,076)		(400,076)	(53,370)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7200 BHF4W2LH8 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	673	4,842,576	7200	0	(8,858)	0	(794,830)	^	(794,830)	(235,029)	0	8,858	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2300 BHF4W2LK1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	1,110	2,551,850	2300	0	0	0	(129,638)		(129,638)	(19,654)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2900 BHF4W2LL9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	139	404,347	2900	0	0	0	(26,902)		(26,902)	(7,789)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2500 BHF4W2LM7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	348	870,900	2500	0	0	0	(80,600)		(80,600)	(14,355)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7200 BHF4W2LN5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	734	5,285,304	7200	0	(9,632)	0	(854,084)	^	(854,084)	(246,442)	0	9,631	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7400 BHF4W2LP0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	788	5,827,722	7400	0	(9,402)	0	(846,143)	^	(846,143)	(252,972)	0	9,402	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2400 BHF4W2LQ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	203	487,272	2400	0	0	0	(55,245)		(55,245)	(9,686)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7400 BHF4W2LS4 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	723	5,353,160	7400	0	(8,679)	0	(790,461)	^	(790,461)	(242,007)	0	8,678	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR28SPXC@6400 BHF4W2LV7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/17/2028	426	2,725,824	6400	0	0	0	(367,438)		(367,438)	(144,391)	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@19200 BHF4W2LZ8 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	580	11,140,224	19200	0	(29)	0	(4,632)	^	(4,632)	(2,772)	0	29	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5800 BHF4W2M04	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	3,381	19,608,408	5800	0	0	0	(2,448,080)		(2,448,080)	(1,228,472)	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 BHF4W2M61 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	438	4,733,208	10800	0	(679)	0	(107,467)	^	(107,467)	(64,587)	0	678	0	0	0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2700 BHF4W2M87	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	110	295,677	2700	0	0	0	(40,581)		(40,581)	(5,358)	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 BHF4W2ME4 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	429	4,463,160	10400	0	(865)	0	(124,040)	^	(124,040)	(69,342)	0	866	0	0	0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@18400 BHF4W2MG9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	406	7,478,128	18400	0	(24)	0	(3,962)	^	(3,962)	(2,446)	0	24	0	0	0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10800 BHF4W2QU4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	411	4,436,964	10800	0	(619)	0	(96,203)	^	(96,203)	(57,182)	0	618	0	0	0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10400 BHF4W2QW0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	199	2,072,408	10400	0	(392)	0	(55,192)	^	(55,192)	(30,483)	0	392	0	0	0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3700 BHF4W2QY6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	102	376,697	3700	0	0	0	(14,155)		(14,155)	(2,960)	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 BHF4W2RC3 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	304	3,281,580	10800	0	(471)	0	(74,508)	^	(74,508)	(44,779)	0	470	0	0	0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2500 BHF4W2RW9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	104	259,675	2500	0	0	0	(5,454)		(5,454)	(296)	0	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@5800 BHF4W2S08	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	196	1,133,900	5800	0	0	0	(136,097)		(136,097)	(69,716)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6400 BHF4W2S32	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	137	877,760	6400	0	0	0	(38,001)		(38,001)	(25,187)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6600 BHF4W2S40	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	152	1,003,068	6600	0	0	0	(26,753)		(26,753)	(18,856)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2500 BHF4W2SB4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	135	337,800	2500	0	0	0	(6,181)		(6,181)	(143)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1900 BHF4W2SD0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	131	248,501	1900	0	0	0	(48,851)		(48,851)	(9,989)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5200 BHF4W2SE8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	124	642,252	5200	0	0	0	(148,159)		(148,159)	(59,242)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5800 BHF4W2SG3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	311	1,806,584	5800	0	0	0	(225,548)		(225,548)	(113,185)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 BHF4W2SS7 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	275	2,966,328	10800	0	(425)	0	(67,349)	^	(67,349)	(40,477)	0	425	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 BHF4W2SZ1 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	225	2,343,120	10400	0	(455)	0	(65,120)	^	(65,120)	(36,403)	0	454	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1900 BHF4W2T23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	156	296,457	1900	0	0	0	(58,276)		(58,276)	(11,916)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5400 BHF4W2T98	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	127	686,394	5400	0	0	0	(133,578)		(133,578)	(56,979)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2100 BHF4W2TA5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	142	298,368	2100	0	0	0	(32,279)		(32,279)	(6,571)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2300 BHF4W2TB3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	114	263,120	2300	0	0	0	(12,242)		(12,242)	(1,689)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26RTYC@2400 BHF4W2TE7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	116	277,728	2400	0	0	0	(8,149)		(8,149)	(643)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10800 BHF4W2TF4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	141	1,518,156	10800	0	(212)	0	(32,916)	^	(32,916)	(19,565)	0	212	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6600 BHF4W2TJ6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	293	1,930,896	6600	0	0	0	(58,783)		(58,783)	(40,191)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2500 BHF4W2TK3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	117	292,600	2500	0	0	0	(30,920)		(30,920)	(13,235)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6800 BHF4W2TL1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	175	1,187,688	6800	0	0	0	(21,194)		(21,194)	(15,006)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27SPXC@5200 BHF4W2TQ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/19/2027	143	743,548	5200	0	0	0	(205,535)		(205,535)	(69,742)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10800 BHF4W2TW7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	340	3,674,916	10800	0	(512)	0	(79,680)	^	(79,680)	(47,361)	0	512	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4000 BHF4W2TX5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	102	407,880	4000	0	0	0	(10,768)		(10,768)	(2,728)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@18400 BHF4W2U21 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	370	6,812,600	18400	0	(22)	0	(3,609)	^	(3,609)	(2,228)	0	22	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@18400 BHF4W2U39 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	379	6,976,912	18400	0	(23)	0	(4,151)	^	(4,151)	(2,734)	0	22	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2300 BHF4WRNH1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/20/2026	338	777,147	2300	0	0	0	(36,157)		(36,157)	(1,544)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2500 BHF4WRNJ7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	219	548,050	2500	0	0	0	(56,047)		(56,047)	(23,221)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 BHF4WRNL2 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	435	2,696,008	6200	0	(696)	0	(174,329)	^	(174,329)	(99,597)	0	695	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4WRNT5 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	1,155	6,931,860	6000	0	(2,834)	0	(627,018)	^	(627,018)	(322,473)	0	2,834	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5800 BHF4WRNU2 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	2,253	13,070,184	5800	0	(7,825)	0	(1,567,980)	^	(1,567,980)	(727,150)	0	7,825	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2500 BHF4WRNW8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	297	742,725	2500	0	0	0	(15,600)		(15,600)	945	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2100 BHF4WRNZ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	2,395	5,028,933	2100	0	0	0	(544,042)		(544,042)	(69,191)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2300 BHF4WRP22	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	105	241,385	2300	0	0	0	(44,324)		(44,324)	(14,818)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2200 BHF4WRP48	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/20/2026	458	1,007,160	2200	0	0	0	(71,371)		(71,371)	(6,619)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2100 BHF4WRPA4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/20/2026	923	1,937,733	2100	0	0	0	(199,521)		(199,521)	(24,507)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6400 BHF4WRPD8 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	498	3,188,672	6400	0	(473)	0	(138,004)	^	(138,004)	(87,254)	0	472	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2300 BHF4WRPH9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	125	287,569	2300	0	0	0	(53,610)		(53,610)	(17,766)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5200 BHF4WRPW6 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	156	808,912	5200	0	(1,163)	0	(190,108)	^	(190,108)	(64,191)	0	1,164	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10400 BHF4WRQ21 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	551	5,731,024	10400	0	(1,123)	0	(152,654)	^	(152,654)	(81,835)	0	1,122	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@4800 BHF4WRQ70 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	371	1,778,640	4800	0	(3,783)	0	(577,458)	^	(577,458)	(170,953)	0	3,783	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR27MXEAC@2300 BHF4WRQB1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	374	861,281	2300	0	0	0	(180,969)		(180,969)	(44,402)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3900 BHF4WRQP0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	105	411,216	3900	0	0	0	(12,570)		(12,570)	(2,509)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2600 BHF4WRQQ8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	237	615,810	2600	0	0	0	(43,088)		(43,088)	(19,237)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2700 BHF4WRQS4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	134	363,069	2700	0	0	0	(15,924)		(15,924)	(7,351)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6600 BHF4WRR12 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	259	1,706,430	6600	0	(134)	0	(45,500)	^	(45,500)	(31,178)	0	133	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5200 BHF4WRR53 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	1,005	5,224,648	5200	0	(7,516)	0	(1,227,890)	^	(1,227,890)	(414,601)	0	7,516	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5200 BHF4WRR95 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	443	2,302,872	5200	0	(3,212)	0	(530,939)	^	(530,939)	(185,814)	0	3,212	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@4800 BHF4WRRD6 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	1,167	5,600,304	4800	0	(12,132)	0	(1,841,358)	^	(1,841,358)	(528,678)	0	12,132	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2800 BHF4WRRF1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/17/2028	168	470,344	2800	0	0	0	(39,947)		(39,947)	(9,945)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@23200 BHF4WRRN4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	58	1,339,104	23200	0	0	0	(93,264)		(93,264)	(60,429)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6400 BHF4WRRP9 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	301	1,925,184	6400	0	(343)	0	(91,770)	^	(91,770)	(54,743)	0	342	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26SPXC@6600 BHF4WRRR5 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	165	1,091,178	6600	0	(110)	0	(33,209)	^	(33,209)	(21,382)	0	109	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2800 BHF4WRRU8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/21/2031	206	576,072	2800	0	0	0	(69,037)		(69,037)	(6,443)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2200 BHF4WRS03	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	1,641	3,610,816	2200	0	0	0	(273,518)		(273,518)	(27,555)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2400 BHF4WRS11	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/20/2026	112	269,736	2400	0	0	0	(7,914)		(7,914)	209	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10400 BHF4WRS52 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	419	4,362,488	10400	0	(855)	0	(116,201)	^	(116,201)	(62,293)	0	854	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6200 BHF4WRS94 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	1,813	11,237,872	6200	0	(3,315)	0	(779,759)	^	(779,759)	(421,061)	0	3,315	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2300 BHF4WRSD5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	136	313,030	2300	0	0	0	(43,294)		(43,294)	(5,240)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 BHF4WRSH6 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	452	4,702,464	10400	0	(969)	0	(130,727)	^	(130,727)	(69,481)	0	969	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2700 BHF4WRSJ2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/17/2028	131	353,160	2700	0	0	0	(37,754)		(37,754)	(9,092)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6000 BHF4WRSL7 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	4,295	25,768,560	6000	0	(11,605)	0	(2,455,562)	^	(2,455,562)	(1,199,917)	0	11,605	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@8400 BHF4WRSN3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	187	1,569,792	8400	0	0	0	(22,811)		(22,811)	(11,049)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7800 BHF4WRSQ6 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	141	1,097,616	7800	0	(1,460)	0	(130,618)	^	(130,618)	(38,360)	0	1,460	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR28SPXC@6600 BHF4WRSR4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	377	2,488,200	6600	0	0	0	(282,839)		(282,839)	(94,391)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7600 BHF4WRSV5 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	593	4,508,852	7600	0	(6,802)	0	(598,432)	^	(598,432)	(168,549)	0	6,802	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6200 BHF4WRSY9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	277	1,715,912	6200	0	0	0	(271,686)		(271,686)	(82,328)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@7200 BHF4WRT02	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	134	966,528	7200	0	0	0	(61,741)		(61,741)	(23,989)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6400 BHF4WRT44 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	1,729	11,066,880	6400	0	(1,967)	0	(527,537)	^	(527,537)	(314,692)	0	1,967	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@8000 BHF4WRT69	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/18/2028	154	1,228,320	8000	0	0	0	(28,157)		(28,157)	(13,200)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6600 BHF4WRTB8 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	965	6,371,046	6600	0	(638)	0	(193,901)	^	(193,901)	(124,848)	0	638	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2900 BHF4WRTF9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	167	485,634	2900	0	0	0	(7,078)		(7,078)	(2,866)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10800 BHF4WRTL6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	163	1,760,400	10800	0	(255)	0	(38,175)	^	(38,175)	(22,120)	0	254	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2700 BHF4WRTP7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	538	1,452,087	2700	0	0	0	(68,936)		(68,936)	(31,047)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2400 BHF4WRTW2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	448	1,076,280	2400	0	0	0	(35,305)		(35,305)	199	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2600 BHF4WRU00	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	307	797,810	2600	0	0	0	(59,745)		(59,745)	(7,066)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2600 BHF4WRU42	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	773	2,010,736	2600	0	0	0	(147,985)		(147,985)	(64,400)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26MXEAC@3000 BHF4WRU67	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	273	817,650	3000	0	0	0	(6,089)		(6,089)	(2,331)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2800 BHF4WRUC4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	163	456,344	2800	0	0	0	(12,642)		(12,642)	(5,580)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2500 BHF4WRUD2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	583	1,456,650	2500	0	0	0	(153,931)		(153,931)	(62,395)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@3100 BHF4WRUF7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	114	354,020	3100	0	0	0	(1,001)		(1,001)	(367)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@7000 BHF4WRUP5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	277	1,935,920	7000	0	0	0	(151,688)		(151,688)	(55,989)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6400 BHF4WRUR1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	1,089	6,972,672	6400	0	0	0	(939,915)		(939,915)	(298,899)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6800 BHF4WRV09	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	426	2,898,704	6800	0	0	0	(274,877)		(274,877)	(96,268)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@8000 BHF4WRV82	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	263	2,102,400	8000	0	0	0	(51,927)		(51,927)	(24,034)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5800 BHF4WRVD1 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	9,444	54,777,114	5800	0	(35,238)	0	(6,835,857)	^	(6,835,857)	(3,023,007)	0	35,238	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@22400 BHF4WRVE9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	52	1,163,008	22400	0	0	0	(108,900)		(108,900)	(66,826)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@3100 BHF4WRVL3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	178	551,862	3100	0	0	0	(1,985)		(1,985)	(716)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 BHF4WRVM1 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	976	10,145,200	10400	0	(2,091)	0	(282,031)	^	(282,031)	(149,898)	0	2,091	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2400 BHF4WRVQ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	244	586,584	2400	0	0	0	(66,504)		(66,504)	(8,054)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR28RTYC@2500 BHF4WRVX7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	316	788,750	2500	0	0	0	(72,997)		(72,997)	(8,881)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7600 BHF4WRVY5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	205	1,558,608	7600	0	(2,304)	0	(203,106)	^	(203,106)	(57,734)	0	2,304	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2900 BHF4WRVZ2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/17/2028	135	391,326	2900	0	0	0	(26,036)		(26,036)	(6,668)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7400 BHF4WRW08 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	1,503	11,124,568	7400	0	(18,974)	0	(1,643,250)	^	(1,643,250)	(444,115)	0	18,974	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2900 BHF4WRW16	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	140	406,493	2900	0	0	0	(53,967)		(53,967)	(9,294)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2300 BHF4WRW32	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	1,265	2,910,466	2300	0	0	0	(147,856)		(147,856)	(8,330)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7200 BHF4WRW57 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	1,065	7,666,776	7200	0	(14,736)	0	(1,258,806)	^	(1,258,806)	(327,520)	0	14,736	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2900 BHF4WRW65	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	297	862,605	2900	0	0	0	(115,931)		(115,931)	(22,893)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2800 BHF4WRW81	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	545	1,525,216	2800	0	0	0	(185,600)		(185,600)	(17,367)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@3000 BHF4WRWB4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	197	590,040	3000	0	0	0	(68,469)		(68,469)	(14,076)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2600 BHF4WRWC2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	435	1,131,000	2600	0	0	0	(179,754)		(179,754)	(16,437)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@3100 BHF4WRWE8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	152	471,882	3100	0	0	0	(47,099)		(47,099)	(10,048)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3600 BHF4WRWF5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	114	409,716	3600	0	0	0	(17,796)		(17,796)	(2,712)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31RTYC@2700 BHF4WRWU2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/21/2031	411	1,108,890	2700	0	0	0	(152,193)		(152,193)	(14,120)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@3000 BHF4WRWW8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	159	476,580	3000	0	0	0	(14,912)		(14,912)	(1,560)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2700 BHF4WRWY4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	988	2,667,654	2700	0	0	0	(371,307)		(371,307)	(34,499)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10000 BHF4WRX07 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	162	1,618,500	10000	0	(451)	0	(55,115)	^	(55,115)	(26,601)	0	451	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 BHF4WRX72 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	135	1,454,004	10800	0	(222)	0	(33,022)	^	(33,022)	(18,997)	0	222	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@7400 BHF4WRX80	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	122	904,798	7400	0	0	0	(46,374)		(46,374)	(18,882)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@17600 BHF4WRXB3 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	387	6,804,336	17600	0	(35)	0	(5,827)	^	(5,827)	(3,631)	0	35	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7200 BHF4WRXL1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	449	3,230,784	7200	0	(6,107)	0	(522,214)	^	(522,214)	(136,945)	0	6,107	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7400 BHF4WRXM9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	571	4,225,696	7400	0	(7,076)	0	(613,695)	^	(613,695)	(167,286)	0	7,076	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7000 BHF4WRXQ0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	351	2,457,980	7000	0	(5,227)	0	(441,143)	^	(441,143)	(111,362)	0	5,227	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7000 BHF4WRXR8 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	772	5,402,320	7000	0	(11,663)	0	(983,694)	^	(983,694)	(246,553)	0	11,664	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2600 BHF4WRXY3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/21/2031	229	594,412	2600	0	0	0	(93,263)		(93,263)	(8,522)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 BHF4WRYP1 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	139	1,506,492	10800	0	(230)	0	(34,212)	^	(34,212)	(19,682)	0	230	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3600 BHF4WRYS5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/21/2031	110	396,432	3600	0	0	0	(16,782)		(16,782)	(2,540)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3600 BHF4WRZY1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	187	671,688	3600	0	0	0	(29,177)		(29,177)	(4,447)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 BHF4WS001 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	1,472	15,305,056	10400	0	(3,154)	0	(425,474)	^	(425,474)	(226,137)	0	3,154	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@4800 BHF4WS043	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	101	486,816	4800	0	0	0	(5,395)		(5,395)	(1,677)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6200 BHF4WS084 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	129	798,870	6200	0	(236)	0	(55,432)	^	(55,432)	(29,933)	0	236	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10400 BHF4WS092 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	189	1,963,728	10400	0	(385)	0	(52,306)	^	(52,306)	(28,041)	0	385	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6200 BHF4WS0B7 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	179	1,106,886	6200	0	(326)	0	(76,802)	^	(76,802)	(41,473)	0	327	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@4800 BHF4WS0F8 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	302	1,448,688	4800	0	(3,138)	0	(476,323)	^	(476,323)	(136,758)	0	3,138	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR27RTYC@2100 BHF4WS0K7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/19/2027	101	212,562	2100	0	0	0	(34,131)		(34,131)	(4,469)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10000 BHF4WS0M3 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	236	2,356,600	10000	0	(657)	0	(80,250)	^	(80,250)	(38,733)	0	657	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4WS0Q4 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	122	733,740	6000	0	(300)	0	(66,369)	^	(66,369)	(34,133)	0	300	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6000 BHF4WS0U5 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	205	1,228,140	6000	0	(553)	0	(117,030)	^	(117,030)	(57,187)	0	553	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5800 BHF4WS0V3 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	149	861,996	5800	0	(555)	0	(107,570)	^	(107,570)	(47,571)	0	555	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1900 BHF4X8XU2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	804	1,526,821	1900	0	0	0	(300,145)		(300,145)	(43,012)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5200 BHF4X8Y07	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	1,303	6,773,208	5200	0	0	0	(1,592,661)		(1,592,661)	(504,034)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10400 BHF4X8Y31 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/27/2025	02/21/2031	170	1,770,496	10400	0	(360)	0	(47,168)	^	(47,168)	(24,445)	0	360	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6200 BHF4X8Y56	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	265	1,644,612	6200	0	0	0	(260,395)		(260,395)	(79,764)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@7000 BHF4X8Y72	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	155	1,085,210	7000	0	0	0	(85,030)		(85,030)	(33,115)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2800 BHF4X8Y98	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/17/2028	108	301,392	2800	0	0	0	(14,652)		(14,652)	(1,599)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6600 BHF4X8YE7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	685	4,523,970	6600	0	0	0	(514,257)		(514,257)	(177,083)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6800 BHF4X8YG2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	446	3,032,392	6800	0	0	0	(287,555)		(287,555)	(105,114)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@8000 BHF4X8YK3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	259	2,074,480	8000	0	0	0	(51,238)		(51,238)	(25,061)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2700 BHF4X8YM9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	922	2,490,210	2700	0	0	0	(118,221)		(118,221)	(55,246)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR28RTYC@2600 BHF4X8YW7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/17/2028	190	493,168	2600	0	0	0	(36,931)		(36,931)	(4,297)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2600 BHF4X8YY3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	138	358,956	2600	0	0	0	(4,648)		(4,648)	480	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2500 BHF4X8YZ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	775	1,937,625	2500	0	0	0	(40,697)		(40,697)	869	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6800 BHF4X8Z06	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	361	2,451,944	6800	0	0	0	(43,755)		(43,755)	(29,462)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 BHF4X8Z30	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	02/20/2026	148	887,100	6000	0	0	0	(80,281)		(80,281)	(38,329)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5800 BHF4X8Z48	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	02/20/2026	290	1,684,668	5800	0	0	0	(202,204)		(202,204)	(86,404)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@36800 BHF4X8Z55	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	02/21/2031	46	1,684,704	36800	0	0	0	(89,424)		(89,424)	(41,970)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2300 BHF4X8Z89	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/17/2028	225	516,649	2300	0	0	0	(71,454)		(71,454)	(8,971)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@3200 BHF4X8ZA4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	155	496,128	3200	0	0	0	(819)		(819)	(176)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2800 BHF4X8ZB2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	300	838,740	2800	0	0	0	(71,232)		(71,232)	(19,722)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@3000 BHF4X8ZC0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	143	430,050	3000	0	0	0	(3,203)		(3,203)	(1,233)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7800 BHF4X8ZE6 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	598	4,665,102	7800	0	(6,563)	0	(555,362)	^	(555,362)	(140,589)	0	6,563	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2800 BHF4X8ZF3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	154	432,572	2800	0	0	0	(11,984)		(11,984)	(5,511)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR28RTYC@2700 BHF4X8ZG1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/17/2028	110	296,757	2700	0	0	0	(17,968)		(17,968)	(2,054)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@3500 BHF4X8ZH9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/17/2028	119	417,585	3500	0	0	0	(4,469)		(4,469)	(472)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7600 BHF4X8ZJ5 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	687	5,218,008	7600	0	(8,307)	0	(692,816)	^	(692,816)	(167,813)	0	8,307	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@3100 BHF4X8ZP1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/17/2028	203	630,261	3100	0	0	0	(15,821)		(15,821)	(1,557)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6000 BHF4X8Z09	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	4,265	25,592,220	6000	0	0	0	(2,439,733)		(2,439,733)	(1,134,274)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6200 BHF4X8ZR7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	2,278	14,126,452	6200	0	0	0	(980,541)		(980,541)	(509,081)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6400 BHF4X8ZT3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	2,376	15,205,440	6400	0	0	0	(725,042)		(725,042)	(421,409)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6600 BHF4X8ZV8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	1,948	12,857,790	6600	0	0	0	(391,432)		(391,432)	(248,788)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2200 BHF4X8ZX4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	1,828	4,021,996	2200	0	0	0	(304,664)		(304,664)	(34,587)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2400 BHF4X8ZY2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	662	1,588,176	2400	0	0	0	(52,097)		(52,097)	(1,328)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@3100 BHF4X8ZZ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	282	874,231	3100	0	0	0	(87,254)		(87,254)	(18,315)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@23200 BHF4X9002	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	50	1,153,736	23200	0	0	0	(80,364)		(80,364)	(47,405)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2600 BHF4X9044	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	1,061	2,759,562	2600	0	0	0	(203,096)		(203,096)	(91,217)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31MXEAC@3200 BHF4X9051	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	482	1,543,712	3200	0	0	0	(131,975)		(131,975)	(28,195)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@3000 BHF4X9077	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	225	674,280	3000	0	0	0	(78,245)		(78,245)	(16,039)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@20000 BHF4X9006	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	68	1,366,800	20000	0	0	0	(262,683)		(262,683)	(119,375)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2800 BHF4X90D4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	1,339	3,750,432	2800	0	0	0	(456,377)		(456,377)	(57,853)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2900 BHF4X90F9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	106	306,646	2900	0	0	0	(32,624)		(32,624)	(4,260)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@8400 BHF4X90G7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	127	1,068,648	8400	0	0	0	(15,528)		(15,528)	(7,936)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@3200 BHF4X90J1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/17/2028	138	440,224	3200	0	0	0	(8,884)		(8,884)	(858)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR27RTYC@1800 BHF4X90L6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/19/2027	154	277,992	1800	0	0	0	(83,660)		(83,660)	(10,546)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2900 BHF4X90M4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	107	308,879	2900	0	0	0	(41,510)		(41,510)	(8,265)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@38400 BHF4X90N2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	45	1,729,536	38400	0	0	0	(79,143)		(79,143)	(39,958)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2300 BHF4X90T9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	2,052	4,718,910	2300	0	0	0	(239,727)		(239,727)	(18,452)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2600 BHF4X90U6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	542	1,409,902	2600	0	0	0	(224,081)		(224,081)	(27,247)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7200 BHF4X90V4 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	1,400	10,081,872	7200	0	(20,417)	0	(1,655,984)	^	(1,655,984)	(365,637)	0	20,417	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31NDXC@33600 BHF4X90W2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	45	1,521,408	33600	0	0	0	(119,619)		(119,619)	(47,172)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7400 BHF4X90X0 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	1,548	11,458,234	7400	0	(20,623)	0	(1,693,204)	^	(1,693,204)	(389,821)	0	20,623	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@7400 BHF4X90Y8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	248	1,835,052	7400	0	0	0	(94,052)		(94,052)	(40,755)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7000 BHF4X90Z5 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	805	5,637,310	7000	0	(12,805)	0	(1,026,877)	^	(1,026,877)	(217,652)	0	12,804	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2900 BHF4X9119	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	166	481,690	2900	0	0	0	(32,048)		(32,048)	(9,077)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2500 BHF4X9127	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/17/2028	275	687,300	2500	0	0	0	(63,608)		(63,608)	(7,742)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6400 BHF4X9143	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	04/21/2028	173	1,107,456	6400	0	0	0	(153,052)		(153,052)	(48,275)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6400 BHF4X9168	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	1,179	7,545,088	6400	0	0	0	(1,017,079)		(1,017,079)	(330,111)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5800 BHF4X91A9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	14,701	85,264,466	5800	0	0	0	(10,645,144)		(10,645,144)	(4,452,298)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5800 BHF4X91E1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	04/17/2026	602	3,493,282	5800	0	0	0	(451,696)		(451,696)	(184,719)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3900 BHF4X91G6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	136	529,581	3900	0	0	0	(16,187)		(16,187)	(4,823)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 BHF4X91H4 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	389	4,204,872	10800	0	(664)	0	(95,509)	^	(95,509)	(53,534)	0	664	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6200 BHF4X91K7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	04/17/2026	125	775,558	6200	0	0	0	(57,379)		(57,379)	(28,963)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR26SPXC@6000 BHF4X91M3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	04/17/2026	234	1,401,360	6000	0	0	0	(139,980)		(139,980)	(63,454)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@5200 BHF4X91P6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	132	687,128	5200	0	0	0	(2,961)		(2,961)	(1,406)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3600 BHF4X91Q4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	159	571,176	3600	0	0	0	(24,809)		(24,809)	(5,637)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2200 BHF4X91S0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	04/17/2026	188	412,874	2200	0	0	0	(33,239)		(33,239)	(4,060)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@4800 BHF4X91T8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	111	534,240	4800	0	0	0	(5,921)		(5,921)	(2,868)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@35200 BHF4X91V3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	46	1,605,120	35200	0	0	0	(104,537)		(104,537)	(44,629)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2300 BHF4X91W1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	04/17/2026	127	292,031	2300	0	0	0	(16,122)		(16,122)	(1,508)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2400 BHF4X91X9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/17/2028	451	1,081,584	2400	0	0	0	(122,626)		(122,626)	(15,130)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@40000 BHF4X91Y7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	72	2,882,000	40000	0	0	0	(110,817)		(110,817)	(60,125)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@3300 BHF4X91Z4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	210	692,604	3300	0	0	0	(50,791)		(50,791)	(11,188)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2700 BHF4X9259	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	415	1,120,230	2700	0	0	0	(155,922)		(155,922)	(19,387)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 BHF4X92B6 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	1,959	20,372,352	10400	0	(4,377)	0	(566,452)	^	(566,452)	(289,819)	0	4,377	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@18400 BHF4X92D2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	02/21/2031	590	10,848,272	18400	0	0	0	(5,726)		(5,726)	(4,317)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31SPXC@18400 BHF4X92E0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	3,174	58,397,000	18400	0	0	0	(34,630)		(34,630)	(26,442)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6400 BHF4X94Z1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	217	1,391,488	6400	0	0	0	(66,350)		(66,350)	(38,564)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@5200 BHF4X95N7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	140	729,300	5200	0	0	0	(3,142)		(3,142)	(1,491)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3600 BHF4X95R8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	157	565,344	3600	0	0	0	(24,557)		(24,557)	(5,581)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@4600 BHF4X95S6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	122	560,050	4600	0	0	0	(7,737)		(7,737)	(3,465)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@4800 BHF4X95T4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	122	583,440	4800	0	0	0	(6,466)		(6,466)	(3,132)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3700 BHF4X95V9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	166	614,274	3700	0	0	0	(23,715)		(23,715)	(5,949)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5200 BHF4X96A4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	222	1,152,476	5200	0	0	0	(270,995)		(270,995)	(85,776)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5800 BHF4X96H9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	387	2,245,876	5800	0	0	0	(280,394)		(280,394)	(117,266)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@18400 BHF4X96N6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	472	8,682,224	18400	0	0	0	(5,149)		(5,149)	(3,932)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6400 BHF4X96S5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	144	919,488	6400	0	0	0	(43,843)		(43,843)	(25,482)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2500 BHF4X9721	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	105	263,325	2500	0	0	0	(5,531)		(5,531)	118	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4800 BHF4X9770	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	02/21/2031	109	522,384	4800	0	0	0	(5,554)		(5,554)	(2,702)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 BHF4X97A3 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	284	3,066,552	10800	0	(484)	0	(69,652)	^	(69,652)	(39,041)	0	484	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR27SPXC@5800 BHF4X97B1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/19/2027	134	778,708	5800	0	0	0	(134,946)		(134,946)	(43,906)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 BHF4X97D7 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	861	8,958,456	10400	0	(1,925)	0	(249,090)	^	(249,090)	(127,444)	0	1,925	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@18400 BHF4X97E5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/27/2025	02/21/2031	558	10,275,112	18400	0	0	0	(5,423)	^	(5,423)	(5,414)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@18400 BHF4X97F2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	2,127	39,137,904	18400	0	0	0	(23,209)		(23,209)	(17,721)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@3000 BHF4X97U9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	02/20/2026	105	315,930	3000	0	0	0	(1,896)		(1,896)	(724)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6400 BHF4X97W5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	310	1,980,992	6400	0	0	0	(94,459)		(94,459)	(54,902)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6600 BHF4X97X3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	347	2,289,078	6600	0	0	0	(69,686)		(69,686)	(44,291)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2400 BHF4X97Y1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	200	480,552	2400	0	0	0	(15,764)		(15,764)	(402)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 BHF4X9812 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	145	1,508,832	10400	0	(324)	0	(41,953)	^	(41,953)	(21,465)	0	324	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 BHF4X9846 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	135	1,459,512	10800	0	(231)	0	(33,151)	^	(33,151)	(18,546)	0	231	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 BHF4X9895 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	392	4,076,800	10400	0	(878)	0	(113,358)	^	(113,358)	(57,867)	0	878	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31RTYC@4400 BHF4X98A2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	112	490,776	4400	0	0	0	(8,477)		(8,477)	(3,462)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@18400 BHF4X98B0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	1,294	23,811,256	18400	0	0	0	(14,120)		(14,120)	(10,781)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3400 BHF4X98D6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	128	435,132	3400	0	0	0	(23,980)		(23,980)	(4,346)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30RTYC@4000 11/15/2030 4000. CALL BHF4YDDL2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	11/15/2030	101	402,840	4000	0	(4,031)	0	(9,501)		(9,501)	(5,470)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@11200 11/15/2030 11200 CALL BHF4YDDM0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	11/15/2030	135	1,512,784	11200	0	(6,320)	0	(22,186)		(22,186)	(15,866)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@10800 12/20/2030 10800 CALL BHF4YDDQ1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	183	1,972,080	10800	0	(12,137)	0	(38,164)		(38,164)	(26,027)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@11200 12/20/2030 11200 CALL BHF4YDDU2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	328	3,668,672	11200	0	(16,479)	0	(57,376)		(57,376)	(40,897)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30NDXC@48000 12/20/2030 48000 CALL BHF4YDEC1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	12/20/2030	48	2,317,920	48000	0	(9,146)	0	(33,238)		(33,238)	(24,092)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2100 12/19/2025 2100. CALL BHF4YDEE7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/19/2025	107	224,154	2100	0	(7,993)	0	(20,236)		(20,236)	(12,243)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5600 12/19/2025 5600. CALL BHF4YDEG2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/19/2025	127	710,024	5600	0	(39,455)	0	(100,863)		(100,863)	(61,408)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25RTYC@2300 10/17/2025 2300. CALL BHF4YDEL1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/17/2025	167	383,180	2300	0	(3,172)	0	(9,239)		(9,239)	(6,067)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 OCT25MXEAC@2800 10/17/2025 2800. CALL BHF4YDEU1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/17/2025	102	285,544	2800	0	(722)	0	(2,600)		(2,600)	(1,878)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30RTYC@4200 10/18/2030 4200. CALL BHF4YDEZ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	143	599,508	4200	0	(4,301)	0	(10,716)		(10,716)	(6,415)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@48000 01/17/2031 48000 CALL BHF4YDF22	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	01/17/2031	45	2,169,120	48000	0	(9,009)	0	(32,534)		(32,534)	(23,525)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@11600 10/18/2030 11600 CALL BHF4YDF30	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	338	3,923,932	11600	0	(11,197)	0	(43,739)		(43,739)	(32,542)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6600 02/20/2026 6600. CALL BHF4YDF48	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/20/2026	131	863,808	6600	0	(5,100)	0	(23,039)		(23,039)	(17,939)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@11200 10/18/2030 11200 CALL BHF4YDF63	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	163	1,829,296	11200	0	(7,177)	0	(25,433)		(25,433)	(18,256)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@10400 10/18/2030 10400 CALL BHF4YDF97	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	135	1,399,424	10400	0	(10,466)	0	(30,313)		(30,313)	(19,847)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@10800 10/18/2030 10800 CALL BHF4YDFA4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	388	4,186,080	10800	0	(22,674)	0	(72,628)		(72,628)	(49,954)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2300 02/20/2026 2300. CALL BHF4YDFD8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/20/2026	101	232,369	2300	0	(4,167)	0	(10,811)		(10,811)	(6,644)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@43200 02/21/2031 43200 CALL BHF4YDFE6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	02/21/2031	48	2,070,144	43200	0	(17,457)	0	(54,520)		(54,520)	(37,063)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10400 02/21/2031 10400 CALL BHF4YDFG1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	145	1,505,504	10400	0	(14,599)	0	(39,923)		(39,923)	(25,324)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26SPXC@6000 03/20/2026 6000. CALL BHF4YDFL0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	125	748,560	6000	0	(24,844)	0	(71,343)	^	(71,343)	(46,629)	0	130	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3600 03/21/2031 3600. CALL BHF4YDFT3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	132	474,732	3600	0	(10,028)	0	(20,620)		(20,620)	(10,592)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@10400 11/15/2030 10400 CALL BHF4YDFU0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	11/15/2030	180	1,876,056	10400	0	(14,837)	0	(42,540)		(42,540)	(27,703)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@9200 03/21/2031 9200. CALL BHF4YDFV8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	137	1,259,940	9200	0	(33,134)	0	(65,350)	^	(65,350)	(32,387)	0	171	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@1900 02/20/2026 1900. CALL BHF4YDG21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/20/2026	111	210,957	1900	0	(19,234)	0	(40,401)		(40,401)	(21,167)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 03/21/2031 10400 CALL BHF4YDG62	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	1,847	19,207,864	10400	0	(204,751)	0	(533,498)	^	(533,498)	(329,802)	0	1,055	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@17600 03/21/2031 17600 CALL BHF4YDGC9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	474	8,335,888	17600	0	(2,307)	0	(7,133)	^	(7,133)	(4,838)	0	12	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@33600 03/21/2031 33600 CALL BHF4YDGE5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	03/21/2031	49	1,636,320	33600	0	(59,587)	0	(128,667)		(128,667)	(69,080)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10800 04/18/2031 10800 CALL BHF4YDGL9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	157	1,700,352	10800	0	(14,141)	0	(40,345)	^	(40,345)	(26,277)	0	73	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9200 04/18/2031 9200. CALL BHF4YDGN5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	155	1,426,460	9200	0	(39,802)	0	(76,364)	^	(76,364)	(36,769)	0	207	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@10800 01/17/2031 10800 CALL BHF4YDH38	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	158	1,703,052	10800	0	(11,205)	0	(34,644)		(34,644)	(23,439)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 01/17/2031 11200 CALL BHF4YDH61	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	320	3,581,312	11200	0	(17,213)	0	(59,105)		(59,105)	(41,892)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@36800 01/17/2031 36800 CALL BHF4YDH79	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	01/17/2031	46	1,685,440	36800	0	(35,150)	0	(86,416)		(86,416)	(51,266)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10800 02/21/2031 10800 CALL BHF4YDHT1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	169	1,823,904	10800	0	(12,954)	0	(39,392)		(39,392)	(26,438)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 02/21/2031 11200 CALL BHF4YDHU8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	290	3,246,992	11200	0	(17,000)	0	(57,157)		(57,157)	(40,157)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3900 02/21/2031 3900. CALL BHF4YDHX2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	106	415,194	3900	0	(5,426)	0	(12,320)		(12,320)	(6,894)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6200 03/20/2026 6200. CALL BHF4YDJ28	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/11/2025	03/20/2026	151	936,510	6200	0	(19,715)	0	(64,988)	^	(64,988)	(45,376)	0	103	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5200 04/17/2026 5200. CALL BHF4YDJ36	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	120	624,936	5200	0	(74,918)	0	(149,405)		(149,405)	(74,487)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2800 03/20/2026 2800. CALL BHF4YDJ85	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	110	307,020	2800	0	(2,696)	0	(8,506)		(8,506)	(5,810)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@8400 03/17/2028 8400. CALL BHF4YDJE2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/17/2028	171	1,439,172	8400	0	(7,595)	0	(20,912)		(20,912)	(13,317)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6200 04/17/2026 6200. CALL BHF4YDJG7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	180	1,117,240	6200	0	(26,253)	0	(82,660)		(82,660)	(56,407)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5800 03/20/2026 5800. CALL BHF4YDJZ5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/11/2025	03/20/2026	138	799,066	5800	0	(39,146)	0	(99,728)	^	(99,728)	(60,787)	0	205	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31RTYC@3800 03/21/2031 3800. CALL BHF4YDK34	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	172	654,778	3800	0	(10,223)	0	(22,484)		(22,484)	(12,261)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3900 03/21/2031 3900. CALL BHF4YDK67	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	143	557,505	3900	0	(7,528)	0	(17,042)		(17,042)	(9,514)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 03/21/2031 10800 CALL BHF4YDK75	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	678	7,317,540	10800	0	(58,809)	0	(166,063)	^	(166,063)	(107,557)	0	303	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@4000 03/21/2031 4000. CALL BHF4YDK91	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	124	497,960	4000	0	(5,816)	0	(13,558)		(13,558)	(7,742)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3500 03/21/2031 3500. CALL BHF4YDKD2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	104	365,540	3500	0	(8,969)	0	(17,878)		(17,878)	(8,909)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@18400 03/21/2031 18400 CALL BHF4YDKF7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	1,146	21,086,768	18400	0	(4,396)	0	(12,547)	^	(12,547)	(8,174)	0	23	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@35200 03/21/2031 35200 CALL BHF4YDKJ9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	03/21/2031	49	1,733,248	35200	0	(49,559)	0	(112,882)		(112,882)	(63,323)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@44800 03/21/2031 44800 CALL BHF4YDKM2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	03/21/2031	51	2,297,344	44800	0	(16,178)	0	(52,947)		(52,947)	(36,769)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10000 03/21/2031 10000 CALL BHF4YDKN0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	176	1,755,400	10000	0	(25,117)	0	(59,718)	^	(59,718)	(34,730)	0	129	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10400 04/18/2031 10400 CALL BHF4YDKZ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/11/2025	04/18/2031	718	7,465,016	10400	0	(84,314)	0	(216,098)	^	(216,098)	(132,222)	0	438	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5200 03/20/2026 5200. CALL BHF4YDLJ8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/11/2025	03/20/2026	166	864,864	5200	0	(102,219)	0	(203,285)	^	(203,285)	(101,600)	0	534	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26RTYC@2100 03/20/2026 2100. CALL BHF4YDLN9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	240	504,189	2100	0	(23,193)	0	(54,545)		(54,545)	(31,352)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6200 03/20/2026 6200. CALL BHF4YDLY5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	369	2,285,630	6200	0	(48,117)	0	(158,612)	^	(158,612)	(110,746)	0	251	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6400 03/20/2026 6400. CALL BHF4YDLZ2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	200	1,277,632	6400	0	(15,959)	0	(60,908)	^	(60,908)	(45,032)	0	83	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2300 03/20/2026 2300. CALL BHF4YDM40	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	144	330,717	2300	0	(6,636)	0	(16,801)		(16,801)	(10,165)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5800 03/20/2026 5800. CALL BHF4YDM57	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	335	1,943,928	5800	0	(95,236)	0	(242,621)	^	(242,621)	(147,883)	0	498	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 03/21/2031 10800 CALL BHF4YDM81	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	121	1,303,452	10800	0	(10,475)	0	(29,579)	^	(29,579)	(19,158)	0	54	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5800 04/17/2026 5800. CALL BHF4YDME8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	236	1,368,974	5800	0	(70,202)	0	(177,014)		(177,014)	(106,812)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR27SPXC@5200 03/19/2027 5200. CALL BHF4YDMG3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/19/2027	140	730,236	5200	0	(114,700)	0	(204,137)		(204,137)	(89,437)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2500 03/20/2026 2500. CALL BHF4YDMJ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	105	262,075	2500	0	(2,140)	0	(5,504)		(5,504)	(3,364)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 03/21/2031 10800 CALL BHF4YDMQ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	218	2,352,132	10800	0	(18,903)	0	(53,378)	^	(53,378)	(34,572)	0	97	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3900 03/21/2031 3900. CALL BHF4YDMR9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	119	463,203	3900	0	(6,251)	0	(14,159)		(14,159)	(7,908)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31RTYC@4000 03/21/2031 4000. CALL BHF4YDMS7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	163	650,800	4000	0	(7,601)	0	(17,720)		(17,720)	(10,119)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 03/21/2031 10400 CALL BHF4YDMV0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	273	2,835,352	10400	0	(30,224)	0	(78,751)	^	(78,751)	(48,683)	0	156	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@18400 03/21/2031 18400 CALL BHF4YDMW8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	762	14,020,616	18400	0	(2,923)	0	(8,343)	^	(8,343)	(5,435)	0	15	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@44800 03/21/2031 44800 CALL BHF4YDMY4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	03/21/2031	85	3,812,480	44800	0	(26,848)	0	(87,870)		(87,870)	(61,022)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@33600 03/21/2031 33600 CALL BHF4YDN23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	03/21/2031	52	1,745,856	33600	0	(63,565)	0	(137,256)		(137,256)	(73,691)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@17600 04/18/2031 17600 CALL BHF4YTJL1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	714	12,572,384	17600	0	(6)	0	(11,910)	^	(11,910)	(11,904)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6000 04/17/2026 6000. CALL BHF4YTJQ0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/17/2026	207	1,241,940	6000	0	(40,253)	0	(124,056)		(124,056)	(83,803)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5800 04/17/2026 5800. CALL BHF4YTJS6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/17/2026	293	1,698,356	5800	0	(81,251)	0	(219,603)		(219,603)	(138,352)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3800 03/21/2031 3800. CALL BHF4YTJW7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	03/21/2031	106	404,472	3800	0	(5,606)	0	(13,890)		(13,890)	(8,284)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@19200 03/21/2031 19200 CALL BHF4YTJY3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	657	12,605,376	19200	0	(5)	0	(5,221)	^	(5,221)	(5,216)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3500 03/21/2031 3500. CALL BHF4YTK13	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	03/21/2031	102	355,250	3500	0	(8,107)	0	(17,375)		(17,375)	(9,268)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31SPXC@9200 03/21/2031 9200. CALL BHF4YTK70	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	135	1,240,528	9200	0	(30,073)	0	(64,318)	^	(64,318)	(34,400)	0	155	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@17600 03/21/2031 17600 CALL BHF4YTKA3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	383	6,739,920	17600	0	(3)	0	(5,750)	^	(5,750)	(5,747)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR30SPXC@5200 03/15/2030 5200. CALL BHF4YTKE5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	03/15/2030	123	641,160	5200	0	(168,422)	0	(253,012)		(253,012)	(84,590)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@18400 04/18/2031 18400 CALL BHF4YTKN5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	297	5,459,096	18400	0	(2)	0	(3,620)	^	(3,620)	(3,618)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9200 04/18/2031 9200. CALL BHF4YTKQ8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	216	1,985,452	9200	0	(49,961)	0	(106,233)	^	(106,233)	(56,531)	0	259	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@17600 04/18/2031 17600 CALL BHF4YTKS4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	218	3,845,424	17600	0	(2)	0	(3,643)	^	(3,643)	(3,641)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@3500 04/18/2031 3500. CALL BHF4YTKY1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/18/2031	119	417,200	3500	0	(9,792)	0	(20,901)		(20,901)	(11,109)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9600 04/18/2031 9600. CALL BHF4YTKZ8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	333	3,199,968	9600	0	(59,585)	0	(138,105)	^	(138,105)	(78,829)	0	309	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12400 04/18/2031 12400 CALL BHF4YTL79	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	228	2,824,100	12400	0	(6,477)	0	(30,518)	^	(30,518)	(24,075)	0	34	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12800 04/18/2031 12800 CALL BHF4YTL87	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	121	1,546,240	12800	0	(2,677)	0	(13,763)	^	(13,763)	(11,100)	0	14	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@16000 04/18/2031 16000 CALL BHF4YTLQ7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	295	4,720,480	16000	0	(564)	0	(9,259)	^	(9,259)	(8,698)	0	3	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31SPXC@16000 03/21/2031 16000 CALL BHF4YTM45	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	182	2,915,840	16000	0	(394)	0	(5,226)	^	(5,226)	(4,834)	0	2	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6000 03/20/2026 6000. CALL BHF4YTMJ2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	03/20/2026	152	912,060	6000	0	(27,229)	0	(86,945)		(86,945)	(59,716)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5600 04/17/2026 5600. CALL BHF4YTMN3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/17/2026	570	3,194,016	5600	0	(214,770)	0	(518,131)		(518,131)	(303,361)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10000 04/18/2031 10000 CALL BHF4YTMW3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	866	8,662,300	10000	0	(118,891)	0	(306,013)	^	(306,013)	(187,739)	0	617	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@38400 03/21/2031 38400 CALL BHF4YTMY9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	03/21/2031	45	1,728,768	38400	0	(23,484)	0	(79,109)		(79,109)	(55,625)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR27SPXC@4600 04/16/2027 4600. CALL BHF4YTN69	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/16/2027	160	737,196	4600	0	(194,903)	0	(313,325)		(313,325)	(118,422)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1700 04/17/2026 1700. CALL BHF4YTN85	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/17/2026	210	357,765	1700	0	(64,057)	0	(115,279)		(115,279)	(51,222)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@16800 03/21/2031 16800 CALL BHF4YTN93	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	189	3,174,864	16800	0	(63)	0	(3,915)	^	(3,915)	(3,852)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9200 04/18/2031 9200. CALL BHF4YTNG7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	537	4,943,620	9200	0	(124,400)	0	(264,513)	^	(264,513)	(140,759)	0	646	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1900 03/20/2026 1900. CALL BHF4YTNL6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	03/20/2026	108	204,725	1900	0	(19,240)	0	(40,243)		(40,243)	(21,003)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@19200 03/21/2031 19200 CALL BHF4YTNT9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	684	13,127,232	19200	0	(6)	0	(5,438)	^	(5,438)	(5,432)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31SPXC@16800 04/18/2031 16800 CALL BHF4YTNX0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	316	5,315,520	16800	0	(3)	0	(7,227)	^	(7,227)	(7,224)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@3000 03/20/2026 3000. CALL BHF4YTRB4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2025	03/20/2026	121	363,390	3000	0	(1)	0	(2,706)		(2,706)	(2,705)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6200 04/17/2026 6200. CALL BHF4YTRC2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/17/2026	155	963,728	6200	0	(20,033)	0	(71,303)		(71,303)	(51,270)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@17600 10/18/2030 17600 CALL BHF4YTRR9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	10/18/2030	454	7,985,472	17600	0	(5)	0	(3,621)		(3,621)	(3,616)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@16800 10/18/2030 16800 CALL BHF4YTRX6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	10/18/2030	256	4,309,032	16800	0	(3)	0	(2,951)		(2,951)	(2,948)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@9200 03/21/2031 9200. CALL BHF4YTS15	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	198	1,824,912	9200	0	(44,239)	0	(94,617)	^	(94,617)	(50,606)	0	228	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@3600 04/18/2031 3600. CALL BHF4YTS31	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/18/2031	116	418,932	3600	0	(8,241)	0	(18,663)		(18,663)	(10,422)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10000 03/21/2031 10000 CALL BHF4YTS49	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	202	2,020,800	10000	0	(26,527)	0	(68,722)	^	(68,722)	(42,332)	0	137	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@18400 04/18/2031 18400 CALL BHF4YTS56	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	492	9,051,880	18400	0	(4)	0	(6,003)	^	(6,003)	(5,999)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5800 04/17/2026 5800. CALL BHF4YTS72	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/17/2026	137	794,658	5800	0	(38,016)	0	(102,749)		(102,749)	(64,733)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2100 04/17/2026 2100. CALL BHF4YTSB3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/17/2026	142	297,969	2100	0	(14,328)	0	(33,677)		(33,677)	(19,349)	0	0	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 APR26RTYC@2100 04/17/2026 2100. CALL BHF4YTSM9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/17/2026	103	216,825	2100	0	(10,426)	0	(24,506)		(24,506)	(14,080)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1900 04/17/2026 1900. CALL BHF4YTSN7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/17/2026	246	468,236	1900	0	(45,712)	0	(94,133)		(94,133)	(48,421)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@9600 03/21/2031 9600. CALL BHF4YTSV9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	237	2,274,144	9600	0	(40,634)	0	(94,781)	^	(94,781)	(54,356)	0	209	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30MXEAC@5000 10/18/2030 5000. CALL BHF4Z9J26	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	10/18/2030	112	562,250	5000	0	(1,800)	0	(2,436)		(2,436)	(636)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR27SPXC@5400 04/16/2027 5400. CALL BHF4Z9JA8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/16/2027	159	858,276	5400	0	(132,252)	0	(209,234)		(209,234)	(76,982)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9200 04/18/2031 9200. CALL BHF4Z9JV2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	197	1,814,332	9200	0	(52,828)	0	(97,150)	^	(97,150)	(44,596)	0	274	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@8800 04/18/2031 8800. CALL BHF4Z9K40	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	370	3,257,672	8800	0	(126,812)	0	(222,846)	^	(222,846)	(96,692)	0	658	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2200 04/17/2026 2200. CALL BHF4Z9K81	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	118	260,128	2200	0	(12,074)	0	(20,942)		(20,942)	(8,868)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6000 04/17/2026 6000. CALL BHF4Z9KA6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	142	851,220	6000	0	(37,158)	0	(85,005)	^	(85,005)	(48,033)	0	186	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@3200 04/18/2031 3200. CALL BHF4Z9KD0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	141	450,624	3200	0	(22,219)	0	(32,579)		(32,579)	(10,360)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9600 04/18/2031 9600. CALL BHF4Z9KF5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	653	6,271,968	9600	0	(135,415)	0	(270,868)	^	(270,868)	(136,156)	0	703	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31RTYC@3600 04/18/2031 3600. CALL BHF4Z9KJ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	121	437,040	3600	0	(12,117)	0	(19,470)		(19,470)	(7,353)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@4400 04/18/2031 4400. CALL BHF4Z9KK4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	140	614,724	4400	0	(6,126)	0	(11,000)		(11,000)	(4,874)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 SEP25SPXC@6000 09/19/2025 6000. CALL BHF4Z9KL2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	09/19/2025	336	2,018,160	6000	0	(32,338)	0	(117,715)		(117,715)	(85,377)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 SEP25RTYC@2300 09/19/2025 2300. CALL BHF4Z9KM0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	09/19/2025	184	423,982	2300	0	(3,934)	0	(7,586)		(7,586)	(3,652)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12800 04/18/2031 12800 CALL BHF4Z9KR9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/25/2025	04/18/2031	195	2,493,440	12800	0	(4,486)	0	(22,194)	^	(22,194)	(17,731)	0	23	0	0		0005
CALL OPTION FEB26RTYC@2900 SEP25SPXC@5800 09/19/2025 5800. CALL BHF4Z9KT5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	09/19/2025	269	1,559,562	5800	0	(48,027)	0	(138,750)		(138,750)	(90,723)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10000 04/18/2031 10000 CALL BHF4Z9KU2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/25/2025	04/18/2031	682	6,820,200	10000	0	(108,570)	0	(241,085)	^	(241,085)	(133,078)	0	563	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@3500 04/18/2031 3500. CALL BHF4Z9KX6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	155	541,555	3500	0	(17,301)	0	(27,131)		(27,131)	(9,830)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25MXEAC@2600 10/17/2025 2600. CALL BHF4Z9L31	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	10/17/2025	172	446,758	2600	0	(10,480)	0	(22,233)		(22,233)	(11,753)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@3300 04/18/2031 3300. CALL BHF4Z9L64	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	209	689,634	3300	0	(29,391)	0	(43,794)		(43,794)	(14,403)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12400 04/18/2031 12400 CALL BHF4Z9LA5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/25/2025	04/18/2031	199	2,472,064	12400	0	(6,089)	0	(26,717)	^	(26,717)	(20,660)	0	32	0	0		0005

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CALL OPTION FEB26RTYC@2900 OCT30SPXC@10400 10/18/2030 10400 CALL BHF4Z9LC1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/18/2030	130	1,356,264	10400	0	(13,443)	0	(29,378)		(29,378)	(15,935)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@10800 10/18/2030 10800 CALL BHF4Z9LF4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/18/2030	475	5,132,268	10800	0	(37,680)	0	(89,046)		(89,046)	(51,366)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25SPXC@6800 10/17/2025 6800. CALL BHF4Z9LJ6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/17/2025	447	3,039,396	6800	0	(2,181)	0	(9,898)		(9,898)	(7,717)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 SEP25MXEAC@2500 09/19/2025 2500. CALL BHF4Z9LM9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	09/19/2025	113	282,075	2500	0	(10,746)	0	(21,896)		(21,896)	(11,150)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25RTYC@2800 10/17/2025 2800. CALL BHF4Z9LQ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/17/2025	289	807,996	2800	0	(646)	0	(745)		(745)	(99)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25RTYC@2300 10/17/2025 2300. CALL BHF4Z9M30	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/17/2025	1,222	2,810,025	2300	0	(35,626)	0	(67,755)		(67,755)	(32,129)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25SPXC@6400 10/17/2025 6400. CALL BHF4Z9M63	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/17/2025	563	3,601,536	6400	0	(15,115)	0	(75,733)		(75,733)	(60,618)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25RTYC@2700 10/17/2025 2700. CALL BHF4Z9M71	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/17/2025	225	607,095	2700	0	(735)	0	(950)		(950)	(215)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@6400 11/21/2025 6400. CALL BHF4Z9M97	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/21/2025	1,079	6,908,736	6400	0	(44,723)	0	(191,513)		(191,513)	(146,790)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25MXEAC@2400 11/21/2025 2400. CALL BHF4Z9MA4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	11/21/2025	633	1,518,360	2400	0	(112,902)	0	(194,883)		(194,883)	(81,981)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25RTYC@2600 10/17/2025 2600. CALL BHF4Z9MB2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/17/2025	281	731,770	2600	0	(1,435)	0	(2,064)		(2,064)	(629)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 NOV25MXEAC@2500 11/21/2025 2500. CALL BHF4Z9MD8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	11/21/2025	298	743,800	2500	0	(35,420)	0	(66,420)		(66,420)	(31,000)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25SPXC@6600 10/17/2025 6600. CALL BHF4Z9MF3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/17/2025	591	3,900,798	6600	0	(6,602)	0	(35,450)		(35,450)	(28,848)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25RTYC@2500 10/17/2025 2500. CALL BHF4Z9MK2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/17/2025	406	1,014,600	2500	0	(3,571)	0	(6,049)		(6,049)	(2,478)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25SPXC@6200 10/17/2025 6200. CALL BHF4Z9ML0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/17/2025	1,027	6,366,470	6200	0	(63,223)	0	(254,267)		(254,267)	(191,044)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25MXEAC@2500 10/17/2025 2500. CALL BHF4Z9MR7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	10/17/2025	550	1,374,575	2500	0	(57,875)	0	(114,118)		(114,118)	(56,243)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25SPXC@6000 10/17/2025 6000. CALL BHF4Z9MV8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/17/2025	5,836	35,017,200	6000	0	(716,977)	0	(2,289,444)		(2,289,444)	(1,572,467)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25RTYC@2400 10/17/2025 2400. CALL BHF4Z9MW6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/17/2025	217	521,496	2400	0	(3,464)	0	(6,274)		(6,274)	(2,810)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25RTYC@2500 11/21/2025 2500. CALL BHF4Z9MY2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/21/2025	1,301	3,252,225	2500	0	(17,094)	0	(30,611)		(30,611)	(13,517)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@6000 11/21/2025 6000. CALL BHF4Z9N39	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/21/2025	2,010	12,059,820	6000	0	(308,309)	0	(882,166)		(882,166)	(573,857)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25RTYC@2600 11/21/2025 2600. CALL BHF4Z9N62	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/21/2025	529	1,375,140	2600	0	(4,141)	0	(6,729)		(6,729)	(2,588)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@6200 11/21/2025 6200. CALL BHF4Z9N88	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/21/2025	2,741	16,996,618	6200	0	(233,100)	0	(809,440)		(809,440)	(576,340)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 NOV25SPXC@6600 11/21/2025 6600. CALL BHF4Z9NC9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/21/2025	491	3,240,798	6600	0	(9,187)	0	(45,222)		(45,222)	(36,035)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@6800 11/21/2025 6800. CALL BHF4Z9ND7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/21/2025	343	2,330,632	6800	0	(2,893)	0	(14,097)		(14,097)	(11,204)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@7000 11/21/2025 7000. CALL BHF4Z9NH8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/21/2025	360	2,516,500	7000	0	(1,452)	0	(6,502)		(6,502)	(5,050)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@11200 12/20/2030 11200 CALL BHF4Z9NK1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/20/2030	291	3,258,528	11200	0	(20,310)	0	(50,961)		(50,961)	(30,651)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25SPXC@7000 10/17/2025 7000. CALL BHF4Z9NP0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/17/2025	193	1,352,190	7000	0	(460)	0	(1,659)		(1,659)	(1,199)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@4400 12/20/2030 4400. CALL BHF4Z9NQ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/20/2030	106	465,652	4400	0	(3,952)	0	(7,127)		(7,127)	(3,175)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25RTYC@2700 11/21/2025 2700. CALL BHF4Z9NW5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/21/2025	589	1,591,326	2700	0	(2,906)	0	(4,541)		(4,541)	(1,635)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25RTYC@2800 11/21/2025 2800. CALL BHF4Z9NY1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/21/2025	474	1,325,996	2800	0	(1,586)	0	(2,292)		(2,292)	(706)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@10800 11/15/2030 10800 CALL BHF4Z9P11	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/15/2030	349	3,765,204	10800	0	(29,261)	0	(68,646)		(68,646)	(39,385)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@11200 11/15/2030 11200 CALL BHF4Z9P52	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/15/2030	426	4,776,128	11200	0	(27,787)	0	(70,046)		(70,046)	(42,259)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6600 12/19/2025 6600. CALL BHF4Z9P86	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/19/2025	540	3,561,294	6600	0	(13,808)	0	(62,961)		(62,961)	(49,153)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC25RTYC@2400 12/19/2025 2400. CALL BHF4Z9PD5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/19/2025	279	668,640	2400	0	(7,907)	0	(14,234)		(14,234)	(6,327)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2800 12/19/2025 2800. CALL BHF4Z9PG8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/19/2025	217	607,264	2800	0	(930)	0	(1,536)		(1,536)	(606)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@7000 12/19/2025 7000. CALL BHF4Z9PT0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/19/2025	190	1,330,910	7000	0	(1,112)	0	(5,187)		(5,187)	(4,075)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6200 12/19/2025 6200. CALL BHF4Z9PU7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/19/2025	3,827	23,726,594	6200	0	(391,986)	0	(1,259,826)		(1,259,826)	(867,840)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@7200 11/21/2025 7200. CALL BHF4Z9Q10	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/21/2025	199	1,430,784	7200	0	(427)	0	(1,458)		(1,458)	(1,031)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2400 12/19/2025 2400. CALL BHF4Z9Q28	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	12/19/2025	751	1,802,448	2400	0	(142,551)	0	(239,448)		(239,448)	(96,897)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@7200 12/19/2025 7200. CALL BHF4Z9Q69	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/19/2025	356	2,565,720	7200	0	(1,094)	0	(4,186)		(4,186)	(3,092)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@7400 12/19/2025 7400. CALL BHF4Z9Q77	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/19/2025	207	1,532,170	7400	0	(371)	0	(919)		(919)	(548)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6800 12/19/2025 6800. CALL BHF4Z9Q85	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/19/2025	269	1,831,716	6800	0	(3,241)	0	(15,461)		(15,461)	(12,220)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7200 01/16/2026 7200. CALL BHF4Z9Q93	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/16/2026	705	5,079,168	7200	0	(3,033)	0	(13,271)		(13,271)	(10,238)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2500 12/19/2025 2500. CALL BHF4Z9QD4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/19/2025	1,053	2,632,700	2500	0	(18,071)	0	(32,284)		(32,284)	(14,213)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26SPXC@7400 01/16/2026 7400. CALL BHF4Z9QG7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/16/2026	311	2,298,070	7400	0	(761)	0	(2,439)		(2,439)	(1,678)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2500 12/19/2025 2500. CALL BHF4Z9QH5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	12/19/2025	321	803,700	2500	0	(41,898)	0	(75,567)		(75,567)	(33,669)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7400 02/20/2026 7400. CALL BHF4Z9QJ1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/20/2026	180	1,331,704	7400	0	(684)	0	(2,425)		(2,425)	(1,741)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2700 12/19/2025 2700. CALL BHF4Z9QP7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/19/2025	281	757,917	2700	0	(1,833)	0	(3,089)		(3,089)	(1,256)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25RTYC@2600 12/19/2025 2600. CALL BHF4Z9QQ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/19/2025	540	1,403,714	2600	0	(5,593)	0	(9,469)		(9,469)	(3,876)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25MXEAC@2300 12/19/2025 2300. CALL BHF4Z9QR3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	12/19/2025	286	658,835	2300	0	(74,301)	0	(116,653)		(116,653)	(42,352)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6400 12/19/2025 6400. CALL BHF4Z9QT9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/19/2025	1,190	7,614,720	6400	0	(63,452)	0	(247,862)		(247,862)	(184,410)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@1900 03/20/2026 1900. CALL BHF4Z9QW2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/20/2026	1,448	2,751,257	1900	0	(339,780)	0	(540,847)		(540,847)	(201,067)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5200 03/20/2026 5200. CALL BHF4Z9R68	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/20/2026	984	5,116,696	5200	0	(708,934)	0	(1,202,595)	^	(1,202,595)	(497,365)	0	3,704	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2100 03/20/2026 2100. CALL BHF4Z9RE1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/20/2026	5,907	12,405,330	2100	0	(783,899)	0	(1,342,037)		(1,342,037)	(558,138)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@18400 03/20/2026 18400 CALL BHF4Z9RF8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/24/2025	03/20/2026	114	2,091,344	18400	0	(288,136)	0	(588,232)		(588,232)	(300,096)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26NDXC@17600 03/20/2026 17600 CALL BHF4Z9RJ0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	03/20/2026	50	880,176	17600	0	(152,771)	0	(293,724)		(293,724)	(140,953)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@14800 03/20/2026 14800 CALL BHF4Z9RL5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	03/20/2026	78	1,149,072	14800	0	(403,050)	0	(653,938)		(653,938)	(250,888)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1700 04/17/2026 1700. CALL BHF4Z9RN1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	1,997	3,395,376	1700	0	(749,838)	0	(1,094,052)		(1,094,052)	(344,214)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@4600 04/17/2026 4600. CALL BHF4Z9RW1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	1,591	7,320,486	4600	0	(1,909,999)	0	(2,827,686)	^	(2,827,686)	(927,270)	0	9,583	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2300 03/20/2026 2300. CALL BHF4Z9RX9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/20/2026	263	604,946	2300	0	(75,288)	0	(112,778)		(112,778)	(37,490)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26NDXC@17600 04/17/2026 17600 CALL BHF4Z9S18	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/17/2026	84	1,475,232	17600	0	(262,743)	0	(498,982)		(498,982)	(236,239)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5400 04/17/2026 5400. CALL BHF4Z9S9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	10,886	58,784,670	5400	0	(6,575,128)	0	(11,678,637)	^	(11,678,637)	(5,136,499)	0	32,990	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1900 04/17/2026 1900. CALL BHF4Z9SA8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	4,485	8,521,937	1900	0	(1,086,458)	0	(1,713,252)		(1,713,252)	(626,794)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26NDXC@14800 04/17/2026 14800 CALL BHF4Z9S03	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/17/2026	92	1,365,004	14800	0	(484,499)	0	(781,988)		(781,988)	(297,489)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@7000 01/16/2026 7000. CALL BHF4Z9SS9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/16/2026	394	2,756,950	7000	0	(3,222)	0	(15,692)		(15,692)	(12,470)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6200 01/16/2026 6200. CALL BHF4Z9SU4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/16/2026	4,414	27,367,544	6200	0	(533,403)	0	(1,599,520)		(1,599,520)	(1,066,117)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26SPXC@6400 01/16/2026 6400. CALL BHF4Z9SV2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/16/2026	1,002	6,411,072	6400	0	(66,645)	0	(240,442)		(240,442)	(173,797)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR27SPXC@5000 04/16/2027 5000. CALL BHF4Z9SW0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/16/2027	168	840,700	5000	0	(184,008)	0	(273,632)		(273,632)	(89,624)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2100 04/17/2026 2100. CALL BHF4Z9SX8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	5,677	11,921,469	2100	0	(795,786)	0	(1,347,385)		(1,347,385)	(551,599)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2800 01/16/2026 2800. CALL BHF4Z9SZ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/16/2026	218	609,616	2800	0	(1,200)	0	(2,015)		(2,015)	(815)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1900 05/15/2026 1900. CALL BHF4Z9T25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	05/15/2026	104	197,486	1900	0	(26,019)	0	(40,555)		(40,555)	(14,536)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@7600 10/18/2030 7600. CALL BHF4Z9T33	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/18/2030	172	1,304,616	7600	0	(103,529)	0	(155,060)		(155,060)	(51,531)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF4Z9T41	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	05/15/2026	624	3,367,278	5400	0	(451,428)	0	(682,479)	^	(682,479)	(233,224)	0	2,173	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2500 03/20/2026 2500. CALL BHF4Z9T58	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/20/2026	799	1,997,725	2500	0	(23,725)	0	(41,959)		(41,959)	(18,234)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30RTYC@3200 10/18/2030 3200. CALL BHF4Z9T74	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/18/2030	347	1,108,896	3200	0	(46,927)	0	(69,832)		(69,832)	(22,905)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5600 05/15/2026 5600. CALL BHF4Z9T82	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	05/15/2026	301	1,686,720	5600	0	(181,553)	0	(280,548)	^	(280,548)	(99,869)	0	874	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT27SPXC@6600 10/15/2027 6600. CALL BHF4Z9T90	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/15/2027	149	983,796	6600	0	(51,122)	0	(96,631)		(96,631)	(45,509)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 OCT27RTYC@2700 10/15/2027 2700. CALL BHF4Z9TB5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/15/2027	247	666,927	2700	0	(20,188)	0	(32,619)		(32,619)	(12,431)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT27SPXC@6400 10/15/2027 6400. CALL BHF4Z9TC3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/15/2027	180	1,152,832	6400	0	(75,640)	0	(137,248)		(137,248)	(61,608)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT27RTYC@2600 10/15/2027 2600. CALL BHF4Z9TE9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/15/2027	261	678,158	2600	0	(26,443)	0	(42,024)		(42,024)	(15,581)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV27SPXC@6800 11/19/2027 6800. CALL BHF4Z9TG4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/19/2027	121	823,072	6800	0	(35,485)	0	(68,545)		(68,545)	(33,060)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@8000 11/15/2030 8000. CALL BHF4Z9TJ8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/15/2030	157	1,255,040	8000	0	(78,122)	0	(120,224)		(120,224)	(42,102)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@7600 11/15/2030 7600. CALL BHF4Z9TK5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/15/2030	244	1,853,488	7600	0	(150,838)	0	(224,574)		(224,574)	(73,736)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@7800 10/18/2030 7800. CALL BHF4Z9TL3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/18/2030	171	1,332,630	7800	0	(92,443)	0	(140,838)		(140,838)	(48,395)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV27RTYC@2800 11/19/2027 2800. CALL BHF4Z9TM1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/19/2027	111	311,640	2800	0	(7,826)	0	(12,663)		(12,663)	(4,837)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@7800 11/15/2030 7800. CALL BHF4Z9TP4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/15/2030	269	2,099,682	7800	0	(149,668)	0	(226,576)		(226,576)	(76,908)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30RTYC@3200 11/15/2030 3200. CALL BHF4Z9TQ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/15/2030	138	442,656	3200	0	(19,240)	0	(28,499)		(28,499)	(9,259)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30SPXC@7400 11/15/2030 7400. CALL BHF4Z9TR0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/15/2030	159	1,174,010	7400	0	(108,749)	0	(159,315)		(159,315)	(50,566)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC30SPXC@7800 12/20/2030 7800. CALL BHF4Z9TS8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/20/2030	269	2,098,122	7800	0	(154,301)	0	(232,225)		(232,225)	(77,924)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30RTYC@3400 11/15/2030 3400. CALL BHF4Z9TT6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/15/2030	153	520,438	3400	0	(16,669)	0	(25,752)		(25,752)	(9,083)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@3200 12/20/2030 3200. CALL BHF4Z9TU3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/20/2030	244	779,488	3200	0	(34,904)	0	(51,562)		(51,562)	(16,658)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30MXEAC@3000 12/20/2030 3000. CALL BHF4Z9TV1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	12/20/2030	113	339,210	3000	0	(28,721)	0	(37,620)		(37,620)	(8,899)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@8000 12/20/2030 8000. CALL BHF4Z9TW9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/20/2030	239	1,913,200	8000	0	(123,164)	0	(188,366)		(188,366)	(65,202)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@7600 12/20/2030 7600. CALL BHF4Z9TX7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/20/2030	139	1,055,868	7600	0	(88,448)	0	(130,972)		(130,972)	(42,524)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30RTYC@3500 11/15/2030 3500. CALL BHF4Z9TY5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/15/2030	116	405,020	3500	0	(11,159)	0	(17,682)		(17,682)	(6,523)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27RTYC@2800 12/17/2027 2800. CALL BHF4Z9TZ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/17/2027	131	368,004	2800	0	(9,684)	0	(15,644)		(15,644)	(5,960)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27RTYC@2900 12/17/2027 2900. CALL BHF4Z9U15	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/17/2027	102	297,047	2900	0	(6,121)	0	(10,010)		(10,010)	(3,889)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6800 01/21/2028 6800. CALL BHF4Z9U23	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/21/2028	164	1,113,228	6800	0	(53,325)	0	(99,591)		(99,591)	(46,266)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@3500 12/20/2030 3500. CALL BHF4Z9U31	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/20/2030	109	382,585	3500	0	(10,901)	0	(17,247)		(17,247)	(6,346)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 DEC27SPXC@6800 12/17/2027 6800. CALL BHF4Z9U49	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/17/2027	143	973,692	6800	0	(43,856)	0	(83,785)		(83,785)	(39,929)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7600 01/21/2028 7600. CALL BHF4Z9U72	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/21/2028	164	1,246,932	7600	0	(21,354)	0	(45,384)		(45,384)	(24,030)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7400 01/21/2028 7400. CALL BHF4Z9U98	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/21/2028	204	1,506,566	7400	0	(33,912)	0	(70,004)		(70,004)	(36,092)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2800 01/21/2028 2800. CALL BHF4Z9UB3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/21/2028	151	422,492	2800	0	(11,819)	0	(18,951)		(18,951)	(7,132)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6600 01/16/2026 6600. CALL BHF4Z9UC1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/16/2026	390	2,575,320	6600	0	(13,134)	0	(56,075)		(56,075)	(42,941)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2900 01/21/2028 2900. CALL BHF4Z9UG2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/21/2028	193	559,526	2900	0	(12,327)	0	(20,003)		(20,003)	(7,676)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 01/16/2026 2300. CALL BHF4Z9UH0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/16/2026	705	1,622,305	2300	0	(36,826)	0	(66,434)		(66,434)	(29,608)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2500 01/16/2026 2500. CALL BHF4Z9UJ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/16/2026	773	1,932,625	2500	0	(15,979)	0	(28,856)		(28,856)	(12,877)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@2700 01/21/2028 2700. CALL BHF4Z9UK3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/21/2028	119	320,490	2700	0	(11,391)	0	(18,056)		(18,056)	(6,665)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2600 01/16/2026 2600. CALL BHF4Z9UL1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/16/2026	290	754,754	2600	0	(3,727)	0	(6,466)		(6,466)	(2,739)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2400 01/16/2026 2400. CALL BHF4Z9UM9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	01/16/2026	239	573,984	2400	0	(47,853)	0	(78,174)		(78,174)	(30,321)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26MXEAC@2500 01/16/2026 2500. CALL BHF4Z9UN7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	01/16/2026	173	433,725	2500	0	(24,365)	0	(42,417)		(42,417)	(18,052)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@6800 01/16/2026 6800. CALL BHF4Z9UP2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/16/2026	126	857,684	6800	0	(2,077)	0	(9,706)		(9,706)	(7,629)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28RTYC@3000 01/21/2028 3000. CALL BHF4Z9UQ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/21/2028	109	325,860	3000	0	(5,661)	0	(9,261)		(9,261)	(3,600)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7200 01/21/2028 7200. CALL BHF4Z9UR8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/21/2028	159	1,142,856	7200	0	(33,491)	0	(67,245)		(67,245)	(33,754)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2700 01/16/2026 2700. CALL BHF4Z9US6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/16/2026	185	498,312	2700	0	(1,523)	0	(2,630)		(2,630)	(1,107)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@8000 01/17/2031 8000. CALL BHF4Z9UU1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/17/2031	310	2,476,160	8000	0	(164,468)	0	(249,325)		(249,325)	(84,857)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2400 01/16/2026 2400. CALL BHF4Z9UX5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/16/2026	905	2,172,384	2400	0	(30,133)	0	(54,123)		(54,123)	(23,990)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7600 01/17/2031 7600. CALL BHF4Z9UZ0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/17/2031	193	1,466,800	7600	0	(126,232)	0	(185,462)		(185,462)	(59,230)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@7800 01/17/2031 7800. CALL BHF4Z9V14	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/17/2031	390	3,040,674	7800	0	(230,218)	0	(343,601)		(343,601)	(113,383)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6600 02/20/2026 6600. CALL BHF4Z9V30	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/20/2026	517	3,412,728	6600	0	(23,843)	0	(91,022)		(91,022)	(67,179)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3300 01/17/2031 3300. CALL BHF4Z9V55	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/17/2031	147	486,057	3300	0	(19,183)	0	(28,730)		(28,730)	(9,547)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31RTYC@3200 01/17/2031 3200. CALL BHF4Z9V63	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/17/2031	410	1,313,344	3200	0	(60,192)	0	88,771		88,771	(28,579)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2300 02/20/2026 2300. CALL BHF4Z9V71	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/20/2026	486	1,118,260	2300	0	(29,157)	0	(52,028)		(52,028)	(22,871)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@8400 01/17/2031 8400. CALL BHF4Z9V89	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/17/2031	122	1,021,440	8400	0	(51,777)	0	81,176		81,176	(29,399)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2500 02/20/2026 2500. CALL BHF4Z9V97	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/20/2026	411	1,026,275	2500	0	(10,501)	0	18,780		18,780	(8,279)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4400 01/17/2031 4400. CALL BHF4Z9VA4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/17/2031	103	454,432	4400	0	(4,007)	0	7,226		7,226	(3,219)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2500 02/20/2026 2500. CALL BHF4Z9VB2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	02/20/2026	433	1,082,000	2500	0	(65,989)	0	110,652		110,652	(44,663)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7200 02/20/2026 7200. CALL BHF4Z9VC0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/20/2026	817	5,880,384	7200	0	(5,448)	0	23,930		23,930	(18,482)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@3100 01/17/2031 3100. CALL BHF4Z9VE6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/17/2031	151	466,674	3100	0	(24,861)	0	36,242		36,242	(11,381)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@8000 02/21/2031 8000. CALL BHF4Z9VF3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/21/2031	170	1,360,240	8000	0	(93,391)	0	140,748		140,748	(47,357)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7600 02/21/2031 7600. CALL BHF4Z9VG1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/21/2031	406	3,082,636	7600	0	(272,926)	0	398,965		398,965	(126,039)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7800 02/21/2031 7800. CALL BHF4Z9VK2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/21/2031	552	4,308,252	7800	0	(336,349)	0	499,268		499,268	(162,919)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB26SPXC@6200 02/20/2026 6200. CALL BHF4Z9VP1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/20/2026	6,855	42,500,814	6200	0	(991,434)	0	(2,749,285)		(2,749,285)	(1,757,851)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7000 02/18/2028 7000. CALL BHF4Z9VR7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/18/2028	152	1,066,520	7000	0	(42,250)	0	(80,790)		(80,790)	(38,540)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2600 02/20/2026 2600. CALL BHF4Z9VS5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/20/2026	200	519,636	2600	0	(3,292)	0	(5,696)		(5,696)	(2,404)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6400 02/20/2026 6400. CALL BHF4Z9VT3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/20/2026	1,054	6,743,296	6400	0	(89,601)	0	(291,950)		(291,950)	(202,349)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7200 02/18/2028 7200. CALL BHF4Z9VU0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/18/2028	241	1,732,608	7200	0	(53,706)	0	(106,332)		(106,332)	(52,626)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@7000 02/20/2026 7000. CALL BHF4Z9VV8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/20/2026	337	2,358,160	7000	0	(4,191)	0	(19,167)		(19,167)	(14,976)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2700 02/20/2026 2700. CALL BHF4Z9VX4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/20/2026	174	468,720	2700	0	(1,868)	0	(3,239)		(3,239)	(1,371)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2800 02/20/2026 2800. CALL BHF4Z9VZ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/20/2026	142	396,284	2800	0	(1,030)	0	(1,739)		(1,739)	(709)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2800 02/18/2028 2800. CALL BHF4Z9W05	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/18/2028	110	308,252	2800	0	(9,067)	0	(14,406)		(14,406)	(5,339)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2600 02/20/2026 2600. CALL BHF4Z9W13	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	02/20/2026	359	932,490	2600	0	(37,131)	0	(65,245)		(65,245)	(28,114)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2900 02/18/2028 2900. CALL BHF4Z9W21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/18/2028	151	436,653	2900	0	(10,146)	0	(16,331)		(16,331)	(6,185)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 FEB31MXEAC@3100 02/21/2031 3100. CALL BHF4Z9WI47	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	02/21/2031	113	350,796	3100	0	(26,558)	0	(34,484)		(34,484)	(7,926)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3200 02/21/2031 3200. CALL BHF4Z9WI70	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/21/2031	163	520,704	3200	0	(24,568)	0	(36,135)		(36,135)	(11,567)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2400 02/20/2026 2400. CALL BHF4Z9WI96	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/20/2026	533	1,278,312	2400	0	(21,097)	0	(37,505)		(37,505)	(16,408)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3300 02/21/2031 3300. CALL BHF4Z9WIB1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/21/2031	111	365,310	3300	0	(14,858)	0	(22,209)		(22,209)	(7,351)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@3200 02/20/2026 3200. CALL BHF4Z9WIC9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	02/20/2026	144	461,312	3200	0	(780)	0	(594)		(594)	186	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@3000 02/18/2028 3000. CALL BHF4Z9WIH8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	02/18/2028	112	334,710	3000	0	(11,876)	0	(16,790)		(16,790)	(4,914)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@8000 03/17/2028 8000. CALL BHF4Z9WJ4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	280	2,239,440	8000	0	(23,441)	0	(55,384)	^	(55,384)	(32,032)	0	89	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2700 02/18/2028 2700. CALL BHF4Z9WIK1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/18/2028	133	358,938	2700	0	(13,351)	0	(20,979)		(20,979)	(7,628)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6000 03/20/2026 6000. CALL BHF4Z9WIM7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/20/2026	6,265	37,590,480	6000	0	(1,510,640)	0	(3,582,370)	^	(3,582,370)	(2,079,622)	0	7,892	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6200 03/20/2026 6200. CALL BHF4Z9WIN5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/20/2026	3,875	24,024,070	6200	0	(616,615)	0	(1,667,070)	^	(1,667,070)	(1,053,676)	0	3,221	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@8800 03/17/2028 8800. CALL BHF4Z9WIP0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	151	1,328,272	8800	0	(4,477)	0	(10,978)	^	(10,978)	(6,518)	0	17	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26MXEAC@3100 01/16/2026 3100. CALL BHF4Z9WQ8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	01/16/2026	111	344,565	3100	0	(709)	0	(677)		(677)	32	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@7400 02/18/2028 7400. CALL BHF4Z9WR6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/18/2028	217	1,607,872	7400	0	(38,556)	0	(78,572)		(78,572)	(40,016)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6600 03/20/2026 6600. CALL BHF4Z9WS4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/20/2026	1,356	8,950,392	6600	0	(73,239)	0	(272,422)	^	(272,422)	(199,566)	0	383	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2200 03/20/2026 2200. CALL BHF4Z9WT2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/20/2026	3,353	7,376,160	2200	0	(319,153)	0	(558,740)		(558,740)	(239,587)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2600 03/20/2026 2600. CALL BHF4Z9WU9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/20/2026	1,127	2,930,512	2600	0	(124,254)	0	(215,679)		(215,679)	(91,425)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2800 03/20/2026 2800. CALL BHF4Z9WV7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/20/2026	218	609,504	2800	0	(9,791)	0	(16,886)		(16,886)	(7,095)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2600 02/18/2028 2600. CALL BHF4Z9WW5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/18/2028	111	288,028	2600	0	(13,515)	0	(20,902)		(20,902)	(7,387)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28MXEAC@2800 02/18/2028 2800. CALL BHF4Z9WX3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	02/18/2028	102	286,496	2800	0	(17,399)	0	(23,874)		(23,874)	(6,475)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@3100 03/20/2026 3100. CALL BHF4Z9WY1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/20/2026	116	360,871	3100	0	(1,199)	0	(1,298)		(1,298)	(99)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6200 03/17/2028 6200. CALL BHF4Z9X04	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	671	4,159,456	6200	0	(394,301)	0	(659,791)	^	(659,791)	(266,994)	0	1,504	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@8400 03/17/2028 8400. CALL BHF4Z9X12	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	134	1,125,684	8400	0	(6,650)	0	(16,378)	^	(16,378)	(9,753)	0	25	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 MAR31SPXC@6200 03/21/2031 6200. CALL BHF4Z9X20	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	309	1,914,746	6200	0	(383,141)	0	(519,062)	^	(519,062)	(137,895)	0	1,974	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@7000 03/17/2028 7000. CALL BHF4Z9X46	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	680	4,760,840	7000	0	(190,891)	0	(373,619)	^	(373,619)	(183,456)	0	728	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@7200 03/17/2028 7200. CALL BHF4Z9X53	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	389	2,800,584	7200	0	(87,640)	0	(179,169)	^	(179,169)	(91,863)	0	334	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@3100 03/21/2031 3100. CALL BHF4Z9X61	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/21/2031	303	939,734	3100	0	(72,135)	0	(93,793)		(93,793)	(21,658)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@3200 03/21/2031 3200. CALL BHF4Z9X79	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/21/2031	301	963,680	3200	0	(63,097)	0	(82,387)		(82,387)	(19,290)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2300 03/17/2028 2300. CALL BHF4Z9X87	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/17/2028	201	461,633	2300	0	(43,365)	0	(63,845)		(63,845)	(20,480)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2800 03/21/2031 2800. CALL BHF4Z9XA2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	984	2,756,432	2800	0	(239,130)	0	(335,420)		(335,420)	(96,290)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2900 03/21/2031 2900. CALL BHF4Z9XB0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	193	560,280	2900	0	(41,986)	0	(59,608)		(59,608)	(17,622)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@3000 03/21/2031 3000. CALL BHF4Z9XC8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/21/2031	343	1,029,480	3000	0	(92,434)	0	(119,464)		(119,464)	(27,030)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2900 03/21/2031 2900. CALL BHF4Z9XE4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/21/2031	369	1,069,230	2900	0	(55,412)	0	(143,697)		(143,697)	(88,285)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2900 03/17/2028 2900. CALL BHF4Z9XF1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/17/2028	295	856,283	2900	0	(41,172)	0	(56,970)		(56,970)	(15,798)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR28MXEAC@3000 03/17/2028 3000. CALL BHF4Z9XG9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/17/2028	249	746,130	3000	0	(27,363)	0	(38,521)		(38,521)	(11,158)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2800 03/17/2028 2800. CALL BHF4Z9XH7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/17/2028	148	413,252	2800	0	(25,685)	0	(35,096)		(35,096)	(9,411)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2500 03/17/2028 2500. CALL BHF4Z9XJ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/17/2028	769	1,921,400	2500	0	(116,729)	0	(177,821)		(177,821)	(61,092)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6400 03/17/2028 6400. CALL BHF4Z9XK0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	588	3,765,888	6400	0	(293,319)	0	(508,545)	^	(508,545)	(216,345)	0	1,119	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28MXEAC@2700 03/17/2028 2700. CALL BHF4Z9XL8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/17/2028	165	446,472	2700	0	(35,347)	0	(47,730)		(47,730)	(12,383)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3500 03/21/2031 3500. CALL BHF4Z9XM6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	188	656,530	3500	0	(20,437)	0	(32,110)		(32,110)	(11,673)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6600 03/17/2028 6600. CALL BHF4Z9XN4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	842	5,554,890	6600	0	(351,281)	0	(632,527)	^	(632,527)	(282,586)	0	1,340	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@7800 03/17/2028 7800. CALL BHF4Z9XP9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	138	1,074,060	7800	0	(14,939)	0	(34,470)	^	(34,470)	(19,588)	0	57	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@9200 03/21/2031 9200. CALL BHF4Z9XQ7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	464	4,269,628	9200	0	(131,973)	0	(221,644)	^	(221,644)	(90,351)	0	680	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6800 03/17/2028 6800. CALL BHF4Z9XR5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	654	4,444,412	6800	0	(225,285)	0	(422,150)	^	(422,150)	(197,724)	0	859	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6400 03/20/2026 6400. CALL BHF4Z9XS3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/20/2026	2,313	14,806,208	6400	0	(223,242)	0	(705,833)	^	(705,833)	(483,757)	0	1,166	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31RTYC@3600 03/21/2031 3600. CALL BHF4Z9XT1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	381	1,372,788	3600	0	(37,042)	0	(59,629)		(59,629)	(22,587)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@4600 03/21/2031 4600. CALL BHF4Z9XU8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	183	842,214	4600	0	(6,502)	0	(11,636)		(11,636)	(5,134)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2400 03/20/2026 2400. CALL BHF4Z9XV6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/20/2026	751	1,802,064	2400	0	(33,608)	0	(59,113)		(59,113)	(25,505)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@21600 03/20/2026 21600 CALL BHF4Z9XW4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2025	03/20/2026	52	1,125,792	21600	0	(49,476)	0	(137,348)		(137,348)	(87,872)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@4800 03/21/2031 4800. CALL BHF4Z9XX2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	113	541,392	4800	0	(3,420)	0	(6,000)		(6,000)	(2,580)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@22400 03/20/2026 22400 CALL BHF4Z9XY0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2025	03/20/2026	62	1,383,648	22400	0	(42,148)	0	(129,560)		(129,560)	(87,412)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@24000 03/20/2026 24000 CALL BHF4Z9XZ7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2025	03/20/2026	57	1,366,800	24000	0	(17,677)	0	(68,228)		(68,228)	(50,551)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2400 03/17/2028 2400. CALL BHF4Z9Y03	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/17/2028	462	1,107,840	2400	0	(83,914)	0	(125,603)		(125,603)	(41,689)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3700 03/21/2031 3700. CALL BHF4Z9Y29	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	182	674,843	3700	0	(15,817)	0	(26,053)		(26,053)	(10,236)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26NDXC@23200 03/20/2026 23200 CALL BHF4Z9Y37	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2025	03/20/2026	46	1,076,016	23200	0	(21,796)	0	(74,948)		(74,948)	(53,152)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2700 03/21/2031 2700. CALL BHF4Z9Y45	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	716	1,932,309	2700	0	(193,803)	0	(268,954)		(268,954)	(75,151)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2500 03/20/2026 2500. CALL BHF4Z9Y52	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/20/2026	2,478	6,193,825	2500	0	(394,498)	0	(654,529)		(654,529)	(260,031)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 03/21/2031 10400 CALL BHF4Z9Y60	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	1,472	15,306,824	10400	0	(199,668)	0	(425,497)	^	(425,497)	(226,858)	0	1,029	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2700 03/20/2026 2700. CALL BHF4Z9Y78	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/20/2026	596	1,609,686	2700	0	(43,086)	0	(76,419)		(76,419)	(33,333)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@18400 03/21/2031 18400 CALL BHF4Z9Y86	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	1,856	34,151,872	18400	0	(7,907)	0	(20,329)	^	(20,329)	(12,463)	0	41	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2800 02/21/2031 2800. CALL BHF4Z9YB9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/21/2031	137	382,424	2800	0	(32,631)	0	(45,829)		(45,829)	(13,198)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2600 03/17/2028 2600. CALL BHF4Z9YF0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/17/2028	407	1,058,616	2600	0	(51,376)	0	(79,277)		(79,277)	(27,901)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2600 03/20/2026 2600. CALL BHF4Z9YG8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/20/2026	147	382,148	2600	0	(2,884)	0	(4,948)		(4,948)	(2,064)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@6800 03/20/2026 6800. CALL BHF4Z9YK9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/20/2026	268	1,823,624	6800	0	(7,727)	0	(32,536)	^	(32,536)	(24,849)	0	40	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@2900 03/20/2026 2900. CALL BHF4Z9YL7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/20/2026	169	489,520	2900	0	(4,607)	0	(7,135)		(7,135)	(2,528)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26MXEAC@3000 03/20/2026 3000. CALL BHF4Z9YM5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/20/2026	168	504,420	3000	0	(2,794)	0	(3,757)		(3,757)	(963)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7800 03/21/2031 7800. CALL BHF4Z9YR4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	445	3,474,822	7800	0	(275,057)	0	(413,291)	^	(413,291)	(139,651)	0	1,417	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAR31RTYC@2600 03/21/2031 2600. CALL BHF4Z9YS2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	628	1,632,020	2600	0	(189,052)	0	(259,382)		(259,382)	(70,330)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2500 03/21/2031 2500. CALL BHF4Z9YT0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	668	1,671,100	2500	0	(223,400)	0	(303,344)		(303,344)	(79,944)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6400 04/21/2028 6400. CALL BHF4Z9YW3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/21/2028	870	5,567,808	6400	0	(450,760)	0	(770,973)	^	(770,973)	(321,934)	0	1,721	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7600 03/21/2031 7600. CALL BHF4Z9YX1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	1,009	7,671,212	7600	0	(687,664)	0	(1,017,621)	^	(1,017,621)	(333,500)	0	3,543	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2300 03/20/2026 2300. CALL BHF4Z9YZ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/20/2026	1,755	4,035,373	2300	0	(115,991)	0	(205,003)		(205,003)	(89,012)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2600 04/21/2028 2600. CALL BHF4Z9Z02	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/21/2028	151	393,666	2600	0	(19,966)	0	(30,613)		(30,613)	(10,647)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7400 02/21/2031 7400. CALL BHF4Z9Z10	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/21/2031	162	1,202,056	7400	0	(120,365)	0	(173,363)		(173,363)	(52,998)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@7200 02/21/2031 7200. CALL BHF4Z9Z28	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/21/2031	151	1,086,264	7200	0	(122,693)	0	(174,347)		(174,347)	(51,654)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28MXEAC@2800 04/21/2028 2800. CALL BHF4Z9Z36	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/21/2028	191	535,052	2800	0	(33,716)	0	(46,480)		(46,480)	(12,764)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7200 03/21/2031 7200. CALL BHF4Z9Z44	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	1,659	11,947,320	7200	0	(1,362,821)	0	(1,960,566)	^	(1,960,566)	(604,767)	0	7,022	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28MXEAC@2900 04/21/2028 2900. CALL BHF4Z9Z51	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/21/2028	310	898,884	2900	0	(44,036)	0	(61,502)		(61,502)	(17,466)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR28SPXC@6200 04/21/2028 6200. CALL BHF4Z9Z77	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/21/2028	1,778	11,025,026	6200	0	(1,080,821)	0	(1,787,095)	^	(1,787,095)	(710,400)	0	4,126	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2400 04/21/2028 2400. CALL BHF4Z9Z85	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/21/2028	599	1,437,936	2400	0	(112,824)	0	(167,794)		(167,794)	(54,970)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@7400 03/17/2028 7400. CALL BHF4Z9Z93	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	213	1,577,236	7400	0	(38,039)	0	(80,952)	^	(80,952)	(43,058)	0	145	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@7400 04/21/2028 7400. CALL BHF4Z9ZA0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/21/2028	240	1,775,334	7400	0	(46,160)	0	(96,396)	^	(96,396)	(50,412)	0	176	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7400 03/21/2031 7400. CALL BHF4Z9ZC6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	1,324	9,800,264	7400	0	(992,271)	0	(1,446,858)	^	(1,446,858)	(459,700)	0	5,113	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5800 03/20/2026 5800. CALL BHF4Z9ZE2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/20/2026	13,721	79,579,016	5800	0	(4,673,608)	0	(9,931,693)	^	(9,931,693)	(5,282,501)	0	24,416	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28MXEAC@2700 04/21/2028 2700. CALL BHF4Z9ZF9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/21/2028	173	465,804	2700	0	(37,258)	0	(50,701)		(50,701)	(13,443)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@3800 03/21/2031 3800. CALL BHF4Z9ZH5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	117	443,384	3800	0	(9,051)	0	(15,226)		(15,226)	(6,175)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@5000 03/21/2031 5000. CALL BHF4Z9ZJ1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/21/2031	108	539,100	5000	0	(2,442)	0	(3,100)		(3,100)	(658)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5600 04/17/2026 5600. CALL BHF4Z9ZK8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	4,501	25,204,536	5600	0	(2,147,320)	0	(4,087,304)	^	(4,087,304)	(1,950,758)	0	10,774	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 03/21/2031 10800 CALL BHF4Z9ZL6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	677	7,309,872	10800	0	(71,677)	0	(166,012)	^	(166,012)	(94,704)	0	369	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR27RTYC@1700 04/16/2027 1700. CALL BHF4Z9ZM4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/16/2027	166	282,302	1700	0	(75,337)	0	(103,544)		(103,544)	(28,207)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@43200 03/21/2031 43200 CALL BHF4Z9ZN2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	03/21/2031	49	2,130,192	43200	0	(20,232)	0	(58,139)		(58,139)	(37,907)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2400 04/17/2026 2400. CALL BHF4Z9ZP7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	345	827,208	2400	0	(17,244)	0	(30,271)		(30,271)	(13,027)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@4000 03/21/2031 4000. CALL BHF4Z9Z05	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	130	518,840	4000	0	(8,116)	0	(14,127)		(14,127)	(6,011)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@38400 03/21/2031 38400 CALL BHF4Z9ZR3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	03/21/2031	55	2,121,984	38400	0	(41,323)	0	(97,090)		(97,090)	(55,767)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@7600 03/17/2028 7600. CALL BHF4Z9ZS1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	160	1,215,392	7600	0	(22,352)	0	(49,671)	^	(49,671)	(27,404)	0	85	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6400 04/17/2026 6400. CALL BHF4Z9ZT9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	1,192	7,626,176	6400	0	(133,891)	0	(396,997)	^	(396,997)	(263,778)	0	672	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2500 04/17/2026 2500. CALL BHF4Z9ZU6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	242	604,425	2500	0	(8,215)	0	(14,516)		(14,516)	(6,301)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@5200 03/21/2031 5200. CALL BHF4Z9ZV4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/21/2031	146	760,396	5200	0	(2,734)	0	(3,276)		(3,276)	(542)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@12800 03/21/2031 12800 CALL BHF4Z9ZX0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	187	2,392,192	12800	0	(6,252)	0	(20,038)	^	(20,038)	(13,818)	0	32	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31NDXC@44800 03/21/2031 44800 CALL BHF4Z9ZY8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	03/21/2031	70	3,133,760	44800	0	(23,548)	0	(72,231)		(72,231)	(48,683)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR26MXEAC@2800 04/17/2026 2800. CALL BHF4Z9ZZ5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	298	834,792	2800	0	(14,382)	0	(25,049)		(25,049)	(10,667)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26NDXC@20000 04/17/2026 20000 CALL BHF4ZA007	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/17/2026	56	1,121,600	20000	0	(96,683)	0	(221,410)		(221,410)	(124,727)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2800 03/21/2031 2800. CALL BHF4ZA015	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/21/2031	161	452,172	2800	0	(55,088)	0	(70,249)		(70,249)	(15,161)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@9600 03/21/2031 9600. CALL BHF4ZA023	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	198	1,900,224	9600	0	(44,137)	0	(79,296)	^	(79,296)	(35,386)	0	227	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26NDXC@20800 04/17/2026 20800 CALL BHF4ZA031	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/17/2026	50	1,031,264	20800	0	(66,938)	0	(165,216)		(165,216)	(98,278)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@6800 03/21/2031 6800. CALL BHF4ZA064	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	925	6,287,484	6800	0	(903,753)	0	(1,266,543)	^	(1,266,543)	(367,447)	0	4,657	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10000 03/21/2031 10000 CALL BHF4ZA072	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	276	2,759,100	10000	0	(48,020)	0	(93,944)	^	(93,944)	(46,171)	0	247	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2700 04/18/2031 2700. CALL BHF4ZA080	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	272	733,509	2700	0	(74,717)	0	(103,515)		(103,515)	(28,798)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@7000 03/21/2031 7000. CALL BHF4ZA098	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	1,432	10,027,010	7000	0	(1,285,424)	0	(1,824,806)	^	(1,824,806)	(546,005)	0	6,623	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2800 04/18/2031 2800. CALL BHF4ZA0E7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	227	635,656	2800	0	(56,073)	0	(78,521)		(78,521)	(22,448)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@3000 04/18/2031 3000. CALL BHF4ZA0J6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	389	1,165,950	3000	0	(104,895)	0	(137,128)		(137,128)	(32,233)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31MXEAC@3100 04/18/2031 3100. CALL BHF4ZA0L1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	234	726,702	3100	0	(55,959)	0	(73,622)		(73,622)	(17,663)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@5000 04/18/2031 5000. CALL BHF4ZA0M9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	161	803,400	5000	0	(3,773)	0	(4,846)		(4,846)	(1,073)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@3600 04/18/2031 3600. CALL BHF4ZA0P2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	180	648,504	3600	0	(17,980)	0	(28,890)		(28,890)	(10,910)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6600 04/21/2028 6600. CALL BHF4ZA000	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/21/2028	955	6,303,924	6600	0	(416,761)	0	(739,131)	^	(739,131)	(323,961)	0	1,591	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9200 04/18/2031 9200. CALL BHF4ZA0S6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	1,087	10,004,264	9200	0	(291,290)	0	(535,678)	^	(535,678)	(245,900)	0	1,512	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9600 04/18/2031 9600. CALL BHF4ZA0T4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	487	4,678,464	9600	0	(101,011)	0	(202,050)	^	(202,050)	(101,563)	0	524	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@7600 04/21/2028 7600. CALL BHF4ZA0U1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/21/2028	145	1,101,468	7600	0	(22,030)	0	(48,048)	^	(48,048)	(26,102)	0	84	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2500 04/21/2028 2500. CALL BHF4ZA0V9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/21/2028	392	979,450	2500	0	(61,924)	0	(93,689)		(93,689)	(31,765)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@6800 04/18/2031 6800. CALL BHF4ZA0W7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	2,748	18,686,400	6800	0	(2,612,250)	0	(3,812,679)	^	(3,812,679)	(1,213,986)	0	13,557	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@7000 04/21/2028 7000. CALL BHF4ZA0Y3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/21/2028	368	2,578,660	7000	0	(109,610)	0	(210,716)	^	(210,716)	(101,524)	0	418	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6800 04/21/2028 6800. CALL BHF4ZA0Z0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/21/2028	500	3,402,108	6800	0	(181,482)	0	(334,460)	^	(334,460)	(153,671)	0	693	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR28MXEAC@3000 04/21/2028 3000. CALL BHF4ZA106	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/21/2028	232	696,330	3000	0	(26,152)	0	(37,191)		(37,191)	(11,039)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12000 04/18/2031 12000 CALL BHF4ZA114	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	255	3,063,480	12000	0	(10,315)	0	(40,244)	^	(40,244)	(29,983)	0	54	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2300 04/21/2028 2300. CALL BHF4ZA122	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/21/2028	841	1,935,358	2300	0	(187,485)	0	(274,396)		(274,396)	(86,911)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@7200 04/21/2028 7200. CALL BHF4ZA130	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/21/2028	140	1,005,912	7200	0	(33,644)	0	(67,495)	^	(67,495)	(33,979)	0	128	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5800 04/17/2026 5800. CALL BHF4ZA148	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	13,603	78,899,082	5800	0	(4,929,247)	0	(10,198,924)	^	(10,198,924)	(5,294,409)	0	24,732	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@4800 04/18/2031 4800. CALL BHF4ZA155	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	138	663,840	4800	0	(3,972)	0	(5,330)		(5,330)	(1,358)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6000 04/17/2026 6000. CALL BHF4ZA163	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	5,457	32,740,140	6000	0	(1,429,178)	0	(3,269,478)	^	(3,269,478)	(1,847,471)	0	7,171	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@3300 04/18/2031 3300. CALL BHF4ZA171	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	370	1,220,637	3300	0	(52,022)	0	(77,515)		(77,515)	(25,493)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6200 04/17/2026 6200. CALL BHF4ZA189	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	3,664	22,714,692	6200	0	(652,186)	0	(1,680,149)	^	(1,680,149)	(1,031,235)	0	3,272	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@2800 04/18/2031 2800. CALL BHF4ZA197	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	452	1,265,404	2800	0	(154,216)	0	(198,718)		(198,718)	(44,502)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2200 04/17/2026 2200. CALL BHF4ZA1A4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	2,312	5,085,718	2200	0	(236,070)	0	(409,438)		(409,438)	(173,368)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR26MXEAC@2500 04/17/2026 2500. CALL BHF4ZA1E6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	2,330	5,825,200	2500	0	(378,266)	0	(624,818)		(624,818)	(246,552)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2300 04/17/2026 2300. CALL BHF4ZA1F3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	1,312	3,016,611	2300	0	(94,866)	0	(166,540)		(166,540)	(71,674)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2600 04/17/2026 2600. CALL BHF4ZA1G1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	1,378	3,581,682	2600	0	(156,712)	0	(270,784)		(270,784)	(114,072)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2700 04/17/2026 2700. CALL BHF4ZA1J5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	492	1,328,940	2700	0	(37,324)	0	(66,125)		(66,125)	(28,801)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6600 04/17/2026 6600. CALL BHF4ZA1K2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	440	2,901,228	6600	0	(28,974)	0	(99,715)	^	(99,715)	(70,886)	0	145	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2900 04/17/2026 2900. CALL BHF4ZA1N6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	183	529,424	2900	0	(5,460)	0	(8,762)		(8,762)	(3,302)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26NDXC@21600 04/17/2026 21600 CALL BHF4ZA1R7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/24/2025	04/17/2026	75	1,627,344	21600	0	(77,282)	0	(207,438)		(207,438)	(130,156)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6000 04/21/2028 6000. CALL BHF4ZA1S5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/21/2028	640	3,839,940	6000	0	(451,166)	0	(723,258)	^	(723,258)	(273,814)	0	1,722	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@6400 03/21/2031 6400. CALL BHF4ZA1V8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	519	3,320,512	6400	0	(596,209)	0	(816,453)	^	(816,453)	(223,316)	0	3,072	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@7400 04/18/2031 7400. CALL BHF4ZA1X4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/25/2025	04/18/2031	675	4,998,626	7400	0	(489,924)	0	(750,067)	^	(750,067)	(262,686)	0	2,543	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@6200 04/18/2031 6200. CALL BHF4ZA1Z9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/25/2025	04/18/2031	438	2,712,686	6200	0	(529,329)	0	(742,761)	^	(742,761)	(216,179)	0	2,747	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31SPXC@7600 04/18/2031 7600. CALL BHF4ZA205	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	271	2,058,536	7600	0	(178,378)	0	(277,912)	^	(277,912)	(100,460)	0	926	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2300 04/18/2031 2300. CALL BHF4ZA221	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	566	1,302,053	2300	0	(233,589)	0	(310,005)		(310,005)	(76,416)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2300 03/21/2031 2300. CALL BHF4ZA247	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	213	490,199	2300	0	(86,949)	0	(115,603)		(115,603)	(28,654)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31MXEAC@2700 03/21/2031 2700. CALL BHF4ZA270	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/21/2031	108	292,923	2700	0	(41,384)	0	(52,456)		(52,456)	(11,072)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@2700 04/18/2031 2700. CALL BHF4ZA288	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	255	687,393	2700	0	(97,073)	0	(124,269)		(124,269)	(27,196)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@7200 04/18/2031 7200. CALL BHF4ZA296	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	1,538	11,071,008	7200	0	(1,224,401)	0	(1,844,249)	^	(1,844,249)	(626,203)	0	6,355	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@7000 04/18/2031 7000. CALL BHF4ZA2B1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	2,420	16,936,710	7000	0	(2,108,504)	0	(3,125,338)	^	(3,125,338)	(1,027,777)	0	10,943	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2600 04/18/2031 2600. CALL BHF4ZA2D7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	1,240	3,224,572	2600	0	(379,047)	0	(519,020)		(519,020)	(139,973)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2200 04/21/2028 2200. CALL BHF4ZA2H8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/21/2028	414	910,250	2200	0	(108,298)	0	(155,903)		(155,903)	(47,605)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@2900 04/18/2031 2900. CALL BHF4ZA2J4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	527	1,528,213	2900	0	(160,247)	0	(207,874)		(207,874)	(47,627)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@4600 04/17/2026 4600. CALL BHF4ZA2K1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	157	720,452	4600	0	(187,980)	0	(278,298)	^	(278,298)	(91,261)	0	943	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31SPXC@10800 04/18/2031 10800 CALL BHF4ZA2M7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	157	1,694,844	10800	0	(14,537)	0	(40,221)	^	(40,221)	(25,759)	0	75	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10400 04/18/2031 10400 CALL BHF4ZA2P0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	518	5,389,696	10400	0	(63,041)	0	(156,041)	^	(156,041)	(93,327)	0	327	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@38400 04/18/2031 38400 CALL BHF4ZA2W5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/18/2031	79	3,025,536	38400	0	(60,973)	0	(142,439)		(142,439)	(81,466)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2300 04/17/2026 2300. CALL BHF4ZA2Y1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	144	331,752	2300	0	(10,433)	0	(18,315)		(18,315)	(7,882)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2500 04/18/2031 2500. CALL BHF4ZA2Z8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	1,698	4,245,275	2500	0	(575,080)	0	(779,569)		(779,569)	(204,489)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR27SPXC@4600 04/16/2027 4600. CALL BHF4ZA304	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/16/2027	268	1,232,386	4600	0	(370,004)	0	(523,791)		(523,791)	(153,787)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10000 04/18/2031 10000 CALL BHF4ZA312	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	534	5,341,800	10000	0	(85,035)	0	(188,823)	^	(188,823)	(104,229)	0	441	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2800 04/17/2026 2800. CALL BHF4ZA346	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	102	285,908	2800	0	(4,937)	0	(8,579)		(8,579)	(3,642)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@17600 04/18/2031 17600 CALL BHF4ZA353	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	835	14,695,120	17600	0	(7)	0	(13,921)	^	(13,921)	(13,914)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@6600 03/21/2031 6600. CALL BHF4ZA387	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	771	5,087,544	6600	0	(818,133)	0	(1,133,060)	^	(1,133,060)	(319,142)	0	4,215	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@3500 04/18/2031 3500. CALL BHF4ZA395	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	116	407,260	3500	0	(13,011)	0	(20,403)		(20,403)	(7,392)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31SPXC@6600 04/18/2031 6600. CALL BHF4ZA3C8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	2,725	17,986,584	6600	0	(2,816,527)	0	(4,053,425)	^	(4,053,425)	(1,251,515)	0	14,617	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2400 03/21/2031 2400. CALL BHF4ZA3F1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	326	783,144	2400	0	(120,656)	0	(162,055)		(162,055)	(41,399)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2400 04/18/2031 2400. CALL BHF4ZA369	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	937	2,247,840	2400	0	(350,540)	0	(470,065)		(470,065)	(119,525)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@12400 03/21/2031 12400 CALL BHF4ZA3N4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	120	1,490,852	12400	0	(4,988)	0	(15,214)	^	(15,214)	(10,252)	0	26	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12400 04/18/2031 12400 CALL BHF4ZA3P9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	818	10,137,124	12400	0	(24,971)	0	(109,560)	^	(109,560)	(84,719)	0	130	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12800 04/18/2031 12800 CALL BHF4ZA307	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	722	9,236,864	12800	0	(16,617)	0	(82,215)	^	(82,215)	(65,684)	0	86	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@8800 04/18/2031 8800. CALL BHF4ZA3R5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	490	4,313,584	8800	0	(167,916)	0	(295,078)	^	(295,078)	(128,033)	0	871	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@6400 04/18/2031 6400. CALL BHF4ZA3V6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	644	4,122,752	6400	0	(721,445)	0	(1,024,773)	^	(1,024,773)	(307,072)	0	3,744	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2200 04/17/2026 2200. CALL BHF4ZA3X2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	121	266,926	2200	0	(12,390)	0	(21,489)		(21,489)	(9,099)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2500 04/17/2026 2500. CALL BHF4ZA3Z7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	109	272,350	2500	0	(17,685)	0	(29,213)		(29,213)	(11,528)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2700 04/17/2026 2700. CALL BHF4ZA403	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	139	375,570	2700	0	(10,566)	0	(18,687)		(18,687)	(8,121)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31NDXC@38400 04/18/2031 38400 CALL BHF4ZA429	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/18/2031	53	2,048,640	38400	0	(41,288)	0	(96,452)		(96,452)	(55,164)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@16000 04/18/2031 16000 CALL BHF4ZA4C7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	567	9,069,440	16000	0	(88)	0	(17,781)	^	(17,781)	(17,693)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@3200 04/18/2031 3200. CALL BHF4ZA4E3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	159	510,368	3200	0	(25,164)	0	(36,897)		(36,897)	(11,733)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12400 04/18/2031 12400 CALL BHF4ZA4G8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	375	4,654,712	12400	0	(11,466)	0	(50,307)	^	(50,307)	(38,026)	0	(815)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12800 04/18/2031 12800 CALL BHF4ZA4K9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	241	3,083,264	12800	0	(5,547)	0	(27,444)	^	(27,444)	(21,926)	0	29	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF4ZA4P8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	04/28/2025	05/15/2026	171	992,496	5800	0	(83,928)	0	(132,543)	^	(132,543)	(49,019)	0	404	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1700 04/17/2026 1700. CALL BHF4ZA4R4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	177	300,339	1700	0	(66,328)	0	(96,776)		(96,776)	(30,448)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5400 04/17/2026 5400. CALL BHF4ZA4W3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	04/28/2025	04/17/2026	225	1,217,646	5400	0	(136,193)	0	(241,904)	^	(241,904)	(106,394)	0	683	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5600 04/17/2026 5600. CALL BHF4ZA544	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	04/28/2025	04/17/2026	131	733,600	5600	0	(62,501)	0	(118,968)	^	(118,968)	(56,781)	0	314	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5800 04/17/2026 5800. CALL BHF4ZA551	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	04/28/2025	04/17/2026	357	2,073,210	5800	0	(129,523)	0	(267,991)	^	(267,991)	(139,118)	0	650	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6000 04/17/2026 6000. CALL BHF4ZA569	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	04/28/2025	04/17/2026	478	2,865,480	6000	0	(125,083)	0	(286,148)	^	(286,148)	(161,693)	0	628	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR26SPXC@6200 04/17/2026 6200. CALL BHF4ZA577	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	193	1,193,872	6200	0	(34,279)	0	(88,309)	^	(88,309)	(54,202)	0	172	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12400 04/18/2031 12400 CALL BHF4ZA5A0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	162	2,007,932	12400	0	(4,946)	0	(21,701)	^	(21,701)	(16,781)	0	26	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12800 04/18/2031 12800 CALL BHF4ZA5B8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	143	1,824,768	12800	0	(3,283)	0	(16,242)	^	(16,242)	(12,976)	0	17	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1700 04/17/2026 1700. CALL BHF4ZA5F9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	128	217,005	1700	0	(47,923)	0	(69,921)		(69,921)	(21,998)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2100 04/17/2026 2100. CALL BHF4ZA5J1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	106	222,705	2100	0	(14,866)	0	(25,171)		(25,171)	(10,305)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@3700 04/18/2031 3700. CALL BHF4ZP5G4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	145	536,722	3700	0	(16,215)	0	(21,435)	^	(21,435)	(5,449)	0	229	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@36800 04/18/2031 36800 CALL BHF4ZP5M1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	54	1,983,520	36800	0	(62,092)	0	(111,092)		(111,092)	(49,000)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5800 04/17/2026 5800. CALL BHF4ZP6A6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	141	816,408	5800	0	(59,032)	0	(105,525)	^	(105,525)	(46,729)	0	236	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10400 04/18/2031 10400 CALL BHF4ZP6L2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	174	1,812,928	10400	0	(23,811)	0	(52,514)	^	(52,514)	(29,039)	0	336	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12400 04/18/2031 12400 CALL BHF4ZP6P3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	145	1,800,852	12400	0	(5,039)	0	(19,469)	^	(19,469)	(14,501)	0	71	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@3600 04/18/2031 3600. CALL BHF4ZP6Q1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	103	370,044	3600	0	(12,863)	0	(16,610)	^	(16,610)	(3,928)	0	181	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31RTYC@3400 04/18/2031 3400. CALL BHF4ZP6W8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	182	619,174	3400	0	(28,489)	0	(35,188)	^	(35,188)	(7,101)	0	402	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9600 04/18/2031 9600. CALL BHF4ZP715	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	252	2,417,184	9600	0	(58,178)	0	(104,448)	^	(104,448)	(47,091)	0	821	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9200 04/18/2031 9200. CALL BHF4ZP749	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	309	2,845,744	9200	0	(91,913)	0	(152,462)	^	(152,462)	(61,846)	0	1,297	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6600 04/21/2028 6600. CALL BHF4ZP756	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/21/2028	169	1,114,212	6600	0	(82,930)	0	(130,675)	^	(130,675)	(48,378)	0	633	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2000 05/15/2026 2000. CALL BHF4ZP7A5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/15/2026	1,192	2,384,700	2000	0	(274,610)	0	(375,828)		(375,828)	(101,218)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2100 05/15/2026 2100. CALL BHF4ZP7G2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/15/2026	450	944,727	2100	0	(79,456)	0	(111,144)		(111,144)	(31,688)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6200 04/17/2026 6200. CALL BHF4ZP7K3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	123	763,344	6200	0	(26,921)	0	(56,461)	^	(56,461)	(29,648)	0	108	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@4800 04/17/2026 4800. CALL BHF4ZP7L1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	401	1,925,712	4800	0	(448,804)	0	(640,087)	^	(640,087)	(193,078)	0	1,795	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2000 04/17/2026 2000. CALL BHF4ZP7N7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/17/2026	2,595	5,189,720	2000	0	(574,269)	0	(794,392)		(794,392)	(220,123)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@4800 05/15/2026 4800. CALL BHF4ZP7S6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	159	762,624	4800	0	(180,314)	0	(256,259)		(256,259)	(75,945)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6400 04/17/2026 6400. CALL BHF4ZP7V9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	936	5,992,320	6400	0	(134,173)	0	(311,925)	^	(311,925)	(178,289)	0	537	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 APR26RTYC@2100 04/17/2026 2100. CALL BHF4ZP7W7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/17/2026	1,110	2,330,559	2100	0	(186,079)	0	(263,405)		(263,405)	(77,326)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5000 05/15/2026 5000. CALL BHF4ZP7Y3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	285	1,424,950	5000	0	(279,516)	0	(409,156)		(409,156)	(129,640)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28SPXC@9600 02/18/2028 9600. CALL BHF4ZP806	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	02/18/2028	125	1,196,832	9600	0	(1,864)	0	(2,911)		(2,911)	(1,047)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5600 04/17/2026 5600. CALL BHF4ZP814	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	8,487	47,527,032	5600	0	(4,586,529)	0	(7,706,898)	^	(7,706,898)	(3,138,710)	0	18,341	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6000 04/17/2026 6000. CALL BHF4ZP830	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	2,665	15,991,920	6000	0	(830,046)	0	(1,596,892)	^	(1,596,892)	(770,165)	0	3,319	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 03/21/2031 2100. CALL BHF4ZP855	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	03/21/2031	107	225,540	2100	0	(58,321)	0	(68,939)		(68,939)	(10,618)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2500 04/21/2028 2500. CALL BHF4ZP863	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/21/2028	110	274,200	2500	0	(20,304)	0	(26,228)		(26,228)	(5,924)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5600 05/15/2026 5600. CALL BHF4ZP871	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	3,796	21,259,728	5600	0	(2,132,276)	0	(3,537,137)		(3,537,137)	(1,404,861)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@7000 04/21/2028 7000. CALL BHF4ZP8C0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/21/2028	183	1,278,060	7000	0	(62,182)	0	(104,464)	^	(104,464)	(42,756)	0	474	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6400 04/21/2028 6400. CALL BHF4ZP8D8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/21/2028	846	5,416,256	6400	0	(489,594)	0	(750,155)	^	(750,155)	(264,296)	0	3,735	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6200 04/21/2028 6200. CALL BHF4ZP8E6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/21/2028	369	2,286,622	6200	0	(248,310)	0	(370,730)	^	(370,730)	(124,314)	0	1,894	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31RTYC@4400 04/18/2031 4400. CALL BHF4ZP8G1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	111	486,816	4400	0	(5,601)	0	(8,766)	^	(8,766)	(3,244)	0	79	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6800 04/21/2028 6800. CALL BHF4ZP8J5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/21/2028	296	2,015,724	6800	0	(122,065)	0	(198,212)	^	(198,212)	(77,078)	0	931	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@7800 04/21/2028 7800. CALL BHF4ZP8L0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/21/2028	121	947,544	7800	0	(16,940)	0	(32,792)	^	(32,792)	(15,981)	0	129	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6200 04/17/2026 6200. CALL BHF4ZP8M8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	1,589	9,852,110	6200	0	(347,446)	0	(728,696)	^	(728,696)	(382,639)	0	1,389	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2200 04/17/2026 2200. CALL BHF4ZP8N6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/17/2026	934	2,053,722	2200	0	(114,542)	0	(165,340)		(165,340)	(50,798)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@3100 04/18/2031 3100. CALL BHF4ZP8G9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/18/2031	309	956,536	3100	0	(74,442)	0	(96,904)		(96,904)	(22,462)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2500 04/17/2026 2500. CALL BHF4ZP8S5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/17/2026	673	1,683,125	2500	0	(111,935)	0	(180,535)		(180,535)	(68,600)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2900 04/17/2026 2900. CALL BHF4ZP8T3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/17/2026	156	450,979	2900	0	(4,096)	0	(7,464)		(7,464)	(3,368)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5000 04/17/2026 5000. CALL BHF4ZP8U0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	787	3,933,750	5000	0	(757,633)	0	(1,114,670)	^	(1,114,670)	(360,067)	0	3,030	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@3000 04/17/2026 3000. CALL BHF4ZP8Y2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/17/2026	114	342,930	3000	0	(1,573)	0	(3,040)		(3,040)	(1,467)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2400 04/17/2026 2400. CALL BHF4ZP905	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/17/2026	440	1,055,496	2400	0	(25,987)	0	(38,625)		(38,625)	(12,638)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31RTYC@2700 04/18/2031 2700. CALL BHF4ZP921	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	598	1,613,898	2700	0	(195,234)	0	(229,662)	^	(229,662)	(37,182)	0	2,754	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2700 04/17/2026 2700. CALL BHF4ZP939	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/17/2026	309	835,434	2700	0	(23,176)	0	(41,570)		(41,570)	(18,394)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2600 04/17/2026 2600. CALL BHF4ZP954	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/17/2026	511	1,328,730	2600	0	(58,756)	0	(100,457)		(100,457)	(41,701)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@3000 04/18/2031 3000. CALL BHF4ZP962	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/18/2031	468	1,404,090	3000	0	(128,246)	0	(165,138)		(165,138)	(36,892)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2300 04/17/2026 2300. CALL BHF4ZP970	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/17/2026	527	1,213,135	2300	0	(45,687)	0	(66,974)		(66,974)	(21,287)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5800 04/17/2026 5800. CALL BHF4ZP988	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	2,955	17,139,058	5800	0	(1,239,312)	0	(2,215,384)	^	(2,215,384)	(981,028)	0	4,956	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@7200 04/18/2031 7200. CALL BHF4ZP996	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2025	04/18/2031	2,030	14,618,448	7200	0	(1,739,838)	0	(2,436,388)	^	(2,436,388)	(721,097)	0	24,547	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@7000 04/18/2031 7000. CALL BHF4ZP9B1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2025	04/18/2031	1,740	12,177,340	7000	0	(1,626,168)	0	(2,248,170)	^	(2,248,170)	(644,945)	0	22,943	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2300 04/21/2028 2300. CALL BHF4ZP9C9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/21/2028	421	967,357	2300	0	(107,575)	0	(137,154)		(137,154)	(29,579)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2200 04/21/2028 2200. CALL BHF4ZP9F2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/21/2028	143	314,072	2200	0	(42,500)	0	(53,792)		(53,792)	(11,292)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9600 04/18/2031 9600. CALL BHF4ZP9G0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2025	04/18/2031	160	1,536,000	9600	0	(36,970)	0	(66,373)	^	(66,373)	(29,925)	0	522	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@7000 05/16/2031 7000. CALL BHF4ZP9H8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	464	3,247,090	7000	0	(441,326)	0	(607,884)	^	(607,884)	(172,862)	0	6,304	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@6600 04/18/2031 6600. CALL BHF4ZP9J4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	681	4,496,844	6600	0	(750,472)	0	(1,013,853)	^	(1,013,853)	(273,969)	0	10,588	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10000 04/18/2031 10000 CALL BHF4ZP9K1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	285	2,853,000	10000	0	(50,823)	0	(100,902)	^	(100,902)	(50,796)	0	717	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9200 04/18/2031 9200. CALL BHF4ZP9L9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	592	5,442,260	9200	0	(175,777)	0	(291,572)	^	(291,572)	(118,275)	0	2,480	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2400 04/21/2028 2400. CALL BHF4ZP9M7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/05/2025	04/21/2028	263	631,320	2400	0	(57,421)	0	(73,668)		(73,668)	(16,247)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@5200 04/18/2031 5200. CALL BHF4ZP9N5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/18/2031	167	865,800	5200	0	(1,167)	0	(3,927)		(3,927)	(2,760)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@13200 04/18/2031 13200 CALL BHF4ZP9P0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	217	2,858,988	13200	0	(4,242)	0	(20,985)	^	(20,985)	(16,803)	0	60	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@6800 04/18/2031 6800. CALL BHF4ZP9Q8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	1,613	10,965,408	6800	0	(1,638,931)	0	(2,238,359)	^	(2,238,359)	(622,551)	0	23,123	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@3200 04/18/2031 3200. CALL BHF4ZP9R6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/18/2031	147	471,104	3200	0	(31,144)	0	(40,946)		(40,946)	(9,802)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@2900 04/18/2031 2900. CALL BHF4ZP9T2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/18/2031	304	880,991	2900	0	(94,097)	0	(119,837)		(119,837)	(25,740)	0	0	0	0	0	0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2600 04/18/2031 2600. CALL BHF4ZP9V7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/05/2025	04/18/2031	1,606	4,176,146	2600	0	(578,375)	0	(677,823)	^	(677,823)	(107,608)	0	8,160	0	0	0	0005

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CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2600 05/15/2026 2600. CALL BHF4ZPA11	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/15/2026	229	595,348	2600	0	(27,014)	0	(45,961)		(45,961)	(18,947)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12400 04/18/2031 12400 CALL BHF4ZPA29	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	370	4,589,984	12400	0	(12,843)	0	(49,623)	^	(49,623)	(36,961)	0	181	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@7400 04/18/2031 7400. CALL BHF4ZPA52	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	369	2,733,856	7400	0	(289,234)	0	(410,428)	^	(410,428)	(125,275)	0	4,081	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF4ZPA60	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	1,191	6,908,322	5800	0	(525,280)	0	(922,840)		(922,840)	(397,560)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12800 04/18/2031 12800 CALL BHF4ZPA86	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	564	7,224,576	12800	0	(14,760)	0	(64,321)	^	(64,321)	(49,769)	0	208	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6000 04/21/2028 6000. CALL BHF4ZPAL7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/21/2028	180	1,077,240	6000	0	(139,146)	0	(202,940)	^	(202,940)	(64,856)	0	1,062	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10400 04/18/2031 10400 CALL BHF4ZPAM5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	124	1,290,952	10400	0	(16,955)	0	(37,394)	^	(37,394)	(20,678)	0	239	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@8800 04/18/2031 8800. CALL BHF4ZPAP8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	253	2,224,992	8800	0	(95,490)	0	(152,294)	^	(152,294)	(58,151)	0	1,347	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF4ZPAQ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	1,245	7,471,440	6000	0	(414,402)	0	(778,837)		(778,837)	(364,435)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2300 05/15/2026 2300. CALL BHF4ZPAR4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/15/2026	210	483,851	2300	0	(19,848)	0	(28,752)		(28,752)	(8,904)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2500 05/15/2026 2500. CALL BHF4ZPAS2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/15/2026	244	611,175	2500	0	(41,154)	0	(66,272)		(66,272)	(25,118)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2700 05/15/2026 2700. CALL BHF4ZPAT0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/15/2026	133	359,559	2700	0	(10,428)	0	(18,573)		(18,573)	(8,145)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5600 05/15/2026 5600. CALL BHF4ZPAU7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	335	1,877,904	5600	0	(188,348)	0	(312,442)		(312,442)	(124,094)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6200 05/15/2026 6200. CALL BHF4ZPAV5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	601	3,724,836	6200	0	(143,520)	0	(291,782)		(291,782)	(148,262)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2400 04/18/2031 2400. CALL BHF4ZPAW3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	371	890,232	2400	0	(161,260)	0	(187,735)	^	(187,735)	(28,750)	0	2,275	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5000 04/17/2026 5000. CALL BHF4ZPAX1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	150	751,450	5000	0	(144,730)	0	(212,934)	^	(212,934)	(68,783)	0	579	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6600 05/16/2031 6600. CALL BHF4ZPAY9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	123	813,846	6600	0	(137,868)	0	(185,687)	^	(185,687)	(49,788)	0	1,969	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2500 05/16/2031 2500. CALL BHF4ZPB02	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/16/2031	139	348,250	2500	0	(53,799)	0	(64,682)		(64,682)	(10,883)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@3400 04/18/2031 3400. CALL BHF4ZPB10	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	122	415,854	3400	0	(19,134)	0	(23,633)	^	(23,633)	(4,769)	0	270	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6800 05/16/2031 6800. CALL BHF4ZPB28	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	396	2,692,800	6800	0	(409,050)	0	(556,796)	^	(556,796)	(153,589)	0	5,843	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2700 05/16/2031 2700. CALL BHF4ZPB36	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/16/2031	166	448,902	2700	0	(52,931)	0	(64,218)		(64,218)	(11,287)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2600 05/16/2031 2600. CALL BHF4ZPB69	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/16/2031	477	1,240,018	2600	0	(167,418)	0	(202,098)		(202,098)	(34,680)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3000 05/16/2031 3000. CALL BHF4ZPB77	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/16/2031	125	375,060	3000	0	(34,452)	0	(44,698)		(44,698)	(10,246)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@12800 05/16/2031 12800 CALL BHF4ZPB93	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	165	2,111,488	12800	0	(4,924)	0	(19,958)	^	(19,958)	(15,104)	0	70	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2500 04/18/2031 2500. CALL BHF4ZPBA0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	646	1,614,150	2500	0	(255,752)	0	(298,904)	^	(298,904)	(46,760)	0	3,608	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7200 05/16/2031 7200. CALL BHF4ZPBC6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	596	4,288,032	7200	0	(520,204)	0	(725,499)	^	(725,499)	(212,726)	0	7,431	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6400 05/15/2026 6400. CALL BHF4ZPBF9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	399	2,553,984	6400	0	(64,388)	0	(143,622)		(143,622)	(79,234)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12400 04/18/2031 12400 CALL BHF4ZPBH5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	213	2,646,904	12400	0	(7,406)	0	(28,616)	^	(28,616)	(21,314)	0	104	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2200 05/15/2026 2200. CALL BHF4ZPBM4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/15/2026	377	830,170	2200	0	(49,516)	0	(70,601)		(70,601)	(21,085)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@13200 04/18/2031 13200 CALL BHF4ZPBN2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	217	2,864,268	13200	0	(4,250)	0	(21,023)	^	(21,023)	(16,833)	0	60	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF4ZPBP7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	123	735,300	6000	0	(40,783)	0	(76,648)		(76,648)	(35,865)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6400 04/17/2026 6400. CALL BHF4ZPBS1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	238	1,523,200	6400	0	(34,106)	0	(79,289)	^	(79,289)	(45,319)	0	136	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6000 04/17/2026 6000. CALL BHF4ZPBU6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	232	1,392,240	6000	0	(72,263)	0	(139,024)	^	(139,024)	(67,050)	0	289	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31SPXC@9200 04/18/2031 9200. CALL BHF4ZPBV4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	152	1,394,720	9200	0	(45,049)	0	(74,725)	^	(74,725)	(30,312)	0	636	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26NDXC@22400 04/17/2026 22400 CALL BHF4ZPBW2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/17/2026	46	1,038,912	22400	0	(46,922)	0	(102,986)		(102,986)	(56,064)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6200 04/17/2026 6200. CALL BHF4ZPBX0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	243	1,504,864	6200	0	(53,070)	0	(111,303)	^	(111,303)	(58,445)	0	212	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2200 04/17/2026 2200. CALL BHF4ZPBZ5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/17/2026	103	226,116	2200	0	(12,611)	0	(18,205)		(18,205)	(5,594)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9600 04/18/2031 9600. CALL BHF4ZPC19	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	137	1,316,064	9600	0	(31,675)	0	(56,867)	^	(56,867)	(25,639)	0	447	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@9200 05/16/2031 9200. CALL BHF4ZPC27	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	139	1,279,720	9200	0	(43,119)	0	(70,697)	^	(70,697)	(28,194)	0	616	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5600 04/17/2026 5600. CALL BHF4ZPC50	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	655	3,665,424	5600	0	(353,726)	0	(594,377)	^	(594,377)	(242,065)	0	1,414	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12800 04/18/2031 12800 CALL BHF4ZPC68	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	363	4,648,704	12800	0	(9,498)	0	(41,388)	^	(41,388)	(32,024)	0	134	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@6400 05/19/2028 6400. CALL BHF4ZPCC5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/19/2028	198	1,269,824	6400	0	(118,061)	0	(178,918)		(178,918)	(60,857)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2400 05/15/2026 2400. CALL BHF4ZPCD3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/15/2026	192	461,712	2400	0	(12,643)	0	(18,590)		(18,590)	(5,947)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@8800 04/18/2031 8800. CALL BHF4ZPCG6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	207	1,822,568	8800	0	(78,217)	0	(124,746)	^	(124,746)	(47,633)	0	1,104	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31NDXC@33600 04/18/2031 33600 CALL BHF50APC9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/18/2031	45	1,525,776	33600	0	(96,695)	0	(122,658)		(122,658)	(25,963)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@9200 05/16/2031 9200. CALL BHF50APE5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	214	1,965,304	9200	0	(89,617)	0	(108,802)	^	(108,802)	(20,465)	0	1,280	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@9200 05/16/2031 9200. CALL BHF50APF2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	136	1,252,028	9200	0	(57,089)	0	(69,311)	^	(69,311)	(13,037)	0	815	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@4800 05/15/2026 4800. CALL BHF50APG0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	133	640,464	4800	0	(180,633)	0	(215,131)	^	(215,131)	(35,239)	0	741	0	0		0005
CALL OPTION FEB26RTYC@2900 APR27SPXC@5000 04/16/2027 5000. CALL BHF50APQ8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/16/2027	202	1,009,150	5000	0	(277,665)	0	(328,453)		(328,453)	(50,788)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2500 04/18/2031 2500. CALL BHF50APS4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/18/2031	333	832,675	2500	0	(143,123)	0	(152,906)		(152,906)	(9,783)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1800 05/15/2026 1800. CALL BHF50APT2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/15/2026	271	487,188	1800	0	(111,200)	0	(127,254)		(127,254)	(16,054)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2100 02/20/2026 2100. CALL BHF50APY1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	02/20/2026	100	210,714	2100	0	(18,367)	0	(21,697)		(21,697)	(3,330)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5000 05/21/2027 5000. CALL BHF50AQ53	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/21/2027	209	1,044,300	5000	0	(291,411)	0	(343,823)		(343,823)	(52,412)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6400 05/15/2026 6400. CALL BHF50AQE4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	361	2,310,144	6400	0	(84,676)	0	(129,871)	^	(129,871)	(45,542)	0	347	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2400 05/19/2028 2400. CALL BHF50AQH7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/19/2028	286	686,256	2400	0	(74,925)	0	(81,886)		(81,886)	(6,961)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY28SPXC@6400 05/19/2028 6400. CALL BHF50AQK0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/19/2028	354	2,268,288	6400	0	(268,373)	0	(320,529)	^	(320,529)	(54,241)	0	2,085	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2500 05/19/2028 2500. CALL BHF50AQN4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/19/2028	182	454,925	2500	0	(40,830)	0	(44,640)		(44,640)	(3,810)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2700 05/16/2031 2700. CALL BHF50AQR5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	1,085	2,930,580	2700	0	(392,219)	0	(419,234)		(419,234)	(27,015)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1800 04/17/2026 1800. CALL BHF50AQS3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/17/2026	426	766,260	1800	0	(171,586)	0	(197,055)		(197,055)	(25,469)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26NDXC@18400 04/17/2026 18400 CALL BHF50AQY0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/17/2026	46	851,736	18400	0	(186,991)	0	(243,610)		(243,610)	(56,619)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5200 04/17/2026 5200. CALL BHF50AQZ7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	1,116	5,803,460	5200	0	(1,118,833)	0	(1,386,755)	^	(1,386,755)	(272,396)	0	4,474	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10000 05/16/2031 10000 CALL BHF50AR03	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	123	1,230,700	10000	0	(31,998)	0	(45,255)	^	(45,255)	(13,714)	0	457	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@6600 05/19/2028 6600. CALL BHF50AR11	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/19/2028	420	2,769,360	6600	0	(275,628)	0	(332,424)	^	(332,424)	(58,937)	0	2,141	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2100 04/17/2026 2100. CALL BHF50AR29	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/17/2026	910	1,910,433	2100	0	(183,855)	0	(215,919)		(215,919)	(32,064)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2400 05/15/2026 2400. CALL BHF50AR37	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/15/2026	422	1,012,704	2400	0	(35,656)	0	(40,774)		(40,774)	(5,118)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@12800 05/16/2031 12800 CALL BHF50AR52	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	121	1,548,800	12800	0	(6,043)	0	(14,663)	^	(14,663)	(8,706)	0	86	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@12800 05/16/2031 12800 CALL BHF50AR60	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	179	2,289,408	12800	0	(8,933)	0	(21,675)	^	(21,675)	(12,870)	0	128	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@6800 05/19/2028 6800. CALL BHF50AR86	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/19/2028	200	1,358,640	6800	0	(112,560)	0	(137,274)	^	(137,274)	(25,589)	0	875	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7400 05/16/2031 7400. CALL BHF50ARN3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	1,994	14,758,634	7400	0	(2,007,045)	0	(2,256,129)	^	(2,256,129)	(277,753)	0	28,669	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2100 04/17/2026 2100. CALL BHF50ARU7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/17/2026	104	219,030	2100	0	(21,078)	0	(24,754)		(24,754)	(3,676)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7000 05/19/2028 7000. CALL BHF50ARV5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/19/2028	204	1,427,370	7000	0	(97,312)	0	(120,415)	^	(120,415)	(23,859)	0	756	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2600 05/19/2028 2600. CALL BHF50AS77	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/19/2028	105	273,104	2600	0	(20,052)	0	(21,864)		(21,864)	(1,812)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5600 03/20/2026 5600. CALL BHF50ASN2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	03/20/2026	124	692,720	5600	0	(81,546)	0	(109,392)		(109,392)	(27,846)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2100 05/15/2026 2100. CALL BHF50ASW2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/15/2026	207	435,099	2100	0	(43,845)	0	(51,188)		(51,188)	(7,343)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@13200 05/16/2031 13200 CALL BHF50AT35	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	726	9,577,920	13200	0	(30,529)	0	(75,026)	^	(75,026)	(44,933)	0	436	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF50ATM3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	136	709,072	5200	0	(139,629)	0	(172,175)	^	(172,175)	(33,119)	0	573	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@5800 11/21/2025 5800. CALL BHF50ATN1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	11/21/2025	212	1,228,208	5800	0	(85,058)	0	(126,483)		(126,483)	(41,425)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26RTYC@2100 05/15/2026 2100. CALL BHF50ATS0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/15/2026	1,425	2,992,605	2100	0	(301,570)	0	(352,072)		(352,072)	(50,502)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25RTYC@2900 11/21/2025 2900. CALL BHF50ATY7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	11/21/2025	143	413,801	2900	0	(167)	0	(460)		(460)	(293)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@20800 05/15/2026 20800 CALL BHF50AUK5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	05/15/2026	46	959,920	20800	0	(114,123)	0	(158,747)		(158,747)	(44,624)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6600 04/21/2028 6600. CALL BHF50AUU3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	04/21/2028	479	3,161,466	6600	0	(306,605)	0	(371,000)	^	(371,000)	(66,734)	0	2,339	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@4800 04/17/2026 4800. CALL BHF50AUZ2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	217	1,042,752	4800	0	(290,145)	0	(346,567)	^	(346,567)	(57,582)	0	1,160	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5200 04/17/2026 5200. CALL BHF50AV24	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	153	793,936	5200	0	(153,059)	0	(189,711)	^	(189,711)	(37,264)	0	612	0	0		0005
CALL OPTION FEB26RTYC@2900 APR27NDXC@17600 04/16/2027 17600 CALL BHF50AV73	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/16/2027	57	996,512	17600	0	(317,976)	0	(387,991)		(387,991)	(70,015)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28MXEAC@3000 04/21/2028 3000. CALL BHF50AV81	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/21/2028	109	326,400	3000	0	(15,182)	0	(17,432)		(17,432)	(2,250)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF50AVB4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	1,600	8,321,300	5200	0	(1,638,620)	0	(2,020,564)	^	(2,020,564)	(388,667)	0	6,723	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF50AVD0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	122	635,596	5200	0	(125,156)	0	(154,328)	^	(154,328)	(29,685)	0	513	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@3500 04/18/2031 3500. CALL BHF50AVG3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/18/2031	159	555,765	3500	0	(24,431)	0	(27,842)		(27,842)	(3,411)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR28RTYC@2500 04/21/2028 2500. CALL BHF50AVK4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/21/2028	200	500,900	2500	0	(43,785)	0	(47,915)		(47,915)	(4,130)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@18400 05/15/2026 18400 CALL BHF50AVU2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	05/15/2026	59	1,082,656	18400	0	(243,276)	0	(314,664)		(314,664)	(71,388)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25RTYC@3000 11/21/2025 3000. CALL BHF50AVV0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	11/21/2025	140	419,820	3000	0	(41)	0	(315)		(315)	(274)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28MXEAC@2900 04/21/2028 2900. CALL BHF50AVY4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/21/2028	103	299,918	2900	0	(18,013)	0	(20,521)		(20,521)	(2,508)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2200 04/17/2026 2200. CALL BHF50AW23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/17/2026	1,275	2,805,748	2200	0	(192,972)	0	(225,883)		(225,883)	(32,911)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6000 04/17/2026 6000. CALL BHF50AW49	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	3,228	19,368,360	6000	0	(1,373,812)	0	(1,933,824)	^	(1,933,824)	(565,506)	0	5,494	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2400 04/21/2028 2400. CALL BHF50AW72	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/21/2028	358	858,672	2400	0	(91,599)	0	(100,199)		(100,199)	(8,600)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6800 04/21/2028 6800. CALL BHF50AW98	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	04/21/2028	206	1,399,508	6800	0	(112,525)	0	(137,710)	^	(137,710)	(26,044)	0	859	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@7000 04/21/2028 7000. CALL BHF50AWB3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	04/21/2028	254	1,776,110	7000	0	(116,963)	0	(145,272)	^	(145,272)	(29,201)	0	892	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@8000 04/21/2028 8000. CALL BHF50AWC1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	04/21/2028	149	1,192,400	8000	0	(23,837)	0	(32,193)	^	(32,193)	(8,538)	0	182	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6400 04/21/2028 6400. CALL BHF50AWJ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	04/21/2028	430	2,751,808	6400	0	(318,358)	0	(381,358)	^	(381,358)	(65,429)	0	2,429	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR26SPXC@5800 04/17/2026 5800. CALL BHF50AWP2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	7,686	44,581,352	5800	0	(4,268,463)	0	(5,761,901)	^	(5,761,901)	(1,510,507)	0	17,069	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5800 04/17/2026 5800. CALL BHF50AWQ0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	309	1,790,924	5800	0	(171,471)	0	(231,465)	^	(231,465)	(60,680)	0	686	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@7200 04/21/2028 7200. CALL BHF50AWT4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	04/21/2028	242	1,745,928	7200	0	(92,968)	0	(117,259)	^	(117,259)	(25,000)	0	709	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2300 04/21/2028 2300. CALL BHF50AWV9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/21/2028	181	415,403	2300	0	(53,794)	0	(58,896)		(58,896)	(5,102)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6400 04/17/2026 6400. CALL BHF50AWX5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	1,263	8,081,152	6400	0	(266,328)	0	(420,602)	^	(420,602)	(155,339)	0	1,065	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6200 04/17/2026 6200. CALL BHF50AWY3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	1,871	11,598,340	6200	0	(579,222)	0	(857,748)	^	(857,748)	(280,842)	0	2,316	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5800 04/17/2026 5800. CALL BHF50AWZ0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	142	824,296	5800	0	(78,924)	0	(106,538)	^	(106,538)	(27,930)	0	316	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2400 04/17/2026 2400. CALL BHF50AX06	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/17/2026	155	372,768	2400	0	(11,857)	0	(13,641)		(13,641)	(1,784)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6600 04/17/2026 6600. CALL BHF50AX14	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	130	859,056	6600	0	(17,316)	0	(29,519)	^	(29,519)	(12,272)	0	69	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2300 04/17/2026 2300. CALL BHF50AX63	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/17/2026	555	1,277,489	2300	0	(60,803)	0	(70,527)		(70,527)	(9,724)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2600 04/21/2028 2600. CALL BHF50AX89	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/21/2028	223	580,606	2600	0	(41,377)	0	(45,152)		(45,152)	(3,775)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR26MXEAC@2700 04/17/2026 2700. CALL BHF50AXE6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/17/2026	665	1,794,852	2700	0	(63,970)	0	(89,308)		(89,308)	(25,338)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6200 04/17/2026 6200. CALL BHF50AXG1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	126	778,162	6200	0	(38,861)	0	(57,548)	^	(57,548)	(18,842)	0	155	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2800 04/17/2026 2800. CALL BHF50AX09	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/17/2026	270	755,384	2800	0	(16,486)	0	(22,666)		(22,666)	(6,180)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@7600 04/18/2031 7600. CALL BHF50AXR7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	605	4,595,036	7600	0	(549,908)	0	(621,821)	^	(621,821)	(79,671)	0	7,758	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6600 04/17/2026 6600. CALL BHF50AXS5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	738	4,873,572	6600	0	(98,242)	0	(167,475)	^	(167,475)	(69,626)	0	393	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6400 04/17/2026 6400. CALL BHF50AXV8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	204	1,308,096	6400	0	(43,110)	0	(68,082)	^	(68,082)	(25,144)	0	172	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26NDXC@23200 04/17/2026 23200 CALL BHF50AXZ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/17/2026	53	1,223,800	23200	0	(58,469)	0	(91,805)		(91,805)	(33,336)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@7200 04/18/2031 7200. CALL BHF50AY47	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	1,600	11,523,528	7200	0	(1,716,941)	0	(1,923,945)	^	(1,923,945)	(231,228)	0	24,224	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2300 04/17/2026 2300. CALL BHF50AY96	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/17/2026	168	387,320	2300	0	(57,563)	0	(72,467)		(72,467)	(14,904)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2400 04/17/2026 2400. CALL BHF50AYC9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	04/17/2026	319	766,128	2400	0	(24,369)	0	(28,036)		(28,036)	(3,667)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2600 04/17/2026 2600. CALL BHF50AYK1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/17/2026	426	1,107,158	2600	0	(60,830)	0	(83,704)		(83,704)	(22,874)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31RTYC@2800 04/18/2031 2800. CALL BHF50AYS4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/18/2031	416	1,165,808	2800	0	(134,425)	0	(144,010)		(144,010)	(9,585)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@3300 04/18/2031 3300. CALL BHF50AYT2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/18/2031	107	353,826	3300	0	(23,913)	0	(26,419)		(26,419)	(2,506)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@3000 04/18/2031 3000. CALL BHF50AZ04	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/18/2031	490	1,470,150	3000	0	(156,477)	0	(172,906)		(172,906)	(16,429)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@7400 04/18/2031 7400. CALL BHF50AZ20	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	1,289	9,538,304	7400	0	(1,275,356)	0	(1,434,580)	^	(1,434,580)	(177,217)	0	17,993	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@3100 04/18/2031 3100. CALL BHF50AZ46	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/18/2031	524	1,625,578	3100	0	(149,143)	0	(164,683)		(164,683)	(15,540)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@4200 04/18/2031 4200. CALL BHF50AZ61	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/18/2031	114	479,472	4200	0	(8,144)	0	(10,729)		(10,729)	(2,585)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9600 04/18/2031 9600. CALL BHF50AZ87	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	512	4,918,560	9600	0	(163,781)	0	(212,981)	^	(212,981)	(51,511)	0	2,311	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9600 04/18/2031 9600. CALL BHF50AZ95	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	528	5,065,536	9600	0	(168,672)	0	(219,342)	^	(219,342)	(53,050)	0	2,380	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@7000 04/18/2031 7000. CALL BHF50AZN4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	1,000	6,999,160	7000	0	(1,159,264)	0	(1,294,371)	^	(1,294,371)	(151,463)	0	16,356	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@4600 04/18/2031 4600. CALL BHF50B034	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/18/2031	147	675,832	4600	0	(6,889)	0	(9,698)		(9,698)	(2,809)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9200 04/18/2031 9200. CALL BHF50B075	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	205	1,888,668	9200	0	(83,272)	0	(101,403)	^	(101,403)	(19,306)	0	1,175	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31SPXC@9200 04/18/2031 9200. CALL BHF50B0A8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	128	1,180,176	9200	0	(52,034)	0	(63,363)	^	(63,363)	(12,063)	0	734	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@36800 04/18/2031 36800 CALL BHF50B0C4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/18/2031	55	2,035,040	36800	0	(83,130)	0	(113,985)		(113,985)	(30,855)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@40000 04/18/2031 40000 CALL BHF50B0R1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/18/2031	45	1,804,400	40000	0	(47,372)	0	(71,532)		(71,532)	(24,160)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10400 04/18/2031 10400 CALL BHF50B0S9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	169	1,752,504	10400	0	(32,452)	0	(50,855)	^	(50,855)	(18,861)	0	458	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31MXEAC@3200 04/18/2031 3200. CALL BHF50B0X8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/18/2031	215	687,392	3200	0	(54,204)	0	(59,747)		(59,747)	(5,543)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28MXEAC@3100 04/21/2028 3100. CALL BHF50B0Z3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/21/2028	106	327,484	3100	0	(11,636)	0	(13,453)		(13,453)	(1,817)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@7800 04/18/2031 7800. CALL BHF50B125	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	299	2,329,002	7800	0	(248,759)	0	(282,996)	^	(282,996)	(37,747)	0	3,510	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@13200 04/18/2031 13200 CALL BHF50B133	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	178	2,347,884	13200	0	(7,134)	0	(17,269)	^	(17,269)	(10,236)	0	101	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@3800 04/18/2031 3800. CALL BHF50B141	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	04/18/2031	115	437,000	3800	0	(12,697)	0	(15,429)		(15,429)	(2,732)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@4600 04/18/2031 4600. CALL BHF50B158	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	04/18/2031	108	496,754	4600	0	(5,064)	0	(7,129)		(7,129)	(2,065)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@8400 04/18/2031 8400. CALL BHF50B174	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	135	1,130,136	8400	0	(84,240)	0	(98,124)	^	(98,124)	(15,073)	0	1,189	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31RTYC@2600 04/18/2031 2600. CALL BHF50B1A7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2025	04/18/2031	725	1,884,870	2600	0	(283,869)	0	(303,386)		(303,386)	(19,517)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10000 04/18/2031 10000 CALL BHF50B1G4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	141	1,412,600	10000	0	(35,185)	0	(50,058)	^	(50,058)	(15,369)	0	496	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@13200 04/18/2031 13200 CALL BHF50B1K5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	549	7,240,728	13200	0	(22,000)	0	(53,255)	^	(53,255)	(31,565)	0	310	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12800 04/18/2031 12800 CALL BHF50B1M1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	242	3,097,984	12800	0	(11,495)	0	(27,632)	^	(27,632)	(16,299)	0	162	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@13200 04/18/2031 13200 CALL BHF50B1N9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	510	6,732,000	13200	0	(20,454)	0	(49,513)	^	(49,513)	(29,348)	0	289	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@12800 04/18/2031 12800 CALL BHF50B1P4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	133	1,696,256	12800	0	(6,294)	0	(15,129)	^	(15,129)	(8,924)	0	89	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31NDXC@35200 04/18/2031 35200 CALL BHF50B1Q2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/18/2031	47	1,651,232	35200	0	(84,070)	0	(110,200)		(110,200)	(26,130)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@13200 04/18/2031 13200 CALL BHF50B1U3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	513	6,773,976	13200	0	(20,582)	0	(49,822)	^	(49,822)	(29,530)	0	290	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2700 04/18/2031 2700. CALL BHF50B208	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2025	04/18/2031	867	2,341,413	2700	0	(308,685)	0	(330,428)		(330,428)	(21,743)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6400 05/15/2026 6400. CALL BHF50B240	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	1,749	11,191,744	6400	0	(410,222)	0	(629,173)	^	(629,173)	(220,634)	0	1,683	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@9600 05/16/2031 9600. CALL BHF50B265	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	769	7,382,016	9600	0	(255,391)	0	(330,675)	^	(330,675)	(78,932)	0	3,648	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@9600 05/16/2031 9600. CALL BHF50B273	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	597	5,730,528	9600	0	(198,254)	0	(256,695)	^	(256,695)	(61,273)	0	2,832	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@3000 05/15/2026 3000. CALL BHF50B281	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/15/2026	140	421,290	3000	0	(3,307)	0	(4,287)		(4,287)	(980)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6200 05/15/2026 6200. CALL BHF50B2A6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	2,672	16,564,354	6200	0	(894,702)	0	(1,297,137)	^	(1,297,137)	(406,106)	0	3,671	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF50B201	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	12,678	73,531,878	5800	0	(7,359,411)	0	(9,819,236)	^	(9,819,236)	(2,490,018)	0	30,193	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2900 05/15/2026 2900. CALL BHF50B2S7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/15/2026	201	582,697	2900	0	(7,880)	0	(10,665)		(10,665)	(2,785)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF50B2T5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	482	2,794,382	5800	0	(279,676)	0	(373,156)	^	(373,156)	(94,627)	0	1,147	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2200 05/15/2026 2200. CALL BHF50B2V0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	05/15/2026	1,835	4,036,846	2200	0	(295,056)	0	(343,312)		(343,312)	(48,256)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2300 05/15/2026 2300. CALL BHF50B2X6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	05/15/2026	865	1,989,592	2300	0	(102,507)	0	(118,230)		(118,230)	(15,723)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF50B2Y4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	4,269	25,611,360	6000	0	(1,925,994)	0	(2,668,876)	^	(2,668,876)	(750,784)	0	7,902	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@6200 05/19/2028 6200. CALL BHF50B2Z1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/13/2025	05/19/2028	123	762,786	6200	0	(106,290)	0	(125,841)	^	(125,841)	(20,377)	0	826	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2800 05/15/2026 2800. CALL BHF50B372	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/15/2026	359	1,005,956	2800	0	(22,803)	0	(32,171)		(32,171)	(9,368)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@7000 05/16/2031 7000. CALL BHF50B3A5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	1,344	9,406,040	7000	0	(1,580,492)	0	(1,763,881)	^	(1,763,881)	(205,965)	0	22,576	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7600 05/16/2031 7600. CALL BHF50B3D9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	760	5,775,924	7600	0	(704,032)	0	(795,449)	^	(795,449)	(101,473)	0	10,056	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@9600 05/16/2031 9600. CALL BHF50B3K3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	159	1,522,464	9600	0	(52,671)	0	(68,197)	^	(68,197)	(16,278)	0	752	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6200 05/15/2026 6200. CALL BHF50B3L1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	310	1,922,186	6200	0	(103,823)	0	(150,522)	^	(150,522)	(47,125)	0	426	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2700 05/15/2026 2700. CALL BHF50B3U1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/15/2026	1,006	2,715,390	2700	0	(99,535)	0	(140,266)		(140,266)	(40,731)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2800 05/16/2031 2800. CALL BHF50B3Y3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	533	1,491,896	2800	0	(174,843)	0	(187,035)		(187,035)	(12,192)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2600 05/16/2031 2600. CALL BHF50B414	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	755	1,961,830	2600	0	(299,594)	0	(319,736)		(319,736)	(20,142)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3000 05/16/2031 3000. CALL BHF50B422	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/16/2031	622	1,865,610	3000	0	(198,668)	0	(222,332)		(222,332)	(23,664)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2900 05/16/2031 2900. CALL BHF50B489	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/16/2031	110	318,014	2900	0	(39,156)	0	(43,772)		(43,772)	(4,616)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2300 05/19/2028 2300. CALL BHF50B4F3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/19/2028	178	408,802	2300	0	(54,021)	0	(59,089)		(59,089)	(5,068)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7200 05/16/2031 7200. CALL BHF50B4H9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	1,891	13,616,712	7200	0	(2,060,738)	0	(2,307,904)	^	(2,307,904)	(276,602)	0	29,436	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31RTYC@2500 05/16/2031 2500. CALL BHF50B4J5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	446	1,113,825	2500	0	(193,906)	0	(206,875)		(206,875)	(12,969)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10400 05/16/2031 10400 CALL BHF50B4R7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	243	2,529,904	10400	0	(49,113)	0	(76,417)	^	(76,417)	(28,006)	0	702	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@13200 05/16/2031 13200 CALL BHF50B4U0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	594	7,836,180	13200	0	(24,977)	0	(61,382)	^	(61,382)	(36,762)	0	357	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6600 05/15/2026 6600. CALL BHF50B4V8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	1,060	6,997,188	6600	0	(162,772)	0	(266,804)	^	(266,804)	(104,700)	0	668	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6600 05/15/2026 6600. CALL BHF50B4X4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	133	875,952	6600	0	(20,377)	0	(33,400)	^	(33,400)	(13,107)	0	84	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@13200 05/16/2031 13200 CALL BHF50B521	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	597	7,884,492	13200	0	(25,131)	0	(61,761)	^	(61,761)	(36,989)	0	359	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2600 05/15/2026 2600. CALL BHF50B539	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/15/2026	620	1,611,740	2600	0	(89,836)	0	(124,430)		(124,430)	(34,594)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3300 05/16/2031 3300. CALL BHF50B596	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/16/2031	142	467,313	3300	0	(31,704)	0	(35,520)		(35,520)	(3,816)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2500 05/15/2026 2500. CALL BHF50B5A3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/15/2026	117	292,650	2500	0	(6,825)	0	(7,898)		(7,898)	(1,073)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3200 05/16/2031 3200. CALL BHF50B5J4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/16/2031	288	921,120	3200	0	(72,803)	0	(81,369)		(81,369)	(8,566)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3100 05/16/2031 3100. CALL BHF50B5L9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/16/2031	593	1,839,478	3100	0	(168,947)	0	(189,105)		(189,105)	(20,158)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@7800 05/16/2031 7800. CALL BHF50B5R6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	314	2,445,768	7800	0	(266,475)	0	(302,845)	^	(302,845)	(40,176)	0	3,806	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2300 05/15/2026 2300. CALL BHF50M6E0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	05/15/2026	106	244,559	2300	0	(36,966)	0	(45,812)		(45,812)	(8,846)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF50M6F7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	133	716,526	5400	0	(119,333)	0	(145,212)	^	(145,212)	(26,369)	0	490	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@23200 05/15/2026 23200 CALL BHF50M6G5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/15/2026	55	1,275,768	23200	0	(68,213)	0	(102,210)		(102,210)	(33,997)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV27SPXC@6600 11/19/2027 6600. CALL BHF50M6N0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	11/19/2027	121	797,214	6600	0	(66,715)	0	(81,215)		(81,215)	(14,500)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2100 02/21/2031 2100. CALL BHF50M6Y6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	02/21/2031	100	210,630	2100	0	(59,083)	0	(63,881)		(63,881)	(4,798)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6200 04/21/2028 6200. CALL BHF50M717	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/21/2028	122	754,974	6200	0	(104,992)	0	(122,134)		(122,134)	(17,142)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@7400 04/21/2028 7400. CALL BHF50M725	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/21/2028	121	893,846	7400	0	(39,129)	0	(48,457)		(48,457)	(9,328)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5800 04/17/2026 5800. CALL BHF50M741	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/17/2026	1,218	7,066,952	5800	0	(708,948)	0	(913,348)	^	(913,348)	(207,235)	0	2,835	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6000 04/17/2026 6000. CALL BHF50M774	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/17/2026	729	4,372,740	6000	0	(327,084)	0	(436,583)	^	(436,583)	(110,807)	0	1,308	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6200 04/17/2026 6200. CALL BHF50M782	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/17/2026	403	2,498,166	6200	0	(132,657)	0	(184,748)	^	(184,748)	(52,621)	0	530	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR26RTYC@2200 04/17/2026 2200. CALL BHF50M7C3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/17/2026	250	549,912	2200	0	(35,985)	0	(44,273)		(44,273)	(8,288)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2300 04/17/2026 2300. CALL BHF50M7E9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/17/2026	137	315,951	2300	0	(14,181)	0	(17,443)		(17,443)	(3,262)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2600 04/17/2026 2600. CALL BHF50M7F6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	04/17/2026	119	308,256	2600	0	(17,488)	0	(23,304)		(23,304)	(5,816)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2700 04/17/2026 2700. CALL BHF50M7J8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	04/17/2026	117	315,954	2700	0	(11,691)	0	(15,721)		(15,721)	(4,030)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6800 04/17/2026 6800. CALL BHF50M7L3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/17/2026	131	888,624	6800	0	(11,366)	0	(18,698)	^	(18,698)	(7,377)	0	45	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6400 04/17/2026 6400. CALL BHF50M7M1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/17/2026	180	1,148,992	6400	0	(40,767)	0	(59,801)	^	(59,801)	(19,197)	0	163	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2800 04/17/2026 2800. CALL BHF50M7N9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	04/17/2026	103	287,756	2800	0	(6,534)	0	(8,634)		(8,634)	(2,100)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26MXEAC@2900 04/17/2026 2900. CALL BHF50M7P4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	04/17/2026	106	306,298	2900	0	(4,038)	0	(5,070)		(5,070)	(1,032)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@7400 04/18/2031 7400. CALL BHF50M7U3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/18/2031	253	1,870,276	7400	0	(249,709)	0	(281,293)	^	(281,293)	(35,107)	0	3,523	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@7200 04/18/2031 7200. CALL BHF50M840	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/18/2031	173	1,243,368	7200	0	(185,203)	0	(207,588)	^	(207,588)	(24,998)	0	2,613	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@18400 05/15/2026 18400 CALL BHF50M8M0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/15/2026	48	879,704	18400	0	(200,206)	0	(255,674)		(255,674)	(55,468)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31RTYC@3800 04/18/2031 3800. CALL BHF50M8P3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/18/2031	101	384,332	3800	0	(10,779)	0	(13,570)		(13,570)	(2,791)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF50M8Q1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	525	2,730,572	5200	0	(554,688)	0	(663,020)	^	(663,020)	(110,608)	0	2,276	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@9600 05/16/2031 9600. CALL BHF50M9B3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/16/2031	164	1,574,112	9600	0	(54,378)	0	(70,512)	^	(70,512)	(16,911)	0	777	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5800 05/15/2026 5800. CALL BHF50M9F4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	3,821	22,162,670	5800	0	(2,320,106)	0	(2,959,492)	^	(2,959,492)	(648,904)	0	9,518	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF50M9G2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	4,313	25,880,820	6000	0	(2,049,058)	0	(2,696,908)	^	(2,696,908)	(656,256)	0	8,406	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2200 05/15/2026 2200. CALL BHF50M9H0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/15/2026	1,192	2,622,928	2200	0	(183,510)	0	(223,067)		(223,067)	(39,557)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2300 05/15/2026 2300. CALL BHF50M9K3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/15/2026	705	1,620,511	2300	0	(79,265)	0	(96,299)		(96,299)	(17,034)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2800 05/15/2026 2800. CALL BHF50M9N7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	05/15/2026	262	733,460	2800	0	(17,404)	0	(23,456)		(23,456)	(6,052)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF50M9T4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	123	638,248	5200	0	(129,654)	0	(154,976)	^	(154,976)	(25,854)	0	532	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2700 05/15/2026 2700. CALL BHF50M9V9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	05/15/2026	603	1,628,343	2700	0	(61,938)	0	(84,113)		(84,113)	(22,175)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2600 05/15/2026 2600. CALL BHF50M9Z0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	05/15/2026	675	1,754,168	2600	0	(101,026)	0	(135,425)		(135,425)	(34,399)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26SPXC@6400 05/15/2026 6400. CALL BHF50MA13	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	911	5,828,736	6400	0	(229,448)	0	(327,672)	^	(327,672)	(99,165)	0	941	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6200 05/15/2026 6200. CALL BHF50MA39	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	2,063	12,789,236	6200	0	(733,319)	0	(1,001,493)	^	(1,001,493)	(271,183)	0	3,009	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@3500 05/16/2031 3500. CALL BHF50MA47	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/16/2031	134	469,385	3500	0	(20,469)	0	(24,075)		(24,075)	(3,606)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7200 05/16/2031 7200. CALL BHF50MA70	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/16/2031	704	5,066,352	7200	0	(769,248)	0	(858,717)	^	(858,717)	(100,457)	0	10,988	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7000 05/16/2031 7000. CALL BHF50MA96	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/16/2031	373	2,611,490	7000	0	(440,619)	0	(489,737)	^	(489,737)	(55,412)	0	6,294	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2600 05/16/2031 2600. CALL BHF50MAA3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/16/2031	119	310,102	2600	0	(46,344)	0	(50,540)		(50,540)	(4,196)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2500 05/16/2031 2500. CALL BHF50MAC9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/16/2031	104	260,800	2500	0	(44,516)	0	(48,441)		(48,441)	(3,925)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2100 04/17/2026 2100. CALL BHF50MAH8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/17/2026	439	922,005	2100	0	(85,280)	0	(104,205)		(104,205)	(18,925)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2700 05/16/2031 2700. CALL BHF50MAM7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/16/2031	200	540,162	2700	0	(70,610)	0	(77,274)		(77,274)	(6,664)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5000 05/21/2027 5000. CALL BHF50MAT2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/21/2027	206	1,029,500	5000	0	(295,851)	0	(338,939)		(338,939)	(43,088)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2400 05/19/2028 2400. CALL BHF50MAV7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/19/2028	124	298,200	2400	0	(31,774)	0	(35,582)		(35,582)	(3,808)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY28SPXC@6600 05/19/2028 6600. CALL BHF50MAX3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/19/2028	226	1,493,514	6600	0	(151,892)	0	(178,762)		(178,762)	(26,870)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2500 05/19/2028 2500. CALL BHF50MAY1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/19/2028	173	431,450	2500	0	(37,677)	0	(42,336)		(42,336)	(4,659)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2400 05/15/2026 2400. CALL BHF50MB12	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/15/2026	162	388,776	2400	0	(12,966)	0	(15,653)		(15,653)	(2,687)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5200 05/21/2027 5200. CALL BHF50MB46	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/21/2027	149	773,916	5200	0	(191,851)	0	(221,740)		(221,740)	(29,889)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@6800 05/19/2028 6800. CALL BHF50MB61	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/19/2028	279	1,898,084	6800	0	(161,017)	0	(191,237)		(191,237)	(30,220)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7000 05/19/2028 7000. CALL BHF50MB87	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/19/2028	230	1,612,100	7000	0	(112,793)	0	(135,626)		(135,626)	(22,833)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7400 05/16/2031 7400. CALL BHF50MBB0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/16/2031	865	6,402,702	7400	0	(872,821)	0	(978,788)	^	(978,788)	(118,434)	0	12,467	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2600 05/19/2028 2600. CALL BHF50MBL8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/19/2028	202	524,836	2600	0	(37,396)	0	(42,018)		(42,018)	(4,622)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1900 05/15/2026 1900. CALL BHF50MBR5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/15/2026	341	647,862	1900	0	(112,580)	0	(133,041)		(133,041)	(20,461)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2800 05/16/2031 2800. CALL BHF50MBX2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/16/2031	303	847,588	2800	0	(96,810)	0	(106,261)		(106,261)	(9,451)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7600 05/16/2031 7600. CALL BHF50MBY0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/16/2031	303	2,303,560	7600	0	(281,243)	0	(317,247)	^	(317,247)	(40,021)	0	4,017	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26SPXC@6600 05/15/2026 6600. CALL BHF50MC52	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	424	2,800,248	6600	0	(71,145)	0	(106,771)	^	(106,771)	(35,918)	0	292	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@13200 05/16/2031 13200 CALL BHF50MC94	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/16/2031	134	1,770,120	13200	0	(3,568)	0	(13,844)	^	(13,844)	(10,327)	0	51	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7200 05/19/2028 7200. CALL BHF50MCC7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/19/2028	321	2,308,968	7200	0	(131,635)	0	(160,358)		(160,358)	(28,723)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6800 05/15/2026 6800. CALL BHF50MCF0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	131	893,384	6800	0	(13,725)	0	(21,594)	^	(21,594)	(7,925)	0	56	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5200 04/17/2026 5200. CALL BHF50MCL7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	04/17/2026	145	755,872	5200	0	(150,491)	0	(180,614)	^	(180,614)	(30,725)	0	602	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2100 05/15/2026 2100. CALL BHF50MCM5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/15/2026	1,973	4,144,203	2100	0	(403,389)	0	(487,554)		(487,554)	(84,165)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR27SPXC@5200 04/16/2027 5200. CALL BHF50MCR4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	04/16/2027	121	627,744	5200	0	(153,109)	0	(177,431)		(177,431)	(24,322)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7400 05/19/2028 7400. CALL BHF50MCY9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/19/2028	171	1,264,364	7400	0	(58,006)	0	(71,517)		(71,517)	(13,511)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7800 05/16/2031 7800. CALL BHF50MD51	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/16/2031	229	1,782,690	7800	0	(194,417)	0	(220,743)	^	(220,743)	(29,103)	0	2,777	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@13600 05/16/2031 13600 CALL BHF50MDE2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/16/2031	191	2,595,288	13600	0	(3,637)	0	(16,808)	^	(16,808)	(13,223)	0	52	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@13600 05/16/2031 13600 CALL BHF50MDF9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/16/2031	212	2,882,384	13600	0	(4,039)	0	(18,667)	^	(18,667)	(14,686)	0	58	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY27SPXC@6000 05/21/2027 6000. CALL BHF50MDJ1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/21/2027	173	1,039,500	6000	0	(130,704)	0	(157,748)		(157,748)	(27,044)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR30SPXC@5200 04/22/2030 5200. CALL BHF518ZW8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/22/2030	121	629,356	5200	0	(224,446)	0	(250,830)		(250,830)	(26,384)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5400 05/21/2027 5400. CALL BHF519020	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	316	1,704,564	5400	0	(349,680)	0	(422,222)		(422,222)	(72,542)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2700 04/21/2028 2700. CALL BHF5190B0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/21/2028	136	367,470	2700	0	(19,606)	0	(23,212)		(23,212)	(3,606)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27NDXC@20000 05/21/2027 20000 CALL BHF5190D6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	90	1,798,000	20000	0	(373,264)	0	(463,473)		(463,473)	(90,209)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27MXEAC@2200 05/21/2027 2200. CALL BHF5190H7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/21/2027	159	349,822	2200	0	(85,591)	0	(90,121)		(90,121)	(4,530)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF5190L8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/15/2026	2,218	11,977,956	5400	0	(1,903,032)	0	(2,428,471)		(2,428,471)	(525,439)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@7200 04/21/2028 7200. CALL BHF5190M6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/21/2028	136	977,040	7200	0	(49,381)	0	(65,447)		(65,447)	(16,066)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2800 04/18/2031 2800. CALL BHF5190N4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/18/2031	118	329,028	2800	0	(39,019)	0	(40,644)		(40,644)	(1,625)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR27RTYC@1900 04/16/2027 1900. CALL BHF5190Y0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/16/2027	116	220,742	1900	0	(48,249)	0	(55,233)		(55,233)	(6,984)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@1900 04/17/2026 1900. CALL BHF5190Z7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/17/2026	104	196,783	1900	0	(32,987)	0	(39,561)		(39,561)	(6,574)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN26RTYC@2300 01/16/2026 2300. CALL BHF519111	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/21/2025	01/16/2026	116	267,766	2300	0	(8,007)	0	(10,965)		(10,965)	(2,958)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@2200 05/21/2027 2200. CALL BHF5191B9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/21/2025	05/21/2027	213	468,820	2200	0	(53,783)	0	(63,057)		(63,057)	(9,274)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF5191E3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/15/2026	148	799,632	5400	0	(127,041)	0	(162,118)		(162,118)	(35,077)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2600 04/21/2028 2600. CALL BHF5191F0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/21/2025	04/21/2028	162	422,266	2600	0	(27,974)	0	(32,839)		(32,839)	(4,865)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1900 05/15/2026 1900. CALL BHF5191G8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/21/2025	05/15/2026	411	780,615	1900	0	(134,607)	0	(160,304)		(160,304)	(25,697)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2600 05/15/2026 2600. CALL BHF5191K9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/21/2025	05/15/2026	495	1,287,962	2600	0	(16,318)	0	(22,520)		(22,520)	(6,202)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5400 05/21/2027 5400. CALL BHF519106	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/21/2025	05/21/2027	262	1,414,314	5400	0	(290,141)	0	(350,331)		(350,331)	(60,190)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@1900 05/21/2027 1900. CALL BHF5191R4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/21/2025	05/21/2027	204	387,581	1900	0	(86,449)	0	(98,603)		(98,603)	(12,154)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2300 05/15/2026 2300. CALL BHF5191U7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	174	399,832	2300	0	(68,646)	0	(74,897)		(74,897)	(6,251)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5200 05/21/2027 5200. CALL BHF519236	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/21/2025	05/21/2027	697	3,622,476	5200	0	(870,329)	0	(1,037,873)		(1,037,873)	(167,544)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@20000 05/15/2026 20000 CALL BHF5192A0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/21/2025	05/15/2026	51	1,022,400	20000	0	(155,326)	0	(206,967)		(206,967)	(51,641)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26NDXC@21600 05/15/2026 21600 CALL BHF5192B8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	82	1,770,120	21600	0	(166,697)	0	(234,931)		(234,931)	(68,234)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@17600 04/18/2031 17600 CALL BHF5192M4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	872	15,344,560	17600	0	(4,469)	0	(14,579)	^	(14,579)	(10,173)	0	63	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@18400 04/18/2031 18400 CALL BHF5192Q5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	769	14,158,064	18400	0	(3,124)	0	(9,420)	^	(9,420)	(6,340)	0	44	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@3700 04/18/2031 3700. CALL BHF5192S1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/18/2031	104	385,392	3700	0	(13,299)	0	(15,279)		(15,279)	(1,980)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@16800 04/18/2031 16800 CALL BHF5192T9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	848	14,245,896	16800	0	(5,561)	0	(19,421)	^	(19,421)	(13,938)	0	78	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@2900 04/18/2031 2900. CALL BHF5192V4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/18/2031	108	314,418	2900	0	(32,613)	0	(34,000)		(34,000)	(1,387)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6400 05/15/2026 6400. CALL BHF5192X0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/15/2026	6,484	41,497,728	6400	0	(1,496,901)	0	(2,333,623)		(2,333,623)	(836,722)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@17600 04/18/2031 17600 CALL BHF5192Y8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	220	3,879,744	17600	0	(1,130)	0	(3,686)	^	(3,686)	(2,572)	0	16	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2200 05/15/2026 2200. CALL BHF5192Z5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	5,036	11,078,760	2200	0	(747,564)	0	(942,190)		(942,190)	(194,626)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@16800 03/21/2031 16800 CALL BHF519319	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	03/21/2031	305	5,127,360	16800	0	(899)	0	(6,331)	^	(6,331)	(5,445)	0	13	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2200 05/15/2026 2200. CALL BHF519327	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	164	360,778	2200	0	(24,345)	0	(30,683)		(30,683)	(6,338)	0	0	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3000 05/16/2031 3000. CALL BHF519335	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	443	1,329,930	3000	0	(148,838)	0	(158,493)		(158,493)	(9,655)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2800 05/15/2026 2800. CALL BHF5193A9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	545	1,526,308	2800	0	(45,499)	0	(48,812)		(48,812)	(3,313)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2700 05/15/2026 2700. CALL BHF519305	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	838	2,261,871	2700	0	(105,936)	0	(116,837)		(116,837)	(10,901)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6400 05/15/2026 6400. CALL BHF5193D3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/15/2026	193	1,235,008	6400	0	(44,548)	0	(69,450)		(69,450)	(24,902)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2900 05/15/2026 2900. CALL BHF519366	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	159	461,042	2900	0	(8,220)	0	(8,439)		(8,439)	(219)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@7600 04/18/2031 7600. CALL BHF5193H4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	130	986,252	7600	0	(93,322)	0	(133,224)	^	(133,224)	(41,219)	0	1,317	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2600 05/15/2026 2600. CALL BHF5193V3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	200	519,922	2600	0	(36,067)	0	(40,140)		(40,140)	(4,073)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@6800 04/21/2028 6800. CALL BHF5193Y7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/21/2028	172	1,170,688	6800	0	(90,393)	0	(114,885)		(114,885)	(24,492)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@7000 04/21/2028 7000. CALL BHF519400	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/21/2028	166	1,163,540	7000	0	(73,168)	0	(94,915)		(94,915)	(21,747)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@17600 03/21/2031 17600 CALL BHF519459	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	03/21/2031	434	7,642,272	17600	0	(971)	0	(6,529)	^	(6,529)	(5,572)	0	14	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@5200 05/16/2031 5200. CALL BHF5194N0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	131	683,592	5200	0	(2,686)	0	(3,260)		(3,260)	(574)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR31SPXC@13200 04/18/2031 13200 CALL BHF5194U4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	138	1,820,676	13200	0	(3,715)	0	(13,373)	^	(13,373)	(9,710)	0	52	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2600 05/16/2031 2600. CALL BHF519525	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	412	1,072,188	2600	0	(168,098)	0	(174,743)		(174,743)	(6,645)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@13600 04/18/2031 13600 CALL BHF519558	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	123	1,670,216	13600	0	(2,728)	0	(10,126)	^	(10,126)	(7,436)	0	38	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6200 05/15/2026 6200. CALL BHF519566	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/15/2026	1,911	11,848,262	6200	0	(630,097)	0	(928,126)		(928,126)	(298,029)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2600 05/15/2026 2600. CALL BHF519582	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	1,023	2,659,098	2600	0	(184,462)	0	(205,288)		(205,288)	(20,826)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28MXEAC@3100 05/19/2028 3100. CALL BHF5195A7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/19/2028	146	451,050	3100	0	(18,139)	0	(19,107)		(19,107)	(968)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@6000 04/17/2026 6000. CALL BHF5195C3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	04/17/2026	431	2,587,440	6000	0	(180,739)	0	(258,453)		(258,453)	(77,714)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@17600 04/18/2031 17600 CALL BHF5195E9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	373	6,565,856	17600	0	(1,912)	0	(6,238)	^	(6,238)	(4,353)	0	27	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@16000 03/21/2031 16000 CALL BHF5195G4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	03/21/2031	340	5,435,680	16000	0	(1,350)	0	(9,748)	^	(9,748)	(8,417)	0	19	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2700 05/16/2031 2700. CALL BHF5195M1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	584	1,575,774	2700	0	(216,758)	0	(225,424)		(225,424)	(8,666)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@7800 04/18/2031 7800. CALL BHF5195P4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	131	1,018,368	7800	0	(85,901)	0	(123,520)	^	(123,520)	(38,831)	0	1,212	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31RTYC@3700 05/16/2031 3700. CALL BHF5195R0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	115	426,055	3700	0	(15,145)	0	(17,335)		(17,335)	(2,190)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@16800 04/18/2031 16800 CALL BHF5195Z2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	681	11,446,848	16800	0	(4,469)	0	(15,606)	^	(15,606)	(11,200)	0	63	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@16800 04/18/2031 16800 CALL BHF519632	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	357	5,998,272	16800	0	(2,342)	0	(8,178)	^	(8,178)	(5,869)	0	33	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2300 05/15/2026 2300. CALL BHF519640	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	1,792	4,121,025	2300	0	(190,840)	0	(244,891)		(244,891)	(54,051)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@3000 05/15/2026 3000. CALL BHF519657	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	241	723,210	3000	0	(7,347)	0	(7,359)		(7,359)	(12)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@4000 05/16/2031 4000. CALL BHF519673	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	149	594,680	4000	0	(13,965)	0	(17,193)		(17,193)	(3,228)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@1800 05/21/2027 1800. CALL BHF519681	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	232	418,356	1800	0	(114,132)	0	(129,000)		(129,000)	(14,868)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7600 05/19/2028 7600. CALL BHF5196C2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	282	2,141,300	7600	0	(71,071)	0	(97,947)		(97,947)	(26,876)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6600 05/15/2026 6600. CALL BHF5196F5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	05/15/2026	1,723	11,370,612	6600	0	(260,611)	0	(433,687)		(433,687)	(173,076)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@24000 05/15/2026 24000 CALL BHF5196G3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	48	1,149,600	24000	0	(43,914)	0	(68,737)		(68,737)	(24,823)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6000 06/22/2026 6000. CALL BHF5196N8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	06/22/2026	403	2,417,340	6000	0	(191,232)	0	(265,645)		(265,645)	(74,413)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@10400 05/16/2031 10400 CALL BHF5196P3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	193	2,007,616	10400	0	(41,558)	0	(60,667)	^	(60,667)	(19,703)	0	594	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28MXEAC@3200 05/19/2028 3200. CALL BHF5196R9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/19/2028	160	512,896	3200	0	(15,561)	0	(16,550)		(16,550)	(989)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@3700 05/16/2031 3700. CALL BHF5196S7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	134	496,133	3700	0	(17,636)	0	(20,186)		(20,186)	(2,550)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2500 05/15/2026 2500. CALL BHF5196U2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	586	1,465,900	2500	0	(29,189)	0	(39,560)		(39,560)	(10,371)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@17600 03/21/2031 17600 CALL BHF5196Z1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	03/21/2031	272	4,794,944	17600	0	(609)	0	(4,096)	^	(4,096)	(3,495)	0	8	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2400 05/15/2026 2400. CALL BHF519723	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	910	2,183,976	2400	0	(67,230)	0	(87,933)		(87,933)	(20,703)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3100 05/16/2031 3100. CALL BHF519749	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	497	1,542,126	3100	0	(148,397)	0	(158,537)		(158,537)	(10,140)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10000 05/16/2031 10000 CALL BHF519756	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	167	1,671,500	10000	0	(45,868)	0	(61,485)	^	(61,485)	(16,272)	0	655	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6800 05/15/2026 6800. CALL BHF519780	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	05/15/2026	168	1,142,400	6800	0	(15,539)	0	(27,622)		(27,622)	(12,083)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3200 05/16/2031 3200. CALL BHF519798	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	469	1,501,120	3200	0	(123,766)	0	(132,604)		(132,604)	(8,838)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2200 06/18/2026 2200. CALL BHF5197A5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	06/18/2026	263	578,314	2200	0	(41,780)	0	(52,225)		(52,225)	(10,445)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@8400 05/16/2031 8400. CALL BHF5197B3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	176	1,476,720	8400	0	(115,048)	0	(131,274)	^	(131,274)	(17,869)	0	1,643	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2900 05/16/2031 2900. CALL BHF5197G2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	1,528	4,430,939	2900	0	(467,939)	0	(486,881)		(486,881)	(18,942)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF5197L1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/15/2026	619	3,715,140	6000	0	(275,393)	0	(387,277)		(387,277)	(111,884)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@5400 05/16/2031 5400. CALL BHF5197M9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	169	910,494	5400	0	(2,828)	0	(3,281)		(3,281)	(453)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF5197P2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/15/2026	14,567	87,400,800	6000	0	(6,478,731)	0	(9,110,867)		(9,110,867)	(2,632,136)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28MXEAC@2900 05/19/2028 2900. CALL BHF5197U1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/19/2028	108	312,417	2900	0	(21,050)	0	(21,835)		(21,835)	(785)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28MXEAC@2800 05/19/2028 2800. CALL BHF5197W7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/19/2028	140	392,812	2800	0	(33,477)	0	(34,713)		(34,713)	(1,236)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10000 05/16/2031 10000 CALL BHF519848	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	318	3,176,000	10000	0	(87,154)	0	(116,828)	^	(116,828)	(30,919)	0	1,245	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@7000 05/15/2026 7000. CALL BHF519871	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/15/2026	325	2,277,030	7000	0	(17,296)	0	(33,952)		(33,952)	(16,656)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10800 05/16/2031 10800 CALL BHF519889	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	444	4,790,124	10800	0	(74,453)	0	(119,000)	^	(119,000)	(45,610)	0	1,063	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10800 05/16/2031 10800 CALL BHF5198A4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	137	1,481,112	10800	0	(23,021)	0	(36,795)	^	(36,795)	(14,103)	0	329	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@8000 05/16/2031 8000. CALL BHF5198C0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	1,124	8,991,440	8000	0	(886,141)	0	(998,668)	^	(998,668)	(125,185)	0	12,658	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@13600 05/16/2031 13600 CALL BHF5198D8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	334	4,541,992	13600	0	(10,009)	0	(29,451)	^	(29,451)	(19,585)	0	143	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6800 05/15/2026 6800. CALL BHF5198G1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/15/2026	1,973	13,418,032	6800	0	(182,505)	0	(324,425)		(324,425)	(141,920)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7200 05/19/2028 7200. CALL BHF5198H9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	308	2,214,864	7200	0	(116,922)	0	(153,827)		(153,827)	(36,905)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7000 05/19/2028 7000. CALL BHF5198T3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	452	3,163,720	7000	0	(206,617)	0	(266,158)		(266,158)	(59,541)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6600 05/15/2026 6600. CALL BHF5198U0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/15/2026	285	1,880,406	6600	0	(43,098)	0	(71,720)		(71,720)	(28,622)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@3100 05/15/2026 3100. CALL BHF5198X4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	192	596,223	3100	0	(3,389)	0	(3,196)		(3,196)	193	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7400 05/16/2031 7400. CALL BHF5198Z9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	1,619	11,979,342	7400	0	(1,648,265)	0	(1,831,444)	^	(1,831,444)	(206,723)	0	23,544	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6400 06/22/2026 6400. CALL BHF519921	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	06/22/2026	389	2,488,384	6400	0	(100,263)	0	(153,385)		(153,385)	(53,122)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2800 05/19/2028 2800. CALL BHF519947	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	142	396,788	2800	0	(17,650)	0	(20,971)		(20,971)	(3,321)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@6800 05/19/2028 6800. CALL BHF519954	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	454	3,087,744	6800	0	(246,361)	0	(311,097)		(311,097)	(64,736)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@13600 05/16/2031 13600 CALL BHF519962	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	172	2,338,656	13600	0	(5,153)	0	(15,163)	^	(15,163)	(10,084)	0	74	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@13600 05/16/2031 13600 CALL BHF5199A3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	276	3,749,248	13600	0	(8,262)	0	(24,311)	^	(24,311)	(16,167)	0	118	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2600 05/19/2028 2600. CALL BHF5199F2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	636	1,654,250	2600	0	(113,061)	0	(132,439)		(132,439)	(19,378)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2800 05/16/2031 2800. CALL BHF5199K1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	1,518	4,249,084	2800	0	(512,363)	0	(532,701)		(532,701)	(20,338)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2400 05/15/2026 2400. CALL BHF5199M7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	129	308,760	2400	0	(9,505)	0	(12,432)		(12,432)	(2,927)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2700 05/19/2028 2700. CALL BHF5199P0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	410	1,106,649	2700	0	(61,141)	0	(72,216)		(72,216)	(11,075)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10000 05/16/2031 10000 CALL BHF5199R6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	677	6,767,300	10000	0	(185,705)	0	(248,934)	^	(248,934)	(65,882)	0	2,653	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2500 05/19/2028 2500. CALL BHF5199U9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	328	820,900	2500	0	(69,093)	0	(80,552)		(80,552)	(11,459)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3300 05/16/2031 3300. CALL BHF5199W5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	290	957,033	3300	0	(67,394)	0	(72,742)		(72,742)	(5,348)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7400 05/19/2028 7400. CALL BHF519A11	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	456	3,378,026	7400	0	(142,298)	0	(191,074)		(191,074)	(48,776)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@13200 05/16/2031 13200 CALL BHF519AF0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	309	4,082,100	13200	0	(11,694)	0	(31,963)	^	(31,963)	(20,436)	0	167	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY27SPXC@6000 05/21/2027 6000. CALL BHF519AK9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	214	1,284,120	6000	0	(153,649)	0	(194,864)		(194,864)	(41,215)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@8400 05/19/2028 8400. CALL BHF519AN3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	139	1,170,372	8400	0	(13,553)	0	(20,480)		(20,480)	(6,927)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7600 05/16/2031 7600. CALL BHF519A06	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	1,476	11,219,196	7600	0	(1,384,477)	0	(1,545,255)	^	(1,545,255)	(180,554)	0	19,776	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7800 05/16/2031 7800. CALL BHF519AW3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	2,601	20,283,900	7800	0	(2,239,672)	0	(2,511,960)	^	(2,511,960)	(304,280)	0	31,992	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14000 05/16/2031 14000 CALL BHF519B93	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	616	8,628,060	14000	0	(14,745)	0	(46,384)	^	(46,384)	(31,850)	0	211	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14000 05/16/2031 14000 CALL BHF519BA0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	541	7,567,000	14000	0	(12,932)	0	(40,680)	^	(40,680)	(27,933)	0	185	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14000 05/16/2031 14000 CALL BHF519BD4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	368	5,149,480	14000	0	(8,800)	0	(27,683)	^	(27,683)	(19,009)	0	126	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@4800 05/16/2031 4800. CALL BHF51XFD7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/29/2025	05/16/2031	314	1,505,856	4800	0	(10,177)	0	(18,082)		(18,082)	(7,905)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14000 05/16/2031 14000 CALL BHF51XFP0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	444	6,212,920	14000	0	(10,981)	0	(33,404)	^	(33,404)	(22,580)	0	157	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT25SPXC@5800 10/17/2025 5800. CALL BHF51XFV7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	10/17/2025	121	699,364	5800	0	(44,810)	0	(66,795)		(66,795)	(21,985)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5000 05/21/2027 5000. CALL BHF51XG04	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/21/2027	856	4,280,450	5000	0	(1,210,523)	0	(1,409,267)		(1,409,267)	(198,744)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31NDXC@40000 05/16/2031 40000 CALL BHF51XGK0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/16/2031	46	1,838,400	40000	0	(58,326)	0	(75,097)		(75,097)	(16,771)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2800 05/15/2026 2800. CALL BHF51XGT1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/15/2026	513	1,436,764	2800	0	(41,033)	0	(45,949)		(45,949)	(4,916)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5000 06/18/2026 5000. CALL BHF51XH78	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/18/2026	237	1,185,150	5000	0	(289,083)	0	(345,397)	^	(345,397)	(57,457)	0	1,143	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1900 06/18/2026 1900. CALL BHF51XH94	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	06/18/2026	114	217,094	1900	0	(36,848)	0	(45,685)		(45,685)	(8,837)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2700 05/15/2026 2700. CALL BHF51XHG8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/15/2026	374	1,008,450	2700	0	(45,357)	0	(52,092)		(52,092)	(6,735)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6200 05/15/2026 6200. CALL BHF51XHH6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	1,818	11,274,514	6200	0	(637,778)	0	(882,883)	^	(882,883)	(247,722)	0	2,617	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7200 05/16/2031 7200. CALL BHF51XHN3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	283	2,037,600	7200	0	(307,306)	0	(345,342)	^	(345,342)	(42,426)	0	4,390	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6400 05/15/2026 6400. CALL BHF51XHP8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	2,076	13,285,696	6400	0	(513,510)	0	(746,878)	^	(746,878)	(235,475)	0	2,107	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2600 05/15/2026 2600. CALL BHF51XHQ6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/15/2026	182	472,784	2600	0	(31,629)	0	(36,500)		(36,500)	(4,871)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF51XHW3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	2,319	12,520,710	5400	0	(2,075,087)	0	(2,537,532)	^	(2,537,532)	(470,958)	0	8,513	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2100 05/15/2026 2100. CALL BHF51XHY9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	350	734,559	2100	0	(65,613)	0	(86,418)		(86,418)	(20,805)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31RTYC@3600 05/16/2031 3600. CALL BHF51XJ27	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	104	374,004	3600	0	(13,156)	0	(17,079)		(17,079)	(3,923)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2600 05/16/2031 2600. CALL BHF51XJ76	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	421	1,093,586	2600	0	(156,564)	0	(178,231)		(178,231)	(21,667)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1900 05/15/2026 1900. CALL BHF51XJB7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	446	848,065	1900	0	(139,559)	0	(174,153)		(174,153)	(34,594)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7200 05/19/2028 7200. CALL BHF51XJC5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/19/2028	121	872,352	7200	0	(46,848)	0	(60,586)		(60,586)	(13,738)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6800 05/15/2026 6800. CALL BHF51XJE1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	542	3,687,776	6800	0	(54,786)	0	(89,138)	^	(89,138)	(34,577)	0	225	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27MXEAC@2400 05/21/2027 2400. CALL BHF51XJG6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/21/2027	227	545,400	2400	0	(87,251)	0	(94,550)		(94,550)	(7,299)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5000 05/15/2026 5000. CALL BHF51XJH4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	1,081	5,403,250	5000	0	(1,311,219)	0	(1,550,886)	^	(1,550,886)	(245,046)	0	5,379	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3300 05/16/2031 3300. CALL BHF51XJK7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	169	558,591	3300	0	(37,777)	0	(42,457)		(42,457)	(4,680)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5400 05/21/2027 5400. CALL BHF51XJN1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/21/2027	730	3,941,622	5400	0	(821,906)	0	(976,346)		(976,346)	(154,440)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10000 05/16/2031 10000 CALL BHF51XJS0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	392	3,915,000	10000	0	(100,215)	0	(143,942)	^	(143,942)	(45,158)	0	1,431	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2700 05/19/2028 2700. CALL BHF51XJT8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/19/2028	153	413,370	2700	0	(21,629)	0	(26,975)		(26,975)	(5,346)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26RTYC@2500 05/15/2026 2500. CALL BHF51XJU5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	212	528,975	2500	0	(9,384)	0	(14,276)		(14,276)	(4,892)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5400 06/18/2026 5400. CALL BHF51XJX9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/18/2026	638	3,447,522	5400	0	(577,983)	0	(715,117)	^	(715,117)	(139,419)	0	2,285	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF51XJZ4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	191	1,029,618	5400	0	(170,641)	0	(208,669)	^	(208,669)	(38,728)	0	700	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7800 05/16/2031 7800. CALL BHF51XK17	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	886	6,910,176	7800	0	(748,570)	0	(855,613)	^	(855,613)	(117,736)	0	10,693	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@4600 05/16/2031 4600. CALL BHF51XK66	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	115	527,942	4600	0	(4,625)	0	(7,863)		(7,863)	(3,238)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@8000 05/16/2031 8000. CALL BHF51XKC3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	1,078	8,625,760	8000	0	(832,134)	0	(957,873)	^	(957,873)	(137,625)	0	11,886	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@3700 05/16/2031 3700. CALL BHF51XKD1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	101	373,922	3700	0	(11,397)	0	(15,213)		(15,213)	(3,816)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@21600 05/15/2026 21600 CALL BHF51XKE9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/15/2026	95	2,049,192	21600	0	(206,429)	0	(271,965)		(271,965)	(65,536)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF51XKJ8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	260	1,558,020	6000	0	(122,195)	0	(162,354)	^	(162,354)	(40,660)	0	501	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2700 05/16/2031 2700. CALL BHF51XKK5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	849	2,293,623	2700	0	(286,618)	0	(328,115)		(328,115)	(41,497)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6000 06/18/2026 6000. CALL BHF51XKP4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/18/2026	1,912	11,472,000	6000	0	(932,465)	0	(1,253,640)	^	(1,253,640)	(324,861)	0	3,686	0	0		0005

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CALL OPTION FEB26RTYC@2900 APR26MXEAC@2700 04/17/2026 2700. CALL BHF51XKR0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	04/17/2026	117	315,603	2700	0	(13,809)	0	(15,703)		(15,703)	(1,894)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2900 05/16/2031 2900. CALL BHF51XKS8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	396	1,147,327	2900	0	(108,874)	0	(126,071)		(126,071)	(17,197)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@24800 05/15/2026 24800 CALL BHF51XKV1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/15/2026	59	1,466,672	24800	0	(42,682)	0	(63,517)		(63,517)	(20,835)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2200 05/15/2026 2200. CALL BHF51XW9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	165	362,406	2200	0	(22,712)	0	(30,821)		(30,821)	(8,109)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27MXEAC@2200 05/21/2027 2200. CALL BHF51XKY5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/21/2027	128	280,764	2200	0	(67,283)	0	(72,331)		(72,331)	(5,048)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3200 05/16/2031 3200. CALL BHF51XKZ2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	425	1,358,848	3200	0	(108,076)	0	(120,035)		(120,035)	(11,959)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6200 06/18/2026 6200. CALL BHF51XL65	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/18/2026	522	3,234,850	6200	0	(192,647)	0	(269,627)	^	(269,627)	(77,742)	0	762	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2100 06/18/2026 2100. CALL BHF51XL73	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	06/18/2026	178	372,876	2100	0	(35,196)	0	(45,873)		(45,873)	(10,677)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2400 05/15/2026 2400. CALL BHF51XLJ7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/15/2026	168	403,416	2400	0	(51,703)	0	(58,554)		(58,554)	(6,851)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26RTYC@2400 03/20/2026 2400. CALL BHF51XLQ1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	03/20/2026	115	275,568	2400	0	(5,974)	0	(9,039)		(9,039)	(3,065)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26RTYC@2100 04/17/2026 2100. CALL BHF51XLS7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	04/17/2026	105	220,542	2100	0	(18,666)	0	(24,926)		(24,926)	(6,260)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26RTYC@2400 05/15/2026 2400. CALL BHF51XLU2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	208	498,168	2400	0	(13,870)	0	(20,058)		(20,058)	(6,188)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2400 05/19/2028 2400. CALL BHF51XM07	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/19/2028	289	693,432	2400	0	(68,590)	0	(82,744)		(82,744)	(14,154)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2300 05/15/2026 2300. CALL BHF51XM64	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	113	260,084	2300	0	(11,046)	0	(15,455)		(15,455)	(4,409)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2800 05/16/2031 2800. CALL BHF51XMB3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	1,006	2,817,808	2800	0	(307,020)	0	(353,264)		(353,264)	(46,244)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2500 05/15/2026 2500. CALL BHF51XMK3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	120	300,400	2500	0	(5,329)	0	(8,107)		(8,107)	(2,778)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@1900 05/21/2027 1900. CALL BHF51XMN7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/21/2027	348	661,846	1900	0	(142,178)	0	(168,376)		(168,376)	(26,198)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26RTYC@2100 01/16/2026 2100. CALL BHF51XMQ0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	01/16/2026	124	261,135	2100	0	(18,199)	0	(25,097)		(25,097)	(6,898)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6400 06/18/2026 6400. CALL BHF51XMU1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/18/2026	422	2,698,816	6400	0	(112,214)	0	(164,746)	^	(164,746)	(52,976)	0	444	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31NDXC@43200 05/16/2031 43200 CALL BHF51XMY3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/16/2031	101	4,351,536	43200	0	(89,393)	0	(127,214)		(127,214)	(37,821)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2800 06/18/2026 2800. CALL BHF51XN06	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	06/18/2026	145	406,504	2800	0	(12,702)	0	(13,809)		(13,809)	(1,107)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2700 06/18/2026 2700. CALL BHF51XN22	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	06/18/2026	113	304,263	2700	0	(14,603)	0	(16,275)		(16,275)	(1,672)	0	0	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 MAY31SPXC@9600 05/16/2031 9600. CALL BHF51XN30	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	165	1,582,944	9600	0	(54,033)	0	(70,901)	^	(70,901)	(17,640)	0	772	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6600 06/18/2026 6600. CALL BHF51XN63	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/18/2026	260	1,716,462	6600	0	(46,875)	0	(72,976)	^	(72,976)	(26,286)	0	185	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@5400 05/16/2031 5400. CALL BHF51XNA4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	133	720,576	5400	0	(1,432)	0	(2,597)		(2,597)	(1,165)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6800 06/18/2026 6800. CALL BHF51XNC0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/18/2026	200	1,360,000	6800	0	(23,014)	0	(37,908)	^	(37,908)	(14,985)	0	91	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2300 06/18/2026 2300. CALL BHF51XND8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	06/18/2026	326	750,559	2300	0	(35,041)	0	(48,284)		(48,284)	(13,243)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@22400 05/15/2026 22400 CALL BHF51XNG1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/15/2026	52	1,156,288	22400	0	(89,164)	0	(120,682)		(120,682)	(31,518)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2200 05/15/2026 2200. CALL BHF51XNH9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	1,457	3,205,466	2200	0	(200,881)	0	(272,608)		(272,608)	(71,727)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2300 05/15/2026 2300. CALL BHF51XNJ5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	1,047	2,408,008	2300	0	(102,267)	0	(143,095)		(143,095)	(40,828)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14400 05/16/2031 14400 CALL BHF51XNK2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	291	4,188,528	14400	0	(6,053)	0	(18,695)	^	(18,695)	(12,728)	0	86	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3100 05/16/2031 3100. CALL BHF51XNM8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	210	651,186	3100	0	(60,645)	0	(66,944)		(66,944)	(6,299)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6600 05/15/2026 6600. CALL BHF51XNN6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	769	5,074,938	6600	0	(125,774)	0	(193,504)	^	(193,504)	(68,246)	0	516	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY28MXEAC@2900 05/19/2028 2900. CALL BHF51XNV8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/19/2028	108	313,287	2900	0	(20,353)	0	(21,894)		(21,894)	(1,541)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@6800 05/19/2028 6800. CALL BHF51XNW6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/19/2028	378	2,567,476	6800	0	(208,968)	0	(258,682)		(258,682)	(49,714)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27NDXC@19200 05/21/2027 19200 CALL BHF51XP12	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	46	890,880	19200	0	(225,792)	0	(265,809)		(265,809)	(40,017)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2500 05/19/2028 2500. CALL BHF51XP38	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/19/2028	298	745,550	2500	0	(59,969)	0	(73,159)		(73,159)	(13,190)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@8000 05/19/2028 8000. CALL BHF51XP46	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/19/2028	130	1,042,080	8000	0	(20,649)	0	(29,938)		(29,938)	(9,289)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2600 05/19/2028 2600. CALL BHF51XP53	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/19/2028	375	974,402	2600	0	(63,377)	0	(78,011)		(78,011)	(14,634)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@6600 05/19/2028 6600. CALL BHF51XP61	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/19/2028	354	2,337,060	6600	0	(229,264)	0	(279,731)		(279,731)	(50,467)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7000 05/19/2028 7000. CALL BHF51XP79	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/19/2028	127	890,260	7000	0	(59,176)	0	(74,894)		(74,894)	(15,718)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5400 05/21/2027 5400. CALL BHF51XP95	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/21/2027	153	824,148	5400	0	(171,855)	0	(204,147)		(204,147)	(32,292)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@6000 05/21/2027 6000. CALL BHF51XPB0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/21/2027	145	872,220	6000	0	(107,009)	0	(132,358)		(132,358)	(25,349)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF51XPE4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	8,200	49,201,980	6000	0	(3,858,889)	0	(5,127,108)	^	(5,127,108)	(1,284,050)	0	15,831	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@14000 05/16/2031 14000 CALL BHF51XPF1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	389	5,445,580	14000	0	(9,625)	0	(29,278)	^	(29,278)	(19,790)	0	137	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@7400 06/20/2031 7400. CALL BHF51XPG9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/20/2031	246	1,822,102	7400	0	(248,102)	0	(284,077)	^	(284,077)	(39,573)	0	3,598	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2200 06/18/2026 2200. CALL BHF51XPH7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	06/18/2026	305	671,418	2200	0	(45,260)	0	(60,634)		(60,634)	(15,374)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2800 06/20/2031 2800. CALL BHF51XPJ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	06/20/2031	189	528,136	2800	0	(58,675)	0	(67,424)		(67,424)	(8,749)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@8000 06/20/2031 8000. CALL BHF51XPP9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/20/2031	183	1,465,680	8000	0	(140,845)	0	(166,794)	^	(166,794)	(27,991)	0	2,042	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@4400 05/16/2031 4400. CALL BHF51XPR5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	108	474,936	4400	0	(5,435)	0	(8,798)		(8,798)	(3,363)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10400 05/16/2031 10400 CALL BHF51XPX2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	185	1,926,600	10400	0	(36,709)	0	(58,186)	^	(58,186)	(22,001)	0	524	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7600 05/16/2031 7600. CALL BHF51XPZ7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	1,423	10,812,824	7600	0	(1,311,483)	0	(1,489,054)	^	(1,489,054)	(196,304)	0	18,733	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2100 05/15/2026 2100. CALL BHF51XQ45	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	120	251,979	2100	0	(22,507)	0	(29,644)		(29,644)	(7,137)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF51XQ94	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	213	1,151,064	5400	0	(190,769)	0	(233,283)	^	(233,283)	(43,297)	0	783	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7400 05/16/2031 7400. CALL BHF51XQA1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	1,329	9,831,270	7400	0	(1,331,401)	0	(1,502,831)	^	(1,502,831)	(190,448)	0	19,018	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3400 05/16/2031 3400. CALL BHF51XQE3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	107	364,004	3400	0	(20,842)	0	(23,709)		(23,709)	(2,867)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2700 06/20/2031 2700. CALL BHF51XQJ2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	06/20/2031	187	504,900	2700	0	(64,236)	0	(73,446)		(73,446)	(9,210)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2100 05/15/2026 2100. CALL BHF51XQK9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	107	224,385	2100	0	(20,043)	0	(26,399)		(26,399)	(6,356)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@7600 06/20/2031 7600. CALL BHF51XQP8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/20/2031	302	2,294,060	7600	0	(277,933)	0	(322,680)	^	(322,680)	(48,777)	0	4,030	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14000 05/16/2031 14000 CALL BHF51XQQ6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	241	3,370,220	14000	0	(5,957)	0	(18,120)	^	(18,120)	(12,248)	0	85	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@7800 06/20/2031 7800. CALL BHF51XQR4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/20/2031	152	1,185,834	7800	0	(128,362)	0	(150,216)	^	(150,216)	(23,715)	0	1,861	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10000 05/16/2031 10000 CALL BHF51XQT0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	142	1,418,300	10000	0	(36,305)	0	(52,146)	^	(52,146)	(16,360)	0	519	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6800 05/15/2026 6800. CALL BHF51XQY9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	145	989,196	6800	0	(14,696)	0	(23,911)	^	(23,911)	(9,275)	0	60	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6600 05/15/2026 6600. CALL BHF51XR02	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	187	1,235,256	6600	0	(30,614)	0	(47,100)	^	(47,100)	(16,612)	0	126	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2900 05/15/2026 2900. CALL BHF51XR10	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/15/2026	103	300,121	2900	0	(5,144)	0	(5,493)		(5,493)	(349)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10400 05/16/2031 10400 CALL BHF51XR77	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	122	1,273,480	10400	0	(24,264)	0	(38,460)	^	(38,460)	(14,543)	0	347	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF51XR93	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	130	780,120	6000	0	(61,182)	0	(81,289)	^	(81,289)	(20,358)	0	251	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9600 04/18/2031 9600. CALL BHF51XR06	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	04/18/2031	125	1,202,880	9600	0	(37,332)	0	(51,696)		(51,696)	(14,364)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF52GXK7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	128	765,360	6000	0	(63,084)	0	(79,750)	^	(79,750)	(16,666)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2800 05/15/2026 2800. CALL BHF52GXP6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	101	282,464	2800	0	(7,076)	0	(9,033)		(9,033)	(1,957)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@4000 05/16/2031 4000. CALL BHF52GYL4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	106	422,640	4000	0	(9,644)	0	(12,219)		(12,219)	(2,575)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10800 05/16/2031 10800 CALL BHF52GYN0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	247	2,665,872	10800	0	(38,656)	0	(66,200)	^	(66,200)	(27,544)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10400 05/16/2031 10400 CALL BHF52GYU4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	298	3,101,696	10400	0	(60,811)	0	(93,694)	^	(93,694)	(32,883)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10000 05/16/2031 10000 CALL BHF52GYW0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	387	3,869,100	10000	0	(102,065)	0	(142,283)	^	(142,283)	(40,218)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6600 05/15/2026 6600. CALL BHF52GYX8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	129	851,730	6600	0	(22,316)	0	(32,476)	^	(32,476)	(10,160)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14400 05/16/2031 14400 CALL BHF52GZ33	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	320	4,610,736	14400	0	(6,520)	0	(20,578)	^	(20,578)	(14,058)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@11200 05/16/2031 11200 CALL BHF52GZ74	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	122	1,369,200	11200	0	(14,671)	0	(27,977)	^	(27,977)	(13,306)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@13600 05/16/2031 13600 CALL BHF52GZ82	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	262	3,558,440	13600	0	(7,695)	0	(23,072)	^	(23,072)	(15,377)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5000 05/21/2027 5000. CALL BHF52GZB5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/21/2027	539	2,692,600	5000	0	(797,757)	0	(886,496)		(886,496)	(88,739)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14000 06/20/2031 14000 CALL BHF52GZG4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	202	2,823,380	14000	0	(5,261)	0	(16,507)	^	(16,507)	(11,246)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10000 06/20/2031 10000 CALL BHF52GZK5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	329	3,289,500	10000	0	(91,340)	0	(126,493)	^	(126,493)	(35,153)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800 CALL BHF52GZP4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	122	1,318,572	10800	0	(20,340)	0	(34,498)	^	(34,498)	(14,158)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14000 05/16/2031 14000 CALL BHF52GZQ2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	274	3,829,980	14000	0	(6,661)	0	(20,591)	^	(20,591)	(13,930)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5400 06/18/2026 5400. CALL BHF52GZS8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	1,878	10,142,982	5400	0	(1,791,207)	0	(2,103,909)	^	(2,103,909)	(312,702)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@1900 05/21/2027 1900. CALL BHF52GZX7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/21/2027	170	322,126	1900	0	(72,435)	0	(81,949)		(81,949)	(9,514)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6400 05/15/2026 6400. CALL BHF52H013	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	133	851,200	6400	0	(34,878)	0	(47,849)	^	(47,849)	(12,971)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@2100 05/21/2027 2100. CALL BHF52H088	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/21/2027	193	405,825	2100	0	(58,877)	0	(68,242)		(68,242)	(9,365)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@20000 05/15/2026 20000 CALL BHF52H0C9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/15/2026	112	2,242,400	20000	0	(384,991)	0	(453,882)		(453,882)	(68,891)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY27SPXC@5400 05/21/2027 5400. CALL BHF52H0D7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/21/2027	1,129	6,097,842	5400	0	(1,339,494)	0	(1,510,450)		(1,510,450)	(170,956)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF52H0F2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	2,665	14,392,242	5400	0	(2,473,476)	0	(2,916,785)	^	(2,916,785)	(443,309)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@19200 05/15/2026 19200 CALL BHF52H0M7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/15/2026	62	1,199,616	19200	0	(251,520)	0	(292,849)		(292,849)	(41,329)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10400 06/20/2031 10400 CALL BHF52H008	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	137	1,429,480	10400	0	(29,661)	0	(45,319)	^	(45,319)	(15,658)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2900 05/15/2026 2900. CALL BHF52H0R6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	166	480,907	2900	0	(7,303)	0	(8,802)		(8,802)	(1,499)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14400 06/20/2031 14400 CALL BHF52H0U9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	122	1,755,936	14400	0	(2,659)	0	(8,557)	^	(8,557)	(5,898)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2700 05/15/2026 2700. CALL BHF52H0V7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	427	1,154,142	2700	0	(56,669)	0	(59,618)		(59,618)	(2,949)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2400 05/15/2026 2400. CALL BHF52H0X3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	136	325,680	2400	0	(43,444)	0	(47,270)		(47,270)	(3,826)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27NDXC@18400 06/17/2027 18400 CALL BHF52H104	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	06/17/2027	50	919,264	18400	0	(284,661)	0	(319,122)		(319,122)	(34,461)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2100 05/15/2026 2100. CALL BHF52H112	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	2,086	4,380,495	2100	0	(422,844)	0	(515,354)		(515,354)	(92,510)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2100 06/18/2026 2100. CALL BHF52H120	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	1,303	2,736,993	2100	0	(277,518)	0	(336,714)		(336,714)	(59,196)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26RTYC@1900 05/15/2026 1900. CALL BHF52H153	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	688	1,306,326	1900	0	(229,521)	0	(268,262)		(268,262)	(38,741)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27NDXC@18400 05/21/2027 18400 CALL BHF52H187	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/21/2027	194	3,570,888	18400	0	(1,097,084)	0	(1,226,617)		(1,226,617)	(129,533)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@20000 06/18/2026 20000 CALL BHF52H1B0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	06/18/2026	90	1,790,200	20000	0	(317,137)	0	(372,928)		(372,928)	(55,791)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2400 05/19/2028 2400. CALL BHF52H1H7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/19/2028	110	264,360	2400	0	(26,882)	0	(31,544)		(31,544)	(4,662)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1900 06/18/2026 1900. CALL BHF52H1M6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	545	1,035,576	1900	0	(186,932)	0	(217,920)		(217,920)	(30,988)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@6800 05/19/2028 6800. CALL BHF52H1N4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/19/2028	623	4,233,952	6800	0	(370,772)	0	(426,583)		(426,583)	(55,811)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@3600 05/16/2031 3600. CALL BHF52H1P9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	115	414,504	3600	0	(16,603)	0	(18,928)		(18,928)	(2,325)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7000 05/19/2028 7000. CALL BHF52H107	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/19/2028	484	3,389,820	7000	0	(244,591)	0	(285,182)		(285,182)	(40,591)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7400 05/16/2031 7400. CALL BHF52H1S3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	1,439	10,645,714	7400	0	(1,479,478)	0	(1,627,704)	^	(1,627,704)	(148,226)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2600 05/19/2028 2600. CALL BHF52H1Y0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/19/2028	187	486,772	2600	0	(32,281)	0	(38,970)		(38,970)	(6,689)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7600 05/16/2031 7600. CALL BHF52H203	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	1,327	10,083,756	7600	0	(1,256,005)	0	(1,388,980)	^	(1,388,980)	(132,975)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31RTYC@2800 05/16/2031 2800. CALL BHF52H211	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	770	2,156,616	2800	0	(259,686)	0	(270,370)		(270,370)	(10,684)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2500 05/19/2028 2500. CALL BHF52H278	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/19/2028	245	611,750	2500	0	(50,392)	0	(60,028)		(60,028)	(9,636)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@21600 05/15/2026 21600 CALL BHF52H286	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/15/2026	59	1,284,768	21600	0	(140,448)	0	(170,509)		(170,509)	(30,061)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2700 05/16/2031 2700. CALL BHF52H2D5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	517	1,397,007	2700	0	(192,208)	0	(199,850)		(199,850)	(7,642)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2400 06/18/2026 2400. CALL BHF52H2G8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/18/2026	142	340,800	2400	0	(46,640)	0	(49,575)		(49,575)	(2,935)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2600 05/16/2031 2600. CALL BHF52H2J2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	422	1,098,318	2600	0	(172,480)	0	(179,001)		(179,001)	(6,521)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7200 05/16/2031 7200. CALL BHF52H2K9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	153	1,102,536	7200	0	(170,522)	0	(186,910)	^	(186,910)	(16,388)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2800 05/15/2026 2800. CALL BHF52H2L7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	728	2,039,100	2800	0	(64,283)	0	(65,212)		(65,212)	(929)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5400 06/17/2027 5400. CALL BHF52H2P8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/05/2025	06/17/2027	433	2,336,580	5400	0	(520,353)	0	(585,784)		(585,784)	(65,431)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF52H2Q6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	11,980	71,878,680	6000	0	(5,924,763)	0	(7,490,002)	^	(7,490,002)	(1,565,239)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@3000 05/15/2026 3000. CALL BHF52H2R4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	158	473,130	3000	0	(3,101)	0	(4,814)		(4,814)	(1,713)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26RTYC@2200 05/15/2026 2200. CALL BHF52H2S2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	850	1,870,968	2200	0	(127,464)	0	(159,116)		(159,116)	(31,652)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2300 05/15/2026 2300. CALL BHF52H2T0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	1,345	3,093,707	2300	0	(143,535)	0	(183,843)		(183,843)	(40,308)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6200 05/15/2026 6200. CALL BHF52H2U7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	3,431	21,270,836	6200	0	(1,272,126)	0	(1,665,641)	^	(1,665,641)	(393,515)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@13600 05/16/2031 13600 CALL BHF52H2W3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	143	1,943,984	13600	0	(4,204)	0	(12,605)	^	(12,605)	(8,401)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@1800 05/21/2027 1800. CALL BHF52H2Z6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/21/2027	333	598,662	1800	0	(164,931)	0	(184,597)		(184,597)	(19,666)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6400 05/15/2026 6400. CALL BHF52H302	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	3,150	20,161,472	6400	0	(826,153)	0	(1,133,389)	^	(1,133,389)	(307,236)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7400 05/19/2028 7400. CALL BHF52H336	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/19/2028	455	3,364,706	7400	0	(158,677)	0	(190,318)		(190,318)	(31,641)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10800 05/16/2031 10800 CALL BHF52H351	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	261	2,816,532	10800	0	(40,841)	0	(69,942)	^	(69,942)	(29,101)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@8000 05/16/2031 8000. CALL BHF52H393	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	617	4,934,640	8000	0	(489,555)	0	(548,116)	^	(548,116)	(58,561)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3100 05/16/2031 3100. CALL BHF52H3B8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/16/2031	272	841,743	3100	0	(91,072)	0	(86,533)		(86,533)	4,539	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2500 05/15/2026 2500. CALL BHF52H3C6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	404	1,009,200	2500	0	(19,683)	0	(27,235)		(27,235)	(7,552)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@10000 05/16/2031 10000 CALL BHF52H3E2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	314	3,138,500	10000	0	(82,792)	0	(115,416)	^	(115,416)	(32,624)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7200 05/19/2028 7200. CALL BHF52H3F9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/19/2028	371	2,671,344	7200	0	(156,839)	0	(185,530)		(185,530)	(28,691)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2400 05/15/2026 2400. CALL BHF52H3G7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	273	655,632	2400	0	(20,013)	0	(26,397)		(26,397)	(6,384)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28MXEAC@3000 05/19/2028 3000. CALL BHF52H3H5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/19/2028	101	301,830	3000	0	(15,907)	0	(16,540)		(16,540)	(633)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@6600 05/19/2028 6600. CALL BHF52H3K8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/19/2028	292	1,928,718	6600	0	(202,583)	0	(230,854)		(230,854)	(28,271)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2800 06/18/2026 2800. CALL BHF52H3M4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/18/2026	486	1,359,540	2800	0	(46,719)	0	(46,185)		(46,185)	534	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6600 06/18/2026 6600. CALL BHF52H3P7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	705	4,653,330	6600	0	(139,986)	0	(197,833)	^	(197,833)	(57,847)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10400 05/16/2031 10400 CALL BHF52H3U5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	196	2,040,792	10400	0	(40,010)	0	(61,645)	^	(61,645)	(21,635)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2300 06/18/2026 2300. CALL BHF52H3R3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	903	2,078,004	2300	0	(105,057)	0	(133,679)		(133,679)	(28,622)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@3100 05/15/2026 3100. CALL BHF52H3S1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	132	408,270	3100	0	(220)	0	(2,189)		(2,189)	(1,969)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2700 06/18/2026 2700. CALL BHF52H3V4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/18/2026	282	762,021	2700	0	(39,456)	0	(40,761)		(40,761)	(1,305)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3200 05/16/2031 3200. CALL BHF52H3W2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/16/2031	297	950,016	3200	0	(89,247)	0	(83,920)		(83,920)	5,327	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2900 05/16/2031 2900. CALL BHF52H325	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	223	647,541	2900	0	(68,173)	0	(71,154)		(71,154)	(2,981)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6800 05/15/2026 6800. CALL BHF52H401	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	926	6,296,596	6800	0	(98,254)	0	(152,196)	^	(152,196)	(53,942)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3300 05/16/2031 3300. CALL BHF52H419	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/16/2031	129	425,370	3300	0	(33,364)	0	(32,332)		(32,332)	1,032	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7800 05/16/2031 7800. CALL BHF52H450	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	1,201	9,370,374	7800	0	(1,043,181)	0	(1,160,514)	^	(1,160,514)	(117,333)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@7000 05/15/2026 7000. CALL BHF52H468	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	181	1,267,350	7000	0	(11,097)	0	(18,891)	^	(18,891)	(7,794)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2700 06/20/2031 2700. CALL BHF52H4B7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/20/2031	272	734,940	2700	0	(102,940)	0	(106,906)		(106,906)	(3,966)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@3200 06/20/2031 3200. CALL BHF52H4F8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/20/2031	221	707,136	3200	0	(67,287)	0	(63,719)		(63,719)	3,568	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14000 06/20/2031 14000 CALL BHF52H4K7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	134	1,870,540	14000	0	(3,485)	0	(10,936)	^	(10,936)	(7,451)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14800 05/16/2031 14800 CALL BHF52H4L5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	270	3,997,184	14800	0	(4,643)	0	(14,828)	^	(14,828)	(10,185)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14400 05/16/2031 14400 CALL BHF52H4N1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	354	5,104,224	14400	0	(7,218)	0	(22,781)	^	(22,781)	(15,563)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN31SPXC@14400 06/20/2031 14400 CALL BHF52H4P6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	204	2,937,456	14400	0	(4,449)	0	(14,315)	^	(14,315)	(9,866)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28MXEAC@3300 05/19/2028 3300. CALL BHF52H4S0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/19/2028	132	434,016	3300	0	(10,318)	0	(10,738)		(10,738)	(420)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@3100 06/20/2031 3100. CALL BHF52H4T8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/20/2031	186	576,786	3100	0	(62,938)	0	(60,371)		(60,371)	2,567	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2600 06/16/2028 2600. CALL BHF52H4X9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/16/2028	139	360,906	2600	0	(24,675)	0	(29,719)		(29,719)	(5,044)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6200 06/18/2026 6200. CALL BHF52H500	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	1,748	10,837,786	6200	0	(699,534)	0	(903,315)	^	(903,315)	(203,781)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6400 06/18/2026 6400. CALL BHF52H534	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	2,156	13,795,648	6400	0	(626,419)	0	(842,112)	^	(842,112)	(215,693)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2200 06/18/2026 2200. CALL BHF52H542	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	499	1,098,416	2200	0	(79,899)	0	(99,194)		(99,194)	(19,295)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2400 06/18/2026 2400. CALL BHF52H583	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	260	624,312	2400	0	(21,263)	0	(27,827)		(27,827)	(6,564)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@7800 06/20/2031 7800. CALL BHF52H591	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	720	5,616,468	7800	0	(640,417)	0	(711,789)	^	(711,789)	(71,372)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2500 06/18/2026 2500. CALL BHF52H5A8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	365	913,150	2500	0	(20,396)	0	(27,881)		(27,881)	(7,485)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6600 05/15/2026 6600. CALL BHF52H5B6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	1,072	7,078,368	6600	0	(185,457)	0	(269,888)	^	(269,888)	(84,431)	0	0	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 JUN31SPXC@8000 06/20/2031 8000. CALL BHF52H5C4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	379	3,032,720	8000	0	(308,760)	0	(345,301)	^	(345,301)	(36,541)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5200 05/21/2027 5200. CALL BHF52H5F7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/21/2027	353	1,835,964	5200	0	(470,043)	0	(526,012)		(526,012)	(55,969)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6800 06/18/2026 6800. CALL BHF52H5G5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	648	4,404,088	6800	0	(82,345)	0	(122,758)	^	(122,758)	(40,413)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@3000 06/18/2026 3000. CALL BHF52H5M2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/18/2026	104	311,370	3000	0	(2,016)	0	(3,613)		(3,613)	(1,597)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@7400 06/20/2031 7400. CALL BHF52H503	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	827	6,122,094	7400	0	(868,409)	0	(954,835)	^	(954,835)	(86,426)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27RTYC@1800 06/17/2027 1800. CALL BHF52H5S9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/17/2027	183	328,572	1800	0	(91,483)	0	(102,347)		(102,347)	(10,864)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6000 06/18/2026 6000. CALL BHF52H5V2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	7,620	45,721,500	6000	0	(3,991,654)	0	(4,996,293)	^	(4,996,293)	(1,004,639)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2800 06/20/2031 2800. CALL BHF52H5X8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/20/2031	390	1,093,232	2800	0	(134,226)	0	(139,566)		(139,566)	(5,340)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2900 06/20/2031 2900. CALL BHF52H5Y6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/20/2031	167	485,054	2900	0	(52,150)	0	(54,353)		(54,353)	(2,203)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14000 05/16/2031 14000 CALL BHF52H609	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	145	2,023,560	14000	0	(3,519)	0	(10,879)	^	(10,879)	(7,360)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7200 06/16/2028 7200. CALL BHF52H617	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/16/2028	187	1,347,264	7200	0	(82,276)	0	(96,863)		(96,863)	(14,587)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN28RTYC@2500 06/16/2028 2500. CALL BHF52H658	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	06/04/2025	06/16/2028	172	429,100	2500	0	(36,304)	0	(43,162)		(43,162)	(6,858)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@6600 06/16/2028 6600. CALL BHF52H666	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/16/2028	124	819,654	6600	0	(88,337)	0	(100,269)		(100,269)	(11,932)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@6000 05/21/2027 6000. CALL BHF52H674	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/21/2027	199	1,194,420	6000	0	(156,267)	0	(181,254)		(181,254)	(24,987)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7000 06/16/2028 7000. CALL BHF52H6A7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/16/2028	287	2,008,790	7000	0	(149,985)	0	(174,083)		(174,083)	(24,098)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@1800 05/21/2027 1800. CALL BHF52H6D1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	06/04/2025	05/21/2027	111	200,574	1800	0	(55,256)	0	(61,844)		(61,844)	(6,588)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@6800 06/16/2028 6800. CALL BHF52H6E9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/16/2028	297	2,020,348	6800	0	(182,247)	0	(208,799)		(208,799)	(26,552)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6400 05/15/2026 6400. CALL BHF52H6G4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	06/04/2025	05/15/2026	134	856,000	6400	0	(35,076)	0	(48,120)	^	(48,120)	(13,044)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2600 06/20/2031 2600. CALL BHF52H6L3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	06/04/2025	06/20/2031	288	747,812	2600	0	(119,384)	0	(123,760)		(123,760)	(4,376)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@20000 05/15/2026 20000 CALL BHF52H6N9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/15/2026	55	1,091,800	20000	0	(187,464)	0	(221,010)		(221,010)	(33,546)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1900 06/18/2026 1900. CALL BHF52H6P4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	06/04/2025	06/18/2026	103	195,757	1900	0	(35,336)	0	(41,194)		(41,194)	(5,858)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7400 06/16/2028 7400. CALL BHF52H6S8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/16/2028	188	1,393,494	7400	0	(68,757)	0	(82,078)		(82,078)	(13,321)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN31SPXC@7600 06/20/2031 7600. CALL BHF52H6T6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	670	5,093,368	7600	0	(648,627)	0	(716,752)	^	(716,752)	(68,125)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@7000 06/18/2026 7000. CALL BHF52H6W9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	124	870,240	7000	0	(9,567)	0	(15,482)	^	(15,482)	(5,915)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5200 06/17/2027 5200. CALL BHF52H6X7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/17/2027	139	722,696	5200	0	(187,192)	0	(209,186)		(209,186)	(21,994)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF52H6Z2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	139	752,868	5400	0	(129,389)	0	(152,579)	^	(152,579)	(23,190)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5400 06/18/2026 5400. CALL BHF52H716	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	144	778,518	5400	0	(137,483)	0	(161,484)	^	(161,484)	(24,001)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2400 06/18/2026 2400. CALL BHF52H740	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/18/2026	111	266,808	2400	0	(36,054)	0	(38,812)		(38,812)	(2,758)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2100 06/18/2026 2100. CALL BHF52H799	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	175	368,025	2100	0	(37,315)	0	(45,274)		(45,274)	(7,959)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF52H7G3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	209	1,252,620	6000	0	(103,251)	0	(130,529)	^	(130,529)	(27,278)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2300 05/15/2026 2300. CALL BHF52H7K4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	112	258,727	2300	0	(12,004)	0	(15,375)		(15,375)	(3,371)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10000 05/16/2031 10000 CALL BHF52H701	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	142	1,417,100	10000	0	(37,381)	0	(52,111)	^	(52,111)	(14,730)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@3000 05/15/2026 3000. CALL BHF52H7R9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	103	308,310	3000	0	(1,280)	0	(3,137)		(3,137)	(1,857)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31MXEAC@5200 05/16/2031 5200. CALL BHF52H823	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/16/2031	131	683,176	5200	0	(931)	0	(3,258)		(3,258)	(2,327)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF52H864	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	143	771,984	5400	0	(132,672)	0	(156,450)	^	(156,450)	(23,778)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@13600 05/16/2031 13600 CALL BHF52H8E7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	144	1,964,520	13600	0	(4,248)	0	(12,737)	^	(12,737)	(8,489)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10800 05/16/2031 10800 CALL BHF52H8F4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	150	1,622,808	10800	0	(23,532)	0	(40,300)	^	(40,300)	(16,768)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1900 05/15/2026 1900. CALL BHF52H8H0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	131	248,615	1900	0	(43,682)	0	(51,055)		(51,055)	(7,373)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2100 05/15/2026 2100. CALL BHF52H8J6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	381	799,302	2100	0	(77,156)	0	(94,036)		(94,036)	(16,880)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14000 05/16/2031 14000 CALL BHF52H8M9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	326	4,569,600	14000	0	(7,947)	0	(24,567)	^	(24,567)	(16,620)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14400 06/20/2031 14400 CALL BHF52H922	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	154	2,216,016	14400	0	(3,356)	0	(10,799)	^	(10,799)	(7,443)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14400 05/16/2031 14400 CALL BHF52H930	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	335	4,819,104	14400	0	(6,815)	0	(21,508)	^	(21,508)	(14,693)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6000 06/18/2026 6000. CALL BHF534L26	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/11/2025	06/18/2026	145	871,680	6000	0	(79,983)	0	(95,252)	^	(95,252)	(15,269)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1900 05/15/2026 1900. CALL BHF534L91	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/15/2026	107	203,832	1900	0	(39,970)	0	(41,860)		(41,860)	(1,890)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN31RTYC@4800 06/20/2031 4800. CALL BHF534LF7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	125	597,744	4800	0	(5,693)	0	(7,532)		(7,532)	(1,839)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@4200 06/20/2031 4200. CALL BHF534LH3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	109	458,010	4200	0	(9,569)	0	(11,007)		(11,007)	(1,438)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2800 05/15/2026 2800. CALL BHF534LN0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/15/2026	352	985,180	2800	0	(30,541)	0	(31,507)		(31,507)	(966)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@4200 05/16/2031 4200. CALL BHF534LP5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	108	454,692	4200	0	(9,113)	0	(10,507)		(10,507)	(1,394)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27MXEAC@2400 06/17/2027 2400. CALL BHF534LS9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/17/2027	160	384,240	2400	0	(66,418)	0	(67,110)		(67,110)	(692)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2400 06/18/2026 2400. CALL BHF534LU4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/18/2026	207	496,512	2400	0	(70,646)	0	(72,226)		(72,226)	(1,580)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800 CALL BHF534MK5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	303	3,273,696	10800	0	(52,067)	0	(85,664)	^	(85,664)	(33,597)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@3200 06/20/2031 3200. CALL BHF534N24	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/20/2031	234	747,296	3200	0	(68,154)	0	(67,337)		(67,337)	817	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@3100 06/18/2026 3100. CALL BHF534NA6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/18/2026	157	487,475	3100	0	(3,563)	0	(3,095)		(3,095)	468	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2400 05/15/2026 2400. CALL BHF534NB4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/15/2026	124	297,888	2400	0	(41,443)	0	(43,236)		(43,236)	(1,793)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@3000 06/18/2026 3000. CALL BHF534NC2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/18/2026	128	384,600	3000	0	(4,807)	0	(4,462)		(4,462)	345	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2800 06/18/2026 2800. CALL BHF534NF5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/18/2026	594	1,664,068	2800	0	(56,750)	0	(56,530)		(56,530)	220	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2900 05/15/2026 2900. CALL BHF534NG3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/15/2026	137	396,633	2900	0	(7,328)	0	(7,260)		(7,260)	68	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2700 05/15/2026 2700. CALL BHF534NJ7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/15/2026	809	2,184,138	2700	0	(107,379)	0	(112,823)		(112,823)	(5,444)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2700 06/18/2026 2700. CALL BHF534NL2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/18/2026	1,276	3,445,416	2700	0	(181,216)	0	(184,294)		(184,294)	(3,078)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2900 06/18/2026 2900. CALL BHF534NN8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/18/2026	330	956,304	2900	0	(20,106)	0	(19,259)		(19,259)	847	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2200 06/18/2026 2200. CALL BHF534NQ1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/18/2026	1,935	4,257,396	2200	0	(365,884)	0	(384,473)		(384,473)	(18,589)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27MXEAC@2400 05/21/2027 2400. CALL BHF534NT5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/21/2027	134	321,912	2400	0	(54,912)	0	(55,806)		(55,806)	(894)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3100 05/16/2031 3100. CALL BHF534NX6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/16/2031	358	1,109,769	3100	0	(115,164)	0	(114,087)		(114,087)	1,077	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3200 05/16/2031 3200. CALL BHF534P06	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/16/2031	157	502,656	3200	0	(44,824)	0	(44,403)		(44,403)	421	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@24800 05/15/2026 24800 CALL BHF534P14	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/15/2026	62	1,527,680	24800	0	(52,561)	0	(66,161)		(66,161)	(13,600)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@23200 05/15/2026 23200 CALL BHF534P30	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/15/2026	45	1,053,976	23200	0	(69,802)	0	(84,435)		(84,435)	(14,633)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN26NDXC@20000 06/18/2026 20000 CALL BHF534P63	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	06/18/2026	181	3,627,600	20000	0	(664,286)	0	(755,740)		(755,740)	(91,454)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14000 06/20/2031 14000 CALL BHF534P71	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	227	3,175,900	14000	0	(5,943)	0	(18,568)	^	(18,568)	(12,625)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10800 05/16/2031 10800 CALL BHF534P89	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	266	2,871,072	10800	0	(42,039)	0	(71,300)	^	(71,300)	(29,261)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@25600 05/15/2026 25600 CALL BHF534PE6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/15/2026	68	1,751,552	25600	0	(41,443)	0	(53,744)		(53,744)	(12,301)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27NDXC@21600 05/21/2027 21600 CALL BHF534PF3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/21/2027	48	1,044,360	21600	0	(177,899)	0	(197,542)		(197,542)	(19,643)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@24000 05/15/2026 24000 CALL BHF534PG1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/15/2026	50	1,197,360	24000	0	(58,042)	0	(71,597)		(71,597)	(13,555)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@24800 06/18/2026 24800 CALL BHF534PH9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	06/18/2026	77	1,908,112	24800	0	(74,084)	0	(92,408)		(92,408)	(18,324)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@25600 06/18/2026 25600 CALL BHF534PJ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	06/18/2026	47	1,207,040	25600	0	(33,108)	0	(42,410)		(42,410)	(9,302)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2600 06/18/2026 2600. CALL BHF534PN6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/18/2026	345	896,038	2600	0	(17,066)	0	(18,154)		(18,154)	(1,088)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@3100 06/20/2031 3100. CALL BHF534PS5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/20/2031	478	1,480,560	3100	0	(156,816)	0	(154,965)		(154,965)	1,851	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2500 05/15/2026 2500. CALL BHF534PV8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/15/2026	129	323,200	2500	0	(8,181)	0	(8,722)		(8,722)	(541)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN26RTYC@2400 06/18/2026 2400. CALL BHF534PW6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/18/2026	1,072	2,572,104	2400	0	(109,368)	0	(114,647)		(114,647)	(5,279)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2400 05/15/2026 2400. CALL BHF534PX4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/15/2026	646	1,549,896	2400	0	(59,496)	0	(62,403)		(62,403)	(2,907)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27RTYC@1900 06/17/2027 1900. CALL BHF534PZ9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/17/2027	126	238,450	1900	0	(59,478)	0	(61,426)		(61,426)	(1,948)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1900 06/18/2026 1900. CALL BHF534Q05	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/18/2026	251	475,950	1900	0	(95,737)	0	(100,155)		(100,155)	(4,418)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2300 05/15/2026 2300. CALL BHF534Q62	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/15/2026	651	1,497,714	2300	0	(84,764)	0	(89,001)		(89,001)	(4,237)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1900 04/18/2031 1900. CALL BHF534Q70	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	04/18/2031	101	191,672	1900	0	(78,249)	0	(76,299)		(76,299)	1,950	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5200 06/17/2027 5200. CALL BHF534Q88	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/17/2027	1,632	8,484,164	5200	0	(2,205,087)	0	(2,455,830)		(2,455,830)	(250,743)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2200 05/15/2026 2200. CALL BHF5340C9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/15/2026	1,244	2,736,756	2200	0	(221,242)	0	(232,747)		(232,747)	(11,505)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6000 05/15/2026 6000. CALL BHF5340H8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/11/2025	05/15/2026	1,874	11,245,920	6000	0	(974,926)	0	(1,171,840)	^	(1,171,840)	(196,914)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1900 05/15/2026 1900. CALL BHF5340K1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/15/2026	195	369,721	1900	0	(72,495)	0	(75,922)		(75,922)	(3,427)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF5340L9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/11/2025	05/15/2026	1,209	6,530,706	5400	0	(1,165,387)	0	(1,323,512)	^	(1,323,512)	(158,125)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY27SPXC@5200 05/21/2027 5200. CALL BHF5340P0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/21/2027	1,144	5,948,384	5200	0	(1,528,702)	0	(1,704,266)		(1,704,266)	(175,564)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2500 06/18/2026 2500. CALL BHF5340T2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/18/2026	184	458,950	2500	0	(13,192)	0	(14,013)		(14,013)	(821)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2500 06/16/2028 2500. CALL BHF5340W5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	208	520,650	2500	0	(50,363)	0	(52,369)		(52,369)	(2,006)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2600 05/15/2026 2600. CALL BHF5340Y1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/15/2026	219	569,348	2600	0	(9,307)	0	(9,955)		(9,955)	(648)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6600 05/15/2026 6600. CALL BHF534R12	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	1,039	6,857,070	6600	0	(195,583)	0	(261,444)	^	(261,444)	(65,861)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2600 05/19/2028 2600. CALL BHF534R38	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/19/2028	173	449,384	2600	0	(34,567)	0	(35,979)		(35,979)	(1,412)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2600 06/16/2028 2600. CALL BHF534R46	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	278	721,838	2600	0	(57,081)	0	(59,440)		(59,440)	(2,359)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2700 05/19/2028 2700. CALL BHF534R53	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/19/2028	148	399,816	2700	0	(24,925)	0	(26,090)		(26,090)	(1,165)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2700 06/20/2031 2700. CALL BHF534R61	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	317	856,224	2700	0	(130,571)	0	(124,550)		(124,550)	6,021	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2700 05/16/2031 2700. CALL BHF534R79	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	207	558,117	2700	0	(83,705)	0	(79,842)		(79,842)	3,863	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2900 05/16/2031 2900. CALL BHF534RC8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	347	1,007,112	2900	0	(116,541)	0	(110,664)		(110,664)	5,877	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN31RTYC@2800 06/20/2031 2800. CALL BHF534RD6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	714	1,998,752	2800	0	(268,232)	0	(255,167)		(255,167)	13,065	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2700 06/16/2028 2700. CALL BHF534RE4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	177	477,441	2700	0	(30,705)	0	(32,152)		(32,152)	(1,447)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9600 04/18/2031 9600. CALL BHF534RG9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	04/18/2031	192	1,843,392	9600	0	(55,134)	0	(79,224)		(79,224)	(24,090)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7200 05/19/2028 7200. CALL BHF534RH7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/19/2028	227	1,631,592	7200	0	(93,280)	0	(113,317)		(113,317)	(20,037)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@7600 06/20/2031 7600. CALL BHF534RJ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	3,073	23,355,636	7600	0	(3,074,960)	0	(3,287,686)	^	(3,287,686)	(212,726)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7000 06/16/2028 7000. CALL BHF534RK0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	320	2,238,810	7000	0	(163,672)	0	(194,018)		(194,018)	(30,346)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7600 06/16/2028 7600. CALL BHF534RL8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	279	2,119,184	7600	0	(80,266)	0	(101,548)		(101,548)	(21,282)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7200 06/16/2028 7200. CALL BHF534RM6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	460	3,314,304	7200	0	(197,132)	0	(238,287)		(238,287)	(41,155)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2300 06/18/2026 2300. CALL BHF534RN4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/18/2026	1,063	2,445,728	2300	0	(149,944)	0	(157,335)		(157,335)	(7,391)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5400 06/18/2026 5400. CALL BHF534RS3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/11/2025	06/18/2026	1,948	10,520,928	5400	0	(1,928,235)	0	(2,182,289)	^	(2,182,289)	(254,054)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@6000 06/17/2027 6000. CALL BHF534RW4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/17/2027	262	1,573,620	6000	0	(209,599)	0	(243,620)		(243,620)	(34,021)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26SPXC@5600 05/15/2026 5600. CALL BHF534RX2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	243	1,359,008	5600	0	(196,067)	0	(226,014)	^	(226,014)	(29,947)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5600 06/18/2026 5600. CALL BHF534RY0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	347	1,942,360	5600	0	(289,864)	0	(332,569)	^	(332,569)	(42,705)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6200 06/18/2026 6200. CALL BHF534SC7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	3,290	20,396,884	6200	0	(1,392,187)	0	(1,700,034)	^	(1,700,034)	(307,847)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6400 05/15/2026 6400. CALL BHF534SF0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	1,575	10,082,240	6400	0	(441,942)	0	(566,766)	^	(566,766)	(124,824)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6400 06/18/2026 6400. CALL BHF534SG8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	2,661	17,029,632	6400	0	(824,743)	0	(1,039,504)	^	(1,039,504)	(214,761)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6800 06/18/2026 6800. CALL BHF534SH6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	907	6,169,640	6800	0	(126,950)	0	(171,966)	^	(171,966)	(45,016)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@7000 06/18/2026 7000. CALL BHF534SK9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	723	5,060,580	7000	0	(62,312)	0	(90,032)	^	(90,032)	(27,720)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7600 05/19/2028 7600. CALL BHF534SL7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/19/2028	195	1,481,772	7600	0	(53,281)	0	(67,778)		(67,778)	(14,497)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2900 06/20/2031 2900. CALL BHF534SN3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	495	1,436,109	2900	0	(169,456)	0	(160,929)		(160,929)	8,527	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@20000 05/15/2026 20000 CALL BHF534SQ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/15/2026	93	1,851,400	20000	0	(328,553)	0	(374,757)		(374,757)	(46,204)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2800 05/16/2031 2800. CALL BHF534SR4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	557	1,559,404	2800	0	(205,529)	0	(195,499)		(195,499)	10,030	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@10800 05/16/2031 10800 CALL BHF534SS2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	126	1,361,880	10800	0	(19,942)	0	(33,822)	^	(33,822)	(13,880)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7800 05/16/2031 7800. CALL BHF534ST0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	605	4,718,298	7800	0	(540,203)	0	(584,503)	^	(584,503)	(44,300)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10400 06/20/2031 10400 CALL BHF534SU7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	162	1,684,072	10400	0	(36,041)	0	(53,403)	^	(53,403)	(17,362)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@8000 05/19/2028 8000. CALL BHF534SV5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/19/2028	126	1,007,920	8000	0	(21,700)	0	(28,956)		(28,956)	(7,256)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800 CALL BHF534SX1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	247	2,664,792	10800	0	(42,382)	0	(69,730)	^	(69,730)	(27,348)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7600 05/16/2031 7600. CALL BHF534SY9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	2,217	16,850,644	7600	0	(2,158,053)	0	(2,321,670)	^	(2,321,670)	(163,617)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6600 05/15/2026 6600. CALL BHF534SZ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/11/2025	05/15/2026	158	1,041,612	6600	0	(29,709)	0	(39,713)	^	(39,713)	(10,004)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7400 06/16/2028 7400. CALL BHF534T02	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	172	1,270,432	7400	0	(60,690)	0	(74,829)		(74,829)	(14,139)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@7000 05/19/2028 7000. CALL BHF534T10	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/19/2028	159	1,116,360	7000	0	(78,857)	0	(93,916)		(93,916)	(15,059)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@7000 05/15/2026 7000. CALL BHF534T28	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/11/2025	05/15/2026	433	3,029,180	7000	0	(30,139)	0	(45,153)	^	(45,153)	(15,014)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5400 06/18/2026 5400. CALL BHF534T44	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/11/2025	06/18/2026	215	1,162,728	5400	0	(213,096)	0	(241,172)	^	(241,172)	(28,076)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26SPXC@6800 05/15/2026 6800. CALL BHF534T51	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	555	3,777,264	6800	0	(65,619)	0	(91,297)	^	(91,297)	(25,678)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5200 06/17/2027 5200. CALL BHF534T69	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/17/2027	160	830,856	5200	0	(215,944)	0	(240,500)		(240,500)	(24,556)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6600 06/18/2026 6600. CALL BHF534T77	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	1,760	11,617,122	6600	0	(377,716)	0	(493,882)	^	(493,882)	(116,166)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6200 05/15/2026 6200. CALL BHF534TA0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	1,443	8,947,530	6200	0	(566,479)	0	(700,632)	^	(700,632)	(134,153)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@6000 05/21/2027 6000. CALL BHF534TF9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/21/2027	161	967,020	6000	0	(125,928)	0	(146,744)		(146,744)	(20,816)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6000 06/18/2026 6000. CALL BHF534TK8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	1,374	8,244,960	6000	0	(756,547)	0	(900,971)	^	(900,971)	(144,424)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6200 05/15/2026 6200. CALL BHF534U00	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	120	746,976	6200	0	(47,292)	0	(58,492)	^	(58,492)	(11,200)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10000 06/20/2031 10000 CALL BHF534U42	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	144	1,441,200	10000	0	(41,346)	0	(55,431)	^	(55,431)	(14,085)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@7800 06/20/2031 7800. CALL BHF534U59	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	891	6,951,048	7800	0	(819,733)	0	(881,197)	^	(881,197)	(61,464)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6400 06/18/2026 6400. CALL BHF534U67	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	121	776,320	6400	0	(37,596)	0	(47,386)	^	(47,386)	(9,790)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6800 05/15/2026 6800. CALL BHF534UB6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	134	909,228	6800	0	(15,795)	0	(21,976)	^	(21,976)	(6,181)	0	0	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10800 05/16/2031 10800 CALL BHF534UD2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	137	1,475,928	10800	0	(21,612)	0	(36,655)	^	(36,655)	(15,043)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14000 06/20/2031 14000 CALL BHF534UE0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	132	1,853,740	14000	0	(3,469)	0	(10,838)	^	(10,838)	(7,369)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14400 06/20/2031 14400 CALL BHF534UF7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	196	2,815,632	14400	0	(4,228)	0	(13,721)	^	(13,721)	(9,493)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@5200 06/20/2031 5200. CALL BHF534UH3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/20/2031	106	550,732	5200	0	(2,283)	0	(2,791)		(2,791)	(508)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800 CALL BHF534UJ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	230	2,479,896	10800	0	(39,441)	0	(64,891)	^	(64,891)	(25,450)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14800 06/20/2031 14800 CALL BHF534UR1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	424	6,272,240	14800	0	(7,639)	0	(25,507)	^	(25,507)	(17,868)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14800 05/16/2031 14800 CALL BHF534US9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	318	4,699,444	14800	0	(5,567)	0	(17,434)	^	(17,434)	(11,867)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6800 06/18/2026 6800. CALL BHF534UX8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/11/2025	06/18/2026	197	1,338,376	6800	0	(27,539)	0	(37,304)	^	(37,304)	(9,765)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6600 06/18/2026 6600. CALL BHF534UY6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/11/2025	06/18/2026	204	1,345,608	6600	0	(43,750)	0	(57,205)	^	(57,205)	(13,455)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6200 06/18/2026 6200. CALL BHF53SU80	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/20/2025	06/18/2026	121	747,720	6200	0	(45,882)	0	(16,414)	^	(16,414)	29,468	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800 CALL BHF53SUB3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	670	7,238,268	10800	0	(99,871)	0	(189,250)	^	(189,250)	(89,379)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31RTYC@5000 05/16/2031 5000. CALL BHF53SUJ6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/16/2031	118	587,750	5000	0	(4,321)	0	(5,706)		(5,706)	(1,385)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28MXEAC@3000 06/16/2028 3000. CALL BHF53SUL1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/16/2028	101	303,930	3000	0	(14,555)	0	(17,067)		(17,067)	(2,512)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14800 06/20/2031 14800 CALL BHF53SUT4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	648	9,589,068	14800	0	(13,659)	0	(39,016)	^	(39,016)	(25,357)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3200 05/16/2031 3200. CALL BHF53SUV9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/16/2031	134	429,344	3200	0	(34,739)	0	(37,927)		(37,927)	(3,188)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10800 05/16/2031 10800 CALL BHF53SUX5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	196	2,117,340	10800	0	(27,234)	0	(52,546)	^	(52,546)	(25,312)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@3100 05/16/2031 3100. CALL BHF53SUY3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/16/2031	168	519,374	3100	0	(49,381)	0	(53,394)		(53,394)	(4,013)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14400 06/20/2031 14400 CALL BHF53SUZ0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	257	3,696,192	14400	0	(6,094)	0	(18,018)	^	(18,018)	(11,924)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2700 05/15/2026 2700. CALL BHF53SV48	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/15/2026	260	700,839	2700	0	(26,346)	0	(36,202)		(36,202)	(9,856)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2800 05/15/2026 2800. CALL BHF53SV55	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/15/2026	171	479,080	2800	0	(9,953)	0	(15,322)		(15,322)	(5,369)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@3200 06/20/2031 3200. CALL BHF53SV63	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/20/2031	441	1,410,112	3200	0	(120,321)	0	(127,060)		(127,060)	(6,739)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28MXEAC@3200 06/16/2028 3200. CALL BHF53SVB2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/16/2028	202	645,056	3200	0	(19,166)	0	(21,548)		(21,548)	(2,382)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN28MXEAC@3100 06/16/2028 3100. CALL BHF53SVD8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/16/2028	139	429,784	3100	0	(16,270)	0	(18,747)		(18,747)	(2,477)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2300 05/15/2026 2300. CALL BHF53SVE6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/15/2026	259	595,240	2300	0	(28,937)	0	(35,372)		(35,372)	(6,435)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27MXEAC@2300 06/17/2027 2300. CALL BHF53SVH9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/17/2027	227	523,135	2300	0	(100,508)	0	(111,983)		(111,983)	(11,475)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2400 05/15/2026 2400. CALL BHF53SVJ5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/15/2026	322	772,584	2400	0	(24,829)	0	(31,107)		(31,107)	(6,278)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2900 06/18/2026 2900. CALL BHF53SVR7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	426	1,234,849	2900	0	(17,884)	0	(24,868)		(24,868)	(6,984)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@3100 06/18/2026 3100. CALL BHF53SVU0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	141	437,255	3100	0	(313)	0	(2,776)		(2,776)	(2,463)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2200 05/15/2026 2200. CALL BHF53SVW6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/15/2026	671	1,477,190	2200	0	(104,900)	0	(125,627)		(125,627)	(20,727)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27NDXC@20000 06/17/2027 20000 CALL BHF53SVZ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/17/2027	113	2,266,800	20000	0	(524,368)	0	(592,790)		(592,790)	(68,422)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2300 05/15/2026 2300. CALL BHF53SW05	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/15/2026	106	242,742	2300	0	(37,539)	0	(45,473)		(45,473)	(7,934)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28MXEAC@2900 06/16/2028 2900. CALL BHF53SW13	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/16/2028	126	364,153	2900	0	(22,875)	0	(25,970)		(25,970)	(3,095)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY28MXEAC@3200 05/19/2028 3200. CALL BHF53SW39	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/19/2028	115	367,776	3200	0	(9,749)	0	(11,867)		(11,867)	(2,118)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN28MXEAC@3300 06/16/2028 3300. CALL BHF53SW62	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/16/2028	242	798,336	3300	0	(18,074)	0	(20,551)		(20,551)	(2,477)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14000 05/16/2031 14000 CALL BHF53SW88	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	195	2,730,560	14000	0	(4,866)	0	(14,681)	^	(14,681)	(9,815)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@3100 06/20/2031 3100. CALL BHF53SW96	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/20/2031	600	1,861,395	3100	0	(184,729)	0	(194,825)		(194,825)	(10,096)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2400 06/16/2028 2400. CALL BHF53SWQ8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/16/2028	106	254,928	2400	0	(27,870)	0	(31,085)		(31,085)	(3,215)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2500 06/18/2026 2500. CALL BHF53SWT2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	255	636,275	2500	0	(15,179)	0	(19,427)		(19,427)	(4,248)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@22400 05/15/2026 22400 CALL BHF53SWU9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	05/15/2026	68	1,526,336	22400	0	(126,253)	0	(159,308)		(159,308)	(33,055)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2600 06/18/2026 2600. CALL BHF53SX46	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	446	1,160,692	2600	0	(17,825)	0	(23,516)		(23,516)	(5,691)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@18400 06/18/2026 18400 CALL BHF53SX53	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/18/2026	88	1,621,776	18400	0	(417,490)	0	(480,306)		(480,306)	(62,816)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2200 06/18/2026 2200. CALL BHF53SX95	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	2,803	6,166,292	2200	0	(468,919)	0	(556,861)		(556,861)	(87,942)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6200 05/15/2026 6200. CALL BHF53SXL8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/20/2025	05/15/2026	125	773,140	6200	0	(43,676)	0	(60,544)	^	(60,544)	(16,868)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14800 05/16/2031 14800 CALL BHF53SXM6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	350	5,178,668	14800	0	(6,827)	0	(19,218)	^	(19,218)	(12,391)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN31SPXC@10400 06/20/2031 10400 CALL BHF53SXY0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	180	1,874,184	10400	0	(35,631)	0	(59,385)	^	(59,385)	(23,754)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@3000 05/15/2026 3000. CALL BHF53SY29	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/15/2026	113	339,450	3000	0	(778)	0	(3,454)		(3,454)	(2,676)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2300 06/18/2026 2300. CALL BHF53SY37	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	1,472	3,385,485	2300	0	(553,587)	0	(633,278)		(633,278)	(79,691)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2700 06/18/2026 2700. CALL BHF53SY60	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	1,120	3,024,108	2700	0	(129,096)	0	(161,759)		(161,759)	(32,663)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2800 06/18/2026 2800. CALL BHF53SY78	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	798	2,234,736	2800	0	(58,694)	0	(75,917)		(75,917)	(17,223)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2400 06/18/2026 2400. CALL BHF53SY86	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	230	551,880	2400	0	(67,685)	0	(80,282)		(80,282)	(12,597)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27NDXC@20000 05/21/2027 20000 CALL BHF53SYG8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	05/21/2027	50	1,005,800	20000	0	(228,936)	0	(259,273)		(259,273)	(30,337)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2700 06/20/2031 2700. CALL BHF53SYJ2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	458	1,236,465	2700	0	(166,298)	0	(179,859)		(179,859)	(13,561)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@24000 06/18/2026 24000 CALL BHF53SYS2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/18/2026	55	1,315,680	24000	0	(64,933)	0	(86,045)		(86,045)	(21,112)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@22400 06/18/2026 22400 CALL BHF53SYW3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/18/2026	243	5,438,944	22400	0	(480,134)	0	(600,746)		(600,746)	(120,612)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2600 05/15/2026 2600. CALL BHF53SYX1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/15/2026	105	273,078	2600	0	(3,519)	0	(4,775)		(4,775)	(1,256)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31RTYC@2700 05/16/2031 2700. CALL BHF53SYY9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/16/2031	134	362,826	2700	0	(48,012)	0	(51,905)		(51,905)	(3,893)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@20000 06/18/2026 20000 CALL BHF53SZ02	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/18/2026	237	4,748,400	20000	0	(837,424)	0	(989,210)		(989,210)	(151,786)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2700 06/16/2028 2700. CALL BHF53SZ44	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/16/2028	388	1,048,815	2700	0	(61,908)	0	(70,630)		(70,630)	(8,722)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27RTYC@2000 06/17/2027 2000. CALL BHF53SZ51	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2027	152	303,080	2000	0	(57,520)	0	(63,974)		(63,974)	(6,454)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2400 06/18/2026 2400. CALL BHF53SZ77	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1,406	3,374,688	2400	0	(121,981)	0	(150,420)		(150,420)	(28,439)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2500 06/16/2028 2500. CALL BHF53SZ85	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/16/2028	255	637,125	2500	0	(57,023)	0	(64,086)		(64,086)	(7,063)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2300 06/18/2026 2300. CALL BHF53SZ93	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1,436	3,302,041	2300	0	(175,798)	0	(212,422)		(212,422)	(36,624)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1800 06/18/2026 1800. CALL BHF53SZE2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	128	231,048	1800	0	(54,817)	0	(61,455)		(61,455)	(6,638)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2900 05/16/2031 2900. CALL BHF53SZG7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/16/2031	351	1,018,886	2900	0	(103,020)	0	(111,957)		(111,957)	(8,937)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2600 06/20/2031 2600. CALL BHF53SZN2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	134	349,518	2600	0	(53,640)	0	(57,843)		(57,843)	(4,203)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2800 06/20/2031 2800. CALL BHF53SZT9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	1,049	2,938,348	2800	0	(346,074)	0	(375,119)		(375,119)	(29,045)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31RTYC@3800 05/16/2031 3800. CALL BHF53SZU6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/16/2031	109	416,062	3800	0	(12,536)	0	(15,095)		(15,095)	(2,559)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5600 06/18/2026 5600. CALL BHF53SZV4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	2,249	12,595,520	5600	0	(1,759,050)	0	(396,534)	^	(396,534)	1,362,516	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2800 05/16/2031 2800. CALL BHF53SZX0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/16/2031	266	745,052	2800	0	(86,209)	0	(93,404)		(93,404)	(7,195)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6600 05/15/2026 6600. CALL BHF53T024	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	799	5,275,842	6600	0	(125,454)	0	(201,165)	^	(201,165)	(75,711)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2800 06/16/2028 2800. CALL BHF53T032	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/16/2028	248	694,428	2800	0	(33,077)	0	(38,009)		(38,009)	(4,932)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2600 06/16/2028 2600. CALL BHF53T040	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/16/2028	268	697,320	2600	0	(50,826)	0	(57,420)		(57,420)	(6,594)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26NDXC@20000 05/15/2026 20000 CALL BHF53T081	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	05/15/2026	85	1,706,200	20000	0	(291,299)	0	(345,371)		(345,371)	(54,072)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27RTYC@1900 05/21/2027 1900. CALL BHF53T099	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/21/2027	187	355,243	1900	0	(81,770)	0	(90,374)		(90,374)	(8,604)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27RTYC@1900 06/17/2027 1900. CALL BHF53T0B4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2027	654	1,242,980	1900	0	(289,845)	0	(320,201)		(320,201)	(30,356)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5600 03/20/2026 5600. CALL BHF53T0F5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	03/20/2026	124	694,400	5600	0	(87,674)	0	(109,658)		(109,658)	(21,984)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5200 05/15/2026 5200. CALL BHF53T0G3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	184	955,812	5200	0	(195,777)	0	(232,082)	^	(232,082)	(36,305)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY26SPXC@7000 05/15/2026 7000. CALL BHF53T0K4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	291	2,038,610	7000	0	(15,197)	0	(30,390)	^	(30,390)	(15,193)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY27SPXC@5200 05/21/2027 5200. CALL BHF53T0L2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/21/2027	515	2,680,028	5200	0	(672,060)	0	(767,853)		(767,853)	(95,793)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6400 05/15/2026 6400. CALL BHF53T001	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	771	4,932,288	6400	0	(187,477)	0	(277,279)	^	(277,279)	(89,802)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2900 06/20/2031 2900. CALL BHF53T0S7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/20/2031	1,126	3,265,052	2900	0	(336,514)	0	(365,878)		(365,878)	(29,364)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6400 06/18/2026 6400. CALL BHF53T0X6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	4,119	26,358,912	6400	0	(1,119,490)	0	(488,867)	^	(488,867)	630,623	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@7200 05/15/2026 7200. CALL BHF53T0Y4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	149	1,073,952	7200	0	(4,127)	0	(9,230)	^	(9,230)	(5,103)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6800 05/15/2026 6800. CALL BHF53T0Z1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	209	1,421,880	6800	0	(19,591)	0	(34,370)	^	(34,370)	(14,779)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6200 05/15/2026 6200. CALL BHF53T107	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	2,118	13,128,934	6200	0	(741,658)	0	(1,028,097)	^	(1,028,097)	(286,439)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6600 06/18/2026 6600. CALL BHF53T149	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	3,668	24,210,912	6600	0	(667,471)	0	(361,455)	^	(361,455)	306,016	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5600 05/15/2026 5600. CALL BHF53T156	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	559	3,127,712	5600	0	(420,982)	0	(520,183)	^	(520,183)	(99,201)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7800 06/16/2028 7800. CALL BHF53T164	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/16/2028	192	1,500,330	7800	0	(42,421)	0	(15,703)	^	(15,703)	26,718	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN27SPXC@5600 06/17/2027 5600. CALL BHF53T172	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	720	4,031,664	5600	0	(746,150)	0	(868,913)		(868,913)	(122,763)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6000 02/20/2026 6000. CALL BHF53T198	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	02/20/2026	142	854,760	6000	0	(56,510)	0	(77,351)		(77,351)	(20,841)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV25SPXC@5800 11/21/2025 5800. CALL BHF53T1A5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	11/21/2025	125	724,478	5800	0	(54,394)	0	(74,607)		(74,607)	(20,213)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5200 06/17/2027 5200. CALL BHF53T1C1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	3,113	16,185,052	5200	0	(4,105,992)	0	(4,684,924)		(4,684,924)	(578,932)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7600 06/16/2028 7600. CALL BHF53T1D9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/16/2028	422	3,206,060	7600	0	(116,364)	0	(38,094)	^	(38,094)	78,270	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7000 06/16/2028 7000. CALL BHF53T1G2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/16/2028	650	4,551,470	7000	0	(321,736)	0	(74,981)	^	(74,981)	246,755	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@6200 06/17/2027 6200. CALL BHF53T1J6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	153	947,918	6200	0	(100,455)	0	(122,150)		(122,150)	(21,695)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@8000 06/16/2028 8000. CALL BHF53T1K3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/16/2028	132	1,055,200	8000	0	(22,947)	0	(9,434)	^	(9,434)	13,513	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@6800 06/16/2028 6800. CALL BHF53T1L1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/16/2028	217	1,473,492	6800	0	(126,619)	0	(26,563)	^	(26,563)	100,056	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@7200 06/18/2026 7200. CALL BHF53T1P2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	254	1,827,648	7200	0	(9,476)	0	(10,014)	^	(10,014)	(539)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6800 06/18/2026 6800. CALL BHF53T1R8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	973	6,616,536	6800	0	(110,594)	0	(73,770)	^	(73,770)	36,824	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN26SPXC@7000 06/18/2026 7000. CALL BHF53T1S6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1,287	9,007,810	7000	0	(85,746)	0	(74,466)	^	(74,466)	11,280	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7600 05/16/2031 7600. CALL BHF53T1T4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	782	5,940,160	7600	0	(727,874)	0	(818,104)	^	(818,104)	(90,230)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6200 06/18/2026 6200. CALL BHF53T1Z0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	8,460	52,452,434	6200	0	(3,218,588)	0	(1,151,412)	^	(1,151,412)	2,067,176	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7800 05/16/2031 7800. CALL BHF53T206	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	607	4,733,196	7800	0	(518,118)	0	(586,110)	^	(586,110)	(67,992)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14800 06/20/2031 14800 CALL BHF53T214	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	435	6,435,928	14800	0	(9,167)	0	(26,186)	^	(26,186)	(17,019)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@7800 06/20/2031 7800. CALL BHF53T222	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	1,942	15,146,196	7800	0	(1,698,815)	0	(1,919,223)	^	(1,919,223)	(220,408)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6200 06/18/2026 6200. CALL BHF53T263	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	142	879,594	6200	0	(53,974)	0	(19,309)	^	(19,309)	34,665	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6800 06/18/2026 6800. CALL BHF53T271	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	280	1,901,756	6800	0	(31,787)	0	(21,203)	^	(21,203)	10,584	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5200 06/18/2026 5200. CALL BHF53T2A4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1,312	6,821,620	5200	0	(1,430,159)	0	(256,699)	^	(256,699)	1,173,461	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@7600 06/20/2031 7600. CALL BHF53T2B2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	2,973	22,598,448	7600	0	(2,832,238)	0	(3,179,652)	^	(3,179,652)	(347,414)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5200 06/17/2027 5200. CALL BHF53T2C0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	189	981,292	5200	0	(248,946)	0	(284,046)		(284,046)	(35,100)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN26SPXC@6600 06/18/2026 6600. CALL BHF53T2J5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	144	953,370	6600	0	(26,283)	0	(14,233)	^	(14,233)	12,050	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5400 05/15/2026 5400. CALL BHF53T2L0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	488	2,635,038	5400	0	(442,182)	0	(534,026)	^	(534,026)	(91,844)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7400 06/16/2028 7400. CALL BHF53T209	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/16/2028	226	1,670,180	7400	0	(76,761)	0	(22,158)	^	(22,158)	54,603	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7200 06/16/2028 7200. CALL BHF53T2S5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/16/2028	613	4,415,688	7200	0	(253,416)	0	(65,855)	^	(65,855)	187,561	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6800 06/18/2026 6800. CALL BHF53T305	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	129	875,908	6800	0	(14,641)	0	(9,766)	^	(9,766)	4,875	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@7000 06/18/2026 7000. CALL BHF53T313	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	160	1,122,800	7000	0	(10,688)	0	(9,282)	^	(9,282)	1,406	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2700 06/18/2026 2700. CALL BHF53T388	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	106	287,253	2700	0	(10,862)	0	(15,366)		(15,366)	(4,504)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@20000 06/18/2026 20000 CALL BHF53T3C9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/18/2026	63	1,261,000	20000	0	(222,397)	0	(262,707)		(262,707)	(40,310)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@4600 06/20/2031 4600. CALL BHF53T3E5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	122	563,224	4600	0	(6,661)	0	(8,776)		(8,776)	(2,115)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800 CALL BHF53T3H8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	315	3,403,944	10800	0	(46,967)	0	(88,999)	^	(88,999)	(42,032)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5400 06/18/2026 5400. CALL BHF53T3J4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	2,291	12,370,698	5400	0	(2,137,306)	0	(427,449)	^	(427,449)	1,709,857	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY27SPXC@5400 05/21/2027 5400. CALL BHF53T3K1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	05/21/2027	152	821,718	5400	0	(176,390)	0	(203,539)		(203,539)	(27,149)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@7400 06/20/2031 7400. CALL BHF53T3P0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	121	894,956	7400	0	(125,043)	0	(139,557)	^	(139,557)	(14,514)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@7000 05/15/2026 7000. CALL BHF53T3T2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	158	1,103,550	7000	0	(8,227)	0	(16,451)	^	(16,451)	(8,224)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14000 06/20/2031 14000 CALL BHF53T3U9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	244	3,417,260	14000	0	(6,604)	0	(19,982)	^	(19,982)	(13,378)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5400 06/17/2027 5400. CALL BHF53T3V7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	403	2,173,662	5400	0	(473,028)	0	(544,942)		(544,942)	(71,914)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5600 06/18/2026 5600. CALL BHF53T487	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	182	1,020,880	5600	0	(142,576)	0	(32,140)	^	(32,140)	110,436	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@6800 05/15/2026 6800. CALL BHF53T495	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	125	849,184	6800	0	(11,700)	0	(20,526)	^	(20,526)	(8,826)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800 CALL BHF53T4K0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	256	2,763,504	10800	0	(38,130)	0	(72,254)	^	(72,254)	(34,124)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB30SPXC@5000 02/15/2030 5000. CALL BHF53T4V6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	02/15/2030	121	602,700	5000	0	(239,453)	0	(261,474)		(261,474)	(22,021)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@7000 06/18/2026 7000. CALL BHF53T4X2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	348	2,436,070	7000	0	(23,189)	0	(20,139)	^	(20,139)	3,050	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14800 06/20/2031 14800 CALL BHF53T503	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	372	5,506,932	14800	0	(7,844)	0	(22,407)	^	(22,407)	(14,563)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN28RTYC@2700 06/16/2028 2700. CALL BHF54FVZ6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/16/2028	299	807,543	2700	0	(49,992)	0	(54,381)		(54,381)	(4,389)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31NDXC@44800 06/20/2031 44800 CALL BHF54FWH5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/20/2031	52	2,344,832	44800	0	(46,772)	0	(60,747)		(60,747)	(13,975)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31NDXC@46400 06/20/2031 46400 CALL BHF54FWL6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/20/2031	59	2,753,376	46400	0	(44,639)	0	(60,742)		(60,742)	(16,103)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14400 05/16/2031 14400 CALL BHF54FWZ5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	05/16/2031	166	2,386,944	14400	0	(3,523)	0	(10,654)	^	(10,654)	(7,131)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10400 06/20/2031 10400 CALL BHF54FX27	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	129	1,345,032	10400	0	(29,437)	0	(42,659)	^	(42,659)	(13,222)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800 CALL BHF54FX35	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	419	4,528,440	10800	0	(73,389)	0	(118,511)	^	(118,511)	(45,122)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2600 06/16/2028 2600. CALL BHF54FX76	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/16/2028	439	1,141,452	2600	0	(87,232)	0	(93,992)		(93,992)	(6,760)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14400 06/20/2031 14400 CALL BHF54FXB7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	206	2,961,936	14400	0	(4,599)	0	(14,436)	^	(14,436)	(9,837)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14800 06/20/2031 14800 CALL BHF54FXD3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	366	5,421,536	14800	0	(6,941)	0	(22,052)	^	(22,052)	(15,111)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@7400 06/20/2031 7400. CALL BHF54FXH4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	139	1,028,082	7400	0	(153,181)	0	(160,417)	^	(160,417)	(7,236)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5600 06/18/2026 5600. CALL BHF54FXQ4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/25/2025	06/18/2026	1,211	6,781,656	5600	0	(1,049,755)	0	(1,161,139)	^	(1,161,139)	(111,384)	0	0	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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CALL OPTION FEB26RTYC@2900 JUN26NDXC@25600 06/18/2026 25600 CALL BHF54FY18	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/18/2026	61	1,573,632	25600	0	(45,291)	0	(55,285)		(55,285)	(9,994)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@24800 06/18/2026 24800 CALL BHF54FY42	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/18/2026	64	1,588,936	24800	0	(65,286)	0	(76,947)		(76,947)	(11,661)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5200 04/17/2026 5200. CALL BHF54FY67	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	04/17/2026	168	873,496	5200	0	(191,974)	0	(208,824)		(208,824)	(16,850)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5200 06/17/2027 5200. CALL BHF54FY75	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/17/2027	828	4,304,040	5200	0	(1,170,609)	0	(1,245,849)		(1,245,849)	(75,240)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5800 01/16/2026 5800. CALL BHF54FYD2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	01/16/2026	121	703,888	5800	0	(69,758)	0	(80,073)		(80,073)	(10,315)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7400 06/16/2028 7400. CALL BHF54FYH3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/16/2028	435	3,218,556	7400	0	(168,119)	0	(189,573)		(189,573)	(21,454)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2800 06/20/2031 2800. CALL BHF54FYN0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	1,491	4,175,528	2800	0	(545,474)	0	(533,063)		(533,063)	12,411	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2800 06/16/2028 2800. CALL BHF54FYZ3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/16/2028	156	438,060	2800	0	(21,866)	0	(23,977)		(23,977)	(2,111)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2700 06/20/2031 2700. CALL BHF54FZ58	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	590	1,593,999	2700	0	(237,128)	0	(231,869)		(231,869)	5,259	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2600 06/20/2031 2600. CALL BHF54FZ90	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	173	450,112	2600	0	(76,181)	0	(74,494)		(74,494)	1,687	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@7600 05/16/2031 7600. CALL BHF54FZH2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	05/16/2031	221	1,675,952	7600	0	(219,758)	0	(230,967)	^	(230,967)	(11,209)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN27NDXC@18400 06/17/2027 18400 CALL BHF54FZM1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/17/2027	74	1,355,160	18400	0	(449,515)	0	(470,446)		(470,446)	(20,931)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7600 06/16/2028 7600. CALL BHF54FZW9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/16/2028	547	4,153,476	7600	0	(173,210)	0	(199,029)		(199,029)	(25,819)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14800 06/20/2031 14800 CALL BHF54FZY5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	202	2,994,780	14800	0	(3,834)	0	(12,181)	^	(12,181)	(8,347)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@4200 06/20/2031 4200. CALL BHF54G0B1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	157	657,720	4200	0	(12,995)	0	(15,806)		(15,806)	(2,811)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14800 05/16/2031 14800 CALL BHF54G0C9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	05/16/2031	198	2,927,440	14800	0	(3,575)	0	(10,861)	^	(10,861)	(7,286)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@5000 06/20/2031 5000. CALL BHF54G120	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	137	687,450	5000	0	(4,776)	0	(7,025)		(7,025)	(2,249)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14800 06/20/2031 14800 CALL BHF54G138	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	424	6,274,016	14800	0	(8,032)	0	(25,518)	^	(25,518)	(17,486)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@7000 06/18/2026 7000. CALL BHF54G179	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	173	1,208,480	7000	0	(15,198)	0	(21,499)	^	(21,499)	(6,301)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5600 06/18/2026 5600. CALL BHF54G1M6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	140	781,424	5600	0	(120,961)	0	(133,795)	^	(133,795)	(12,834)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28MXEAC@3200 06/16/2028 3200. CALL BHF54G1T1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/16/2028	125	398,400	3200	0	(10,815)	0	(13,309)		(13,309)	(2,494)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2700 06/18/2026 2700. CALL BHF54G1U8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/18/2026	1,357	3,664,332	2700	0	(158,448)	0	(196,004)		(196,004)	(37,556)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 MAY31SPXC@14400 05/16/2031 14400 CALL BHF54G1W4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	05/16/2031	159	2,287,008	14400	0	(3,376)	0	(10,209)	^	(10,209)	(6,833)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6800 06/18/2026 6800. CALL BHF54G1X2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	160	1,086,708	6800	0	(23,214)	0	(30,290)	^	(30,290)	(7,076)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10400 05/16/2031 10400 CALL BHF54G1Y0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	05/16/2031	122	1,264,744	10400	0	(26,176)	0	(38,218)	^	(38,218)	(12,042)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800 CALL BHF54G1Z7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	676	7,296,912	10800	0	(118,256)	0	(190,963)	^	(190,963)	(72,707)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@3200 06/20/2031 3200. CALL BHF54G203	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	169	541,728	3200	0	(44,844)	0	(48,814)		(48,814)	(3,970)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@4800 06/20/2031 4800. CALL BHF54G229	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	147	705,456	4800	0	(6,308)	0	(8,890)		(8,890)	(2,582)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@3700 06/20/2031 3700. CALL BHF54G245	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	123	455,729	3700	0	(17,813)	0	(19,140)		(19,140)	(1,327)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31MXEAC@3100 06/20/2031 3100. CALL BHF54G252	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	1,076	3,334,267	3100	0	(331,545)	0	(348,984)		(348,984)	(17,439)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14400 06/20/2031 14400 CALL BHF54G294	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	165	2,369,520	14400	0	(3,679)	0	(11,548)	^	(11,548)	(7,869)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28RTYC@2500 06/16/2028 2500. CALL BHF54G2D5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/16/2028	286	713,925	2500	0	(67,000)	0	(71,810)		(71,810)	(4,810)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2500 06/18/2026 2500. CALL BHF54G2F0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	211	527,450	2500	0	(14,193)	0	(16,105)		(16,105)	(1,912)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2200 06/18/2026 2200. CALL BHF54G268	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/18/2026	141	309,782	2200	0	(63,959)	0	(72,501)		(72,501)	(8,542)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27MXEAC@2200 06/17/2027 2200. CALL BHF54G2H6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/17/2027	281	618,706	2200	0	(146,685)	0	(159,959)		(159,959)	(13,274)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2600 06/18/2026 2600. CALL BHF54G2J2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	319	830,388	2600	0	(14,573)	0	(16,824)		(16,824)	(2,251)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2900 06/20/2031 2900. CALL BHF54G2K9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	705	2,045,225	2900	0	(234,418)	0	(229,186)		(229,186)	5,232	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2400 06/18/2026 2400. CALL BHF54G2R4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	1,122	2,692,704	2400	0	(108,908)	0	(120,021)		(120,021)	(11,113)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@3000 06/18/2026 3000. CALL BHF54G2S2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/18/2026	203	609,210	3000	0	(3,170)	0	(7,068)		(7,068)	(3,898)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2300 06/18/2026 2300. CALL BHF54G2T0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	1,687	3,880,652	2300	0	(229,650)	0	(249,644)		(249,644)	(19,994)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28MXEAC@2900 06/16/2028 2900. CALL BHF54G2W3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/16/2028	109	315,056	2900	0	(19,277)	0	(22,468)		(22,468)	(3,191)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10000 06/20/2031 10000 CALL BHF54G2Y9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	144	1,444,200	10000	0	(42,404)	0	(55,557)	^	(55,557)	(13,153)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5400 06/18/2026 5400. CALL BHF54G302	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/25/2025	06/18/2026	1,991	10,753,614	5400	0	(2,038,085)	0	(2,230,530)	^	(2,230,530)	(192,445)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@1900 06/18/2026 1900. CALL BHF54G310	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	1,145	2,174,949	1900	0	(436,124)	0	(457,685)		(457,685)	(21,561)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUL27SPXC@5400 07/16/2027 5400. CALL BHF54G328	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	07/16/2027	156	841,212	5400	0	(199,884)	0	(213,612)		(213,612)	(13,728)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6000 06/18/2026 6000. CALL BHF54G369	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	6,514	39,086,280	6000	0	(3,744,690)	0	(4,271,124)	^	(4,271,124)	(526,434)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27RTYC@1800 06/17/2027 1800. CALL BHF54G393	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/17/2027	219	394,884	1800	0	(118,206)	0	(123,009)		(123,009)	(4,803)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6400 06/18/2026 6400. CALL BHF54G3D4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	4,926	31,527,168	6400	0	(1,600,499)	0	(1,924,425)	^	(1,924,425)	(323,926)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL26SPXC@6400 07/17/2026 6400. CALL BHF54G3E2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	07/17/2026	308	1,969,088	6400	0	(106,973)	0	(128,360)	^	(128,360)	(21,387)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@20000 06/18/2026 20000 CALL BHF54G3J1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/18/2026	225	4,508,800	20000	0	(873,499)	0	(939,300)		(939,300)	(65,801)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28MXEAC@3300 06/16/2028 3300. CALL BHF54G3R3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/16/2028	104	343,167	3300	0	(6,443)	0	(8,834)		(8,834)	(2,391)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL26SPXC@5600 07/17/2026 5600. CALL BHF54G3S1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	07/17/2026	149	836,696	5600	0	(132,633)	0	(146,588)	^	(146,588)	(13,955)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27NDXC@20000 06/17/2027 20000 CALL BHF54G3T9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/17/2027	160	3,192,400	20000	0	(791,998)	0	(834,864)		(834,864)	(42,866)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL26SPXC@6200 07/17/2026 6200. CALL BHF54G3U6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	07/17/2026	370	2,296,852	6200	0	(172,770)	0	(201,141)	^	(201,141)	(28,371)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800 CALL BHF54G3V4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	801	8,646,156	10800	0	(140,122)	0	(226,273)	^	(226,273)	(86,151)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN31MXEAC@3000 06/20/2031 3000. CALL BHF54G3X0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	115	345,690	3000	0	(38,067)	0	(41,871)		(41,871)	(3,804)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28MXEAC@3000 06/16/2028 3000. CALL BHF54G3Y8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/16/2028	106	319,380	3000	0	(15,021)	0	(17,936)		(17,936)	(2,915)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2900 06/18/2026 2900. CALL BHF54G3Z5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/18/2026	144	417,629	2900	0	(4,623)	0	(8,411)		(8,411)	(3,788)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2800 06/18/2026 2800. CALL BHF54G401	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/18/2026	945	2,645,636	2800	0	(69,769)	0	(89,875)		(89,875)	(20,106)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2200 06/18/2026 2200. CALL BHF54G468	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	5,890	12,957,076	2200	0	(1,087,746)	0	(1,170,116)		(1,170,116)	(82,370)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26MXEAC@2400 06/18/2026 2400. CALL BHF54G492	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/18/2026	352	845,184	2400	0	(106,405)	0	(122,949)		(122,949)	(16,544)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27RTYC@2200 06/17/2027 2200. CALL BHF54G4A9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/17/2027	181	397,760	2200	0	(51,521)	0	(54,737)		(54,737)	(3,216)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL26RTYC@2200 07/17/2026 2200. CALL BHF54G4F8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	07/17/2026	255	561,022	2200	0	(49,419)	0	(53,160)		(53,160)	(3,741)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27RTYC@1900 06/17/2027 1900. CALL BHF54G4K7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/17/2027	204	388,436	1900	0	(95,702)	0	(100,065)		(100,065)	(4,363)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6600 06/18/2026 6600. CALL BHF54G4U5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/25/2025	06/18/2026	3,059	20,186,958	6600	0	(686,630)	0	(858,204)	^	(858,204)	(171,574)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26NDXC@22400 06/18/2026 22400 CALL BHF54G4V3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/18/2026	288	6,461,952	22400	0	(643,315)	0	(713,747)		(713,747)	(70,432)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN26SPXC@6800 06/18/2026 6800. CALL BHF54G4W1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	1,437	9,769,084	6800	0	(208,683)	0	(272,290)	^	(272,290)	(63,607)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL26SPXC@6600 07/17/2026 6600. CALL BHF54G4X9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	07/17/2026	207	1,369,302	6600	0	(50,919)	0	(63,562)	^	(63,562)	(12,643)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6200 06/18/2026 6200. CALL BHF54G4Z4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	2,735	16,959,294	6200	0	(1,211,944)	0	(1,413,501)	^	(1,413,501)	(201,557)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7000 06/16/2028 7000. CALL BHF54G575	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/16/2028	599	4,196,360	7000	0	(330,634)	0	(363,654)		(363,654)	(33,020)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7200 06/16/2028 7200. CALL BHF54G583	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/16/2028	336	2,418,048	7200	0	(156,116)	0	(173,850)		(173,850)	(17,734)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10800 05/16/2031 10800 CALL BHF54G591	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	05/16/2031	122	1,321,920	10800	0	(20,160)	0	(32,836)	^	(32,836)	(12,676)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@7800 06/20/2031 7800. CALL BHF54G5A8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	1,253	9,771,606	7800	0	(1,173,389)	0	(1,238,974)	^	(1,238,974)	(65,585)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@7600 06/20/2031 7600. CALL BHF54G5B6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	5,525	41,991,520	7600	0	(5,624,375)	0	(5,911,967)	^	(5,911,967)	(287,592)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@7000 06/18/2026 7000. CALL BHF54G5C4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	1,004	7,031,430	7000	0	(88,430)	0	(125,093)	^	(125,093)	(36,663)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@7800 06/16/2028 7800. CALL BHF54G5D2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/16/2028	187	1,461,408	7800	0	(48,006)	0	(56,324)		(56,324)	(8,318)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14400 06/20/2031 14400 CALL BHF54G5F7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	250	3,597,984	14400	0	(5,586)	0	(17,535)	^	(17,535)	(11,949)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN27SPXC@5400 06/17/2027 5400. CALL BHF54G505	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/17/2027	1,176	6,349,266	5400	0	(1,488,408)	0	(1,591,779)		(1,591,779)	(103,371)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6600 06/18/2026 6600. CALL BHF54G5K6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	194	1,283,106	6600	0	(43,642)	0	(54,547)	^	(54,547)	(10,905)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6400 06/18/2026 6400. CALL BHF54G5M2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	130	831,872	6400	0	(42,230)	0	(50,777)	^	(50,777)	(8,547)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5400 06/18/2026 5400. CALL BHF54G5P5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	387	2,090,070	5400	0	(396,123)	0	(433,527)	^	(433,527)	(37,404)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2000 06/18/2026 2000. CALL BHF54G5U4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	107	214,140	2000	0	(33,005)	0	(34,881)		(34,881)	(1,876)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@3700 06/20/2031 3700. CALL BHF54G625	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	212	782,587	3700	0	(30,589)	0	(32,868)		(32,868)	(2,279)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14400 05/16/2031 14400 CALL BHF54G674	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	05/16/2031	130	1,869,264	14400	0	(2,759)	0	(8,344)	^	(8,344)	(5,585)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26RTYC@2200 06/18/2026 2200. CALL BHF54G682	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	204	449,658	2200	0	(37,748)	0	(40,607)		(40,607)	(2,859)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN27RTYC@1800 06/17/2027 1800. CALL BHF54G6A7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/17/2027	117	210,618	1800	0	(63,047)	0	(65,609)		(65,609)	(2,562)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@7000 06/18/2026 7000. CALL BHF54G6F6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	171	1,199,590	7000	0	(15,087)	0	(21,342)	^	(21,342)	(6,255)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2700 05/15/2026 2700. CALL BHF54G6G4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	05/15/2026	101	272,970	2700	0	(9,097)	0	(14,101)		(14,101)	(5,004)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JUN27SPXC@6000 06/17/2027 6000. CALL BHF5466H2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/17/2027	133	799,920	6000	0	(113,567)	0	(123,841)		(123,841)	(10,274)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6800 06/18/2026 6800. CALL BHF5466L3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	210	1,428,204	6800	0	(30,509)	0	(39,808)	^	(39,808)	(9,299)	0	0	0	0		0005
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(272,940,203)	(605,886,856)	0	(1,078,558,527)	XXX	(1,078,558,527)	(165,737,361)	0	3,502,017	0	0	XXX	XXX
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D 10,GFO BHF3ZMA36	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2023	11/12/2026	482	1,692,302	3511	(118,546)	0	0	(212,672)		(212,672)	(24,839)	0	0	0	0		0005
PUT OPTION AUG30 SPX P @ 5000 BHF4HQ0J1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	134	669,800	5000	(59,658)	0	0	(46,463)		(46,463)	(1,582)	0	0	0	0		0005
PUT OPTION AUG25 SPX P @ 5000 BHF4HQ0Y8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/15/2025	177	886,150	5000	(20,709)	0	0	(1,079)		(1,079)	11,878	0	0	0	0		0005
PUT OPTION SEP25 SPX P @ 5000 BHF4HQ192	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	09/19/2025	107	537,100	5000	(13,854)	0	0	(1,722)		(1,722)	7,313	0	0	0	0		0005
PUT OPTION AUG30 RTY P @ 1900 BHF4HQ1N1 Premium at Maturity 2025-09-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/17/2024	08/16/2030	144	274,113	1900	(27,258)	0	0	(25,407)		(25,407)	(3,625)	0	0	0	0		0005
PUT OPTION SEP30 SPX P @ 4200 BHF4HQ226	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	595	2,500,344	4200	(168,142)	0	0	(132,617)		(132,617)	(7,507)	0	0	0	0		0005
PUT OPTION AUG30 SPX P @ 4600 BHF4HQ2W0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	214	984,998	4600	(76,250)	0	0	(59,656)		(59,656)	(2,616)	0	0	0	0		0005
PUT OPTION AUG30 SPX P @ 4800 BHF4HQ390	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	535	2,570,208	4800	(213,815)	0	0	(166,796)		(166,796)	(6,570)	0	0	0	0		0005
PUT OPTION AUG30 RTY P @ 1800 BHF4HQ572 Premium at Maturity 2030-08-16	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/17/2024	08/16/2030	110	198,450	1800	(18,141)	0	0	(16,756)		(16,756)	(2,368)	0	0	0	0		0005
PUT OPTION SEP30 SPX P @4 000 BHF4HQ614	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	222	886,000	4000	(55,001)	0	0	(43,659)		(43,659)	(2,772)	0	0	0	0		0005
PUT OPTION AUG30 SPX P @ 4000 BHF4HQ6G1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	343	1,370,240	4000	(83,989)	0	0	(66,666)		(66,666)	(4,102)	0	0	0	0		0005
PUT OPTION AUG30 SPX P @ 4400 BHF4HQ6N6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	111	487,652	4400	(35,026)	0	0	(27,458)		(27,458)	(1,278)	0	0	0	0		0005
PUT OPTION AUG30 RTY P @ 1600 BHF4HQ7W5 Premium at Maturity 2030-08-16	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/17/2024	08/16/2030	122	194,960	1600	(14,930)	0	0	(13,508)		(13,508)	(1,840)	0	0	0	0		0005
PUT OPTION AUG30 SPX P @ 3900 BHF4HQ8B0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	107	415,584	3900	(24,435)	0	0	(19,446)		(19,446)	(1,242)	0	0	0	0		0005
PUT OPTION SEP30 SPX P @ 4600 BHF4HQ960	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	105	483,920	4600	(37,850)	0	0	(29,624)		(29,624)	(1,362)	0	0	0	0		0005
PUT OPTION SEP30 SPX P @ 4800 BHF4HQ9P8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	169	809,712	4800	(67,984)	0	0	(53,075)		(53,075)	(2,203)	0	0	0	0		0005
PUT OPTION AUG30 SPX P @ 4200 BHF4J5V93	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	1,206	5,065,830	4200	(336,624)	0	0	(265,461)		(265,461)	(14,489)	0	0	0	0		0005

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PUT OPTION OCT25SPXP@5300 BHF4K3L14	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2024	10/17/2025	102,810	544,893,000	5300	(17,089,078)	0	0	(4,099,652)		(4,099,652)	9,260,034	0	0	0	0		0001
PUT OPTION OCT25SPXP@4600 BHF4K7UJ6	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/08/2024	10/17/2025	174,367	802,088,200	4600	(16,205,669)	0	0	(2,708,005)		(2,708,005)	7,627,796	0	0	0	0		0001
PUT OPTION OCT25SPXP@4900 BHF4KB4A5	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2024	10/17/2025	174,366	854,393,400	4900	(21,041,077)	0	0	(3,862,592)		(3,862,592)	10,517,162	0	0	0	0		0001
PUT OPTION SEP30SPXP@5200 BHF4KE4W1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	160	833,248	5200	(72,271)	0	0	(62,377)		(62,377)	(2,191)	0	0	0	0		0005
PUT OPTION SEP30NDXP@16800 BHF4KE526	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	47	795,816	16800	(68,198)	0	0	(56,879)		(56,879)	582	0	0	0	0		0005
PUT OPTION OCT25SPXP@5200 BHF4KE6B5	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	10/17/2025	130,776	680,035,200	5200	(21,408,031)	0	0	(4,472,422)		(4,472,422)	10,696,914	0	0	0	0		0001
PUT OPTION OCT30SPXP@4400 BHF4KE773	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	503	2,213,948	4400	(144,708)	0	0	(127,203)		(127,203)	(6,392)	0	0	0	0		0005
PUT OPTION OCT30SPXP@4200 BHF4KE781	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	603	2,533,524	4200	(152,766)	0	0	(135,632)		(135,632)	(7,884)	0	0	0	0		0005
PUT OPTION AUG30SPXP@4200 BHF4KFXY2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	08/16/2030	147	616,644	4200	(36,487)	0	0	(32,314)		(32,314)	(1,764)	0	0	0	0		0005
PUT OPTION SEP25SPXP@5000 BHF4KFY05	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2024	09/19/2025	143	715,650	5000	(15,115)	0	0	(2,295)		(2,295)	9,744	0	0	0	0		0005
PUT OPTION SEP30SPXP@4200 BHF4KFY39	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	2,544	10,684,926	4200	(639,061)	0	0	(566,722)		(566,722)	(32,077)	0	0	0	0		0005
PUT OPTION SEP30SPXP@4800 BHF4KFY88	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	498	2,389,056	4800	(180,529)	0	0	(156,600)		(156,600)	(6,500)	0	0	0	0		0005
PUT OPTION SEP25RTYP@2000 BHF4KGB7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2024	09/19/2025	175	349,360	2000	(11,052)	0	0	(5,242)		(5,242)	6,181	0	0	0	0		0005
PUT OPTION SEP30RTYP@1800 BHF4KQJ73	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2024	09/20/2030	173	310,572	1800	(23,799)	0	0	(26,342)		(26,342)	(3,722)	0	0	0	0		0005
PUT OPTION SEP30MXEAP@1800 BHF4KQL08	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/15/2024	09/20/2030	241	433,926	1800	(25,395)	0	0	(19,859)		(19,859)	7,409	0	0	0	0		0005
PUT OPTION SEP25SPXP@5200 BHF4KQUK1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2024	09/19/2025	270	1,405,768	5200	(36,388)	0	0	(6,046)		(6,046)	22,699	0	0	0	0		0005
PUT OPTION SEP30RTYP@1600 BHF4KQUL9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2024	09/20/2030	236	377,680	1600	(24,174)	0	0	(26,344)		(26,344)	(3,597)	0	0	0	0		0005
PUT OPTION SEP30RTYP@1900 BHF4KQUQ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2024	09/20/2030	211	400,064	1900	(33,890)	0	0	(37,213)		(37,213)	(5,307)	0	0	0	0		0005
PUT OPTION SEP30RTYP@1700 BHF4KQUS4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2024	09/20/2030	256	434,911	1700	(30,799)	0	0	(33,501)		(33,501)	(4,606)	0	0	0	0		0005

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PUT OPTION SEP30SPXP@4400 BHF4KSUN1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	1,378	6,064,784	4400	(393,385)	0	0	(345,408)		(345,408)	(16,807)	0	0	0	0		0005
PUT OPTION SEP30SPXP@5000 BHF4KSZ06	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	376	1,878,150	5000	(152,348)	0	0	(131,502)		(131,502)	(4,759)	0	0	0	0		0005
PUT OPTION OCT30SPXP@4800 BHF4KTLY5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	139	665,136	4800	(50,577)	0	0	(43,933)		(43,933)	(1,894)	0	0	0	0		0005
PUT OPTION OCT25SPXP@5000 BHF4KY274	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/17/2024	10/17/2025	170,862	854,310,000	5000	(19,748,599)	0	0	(4,314,733)		(4,314,733)	11,477,411	0	0	0	0		0001
PUT OPTION SEP25RTYP@1820 BHF4L1192	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/18/2024	09/30/2025	219,370	399,253,400	1820	(8,698,021)	1	0	(3,097,187)		(3,097,187)	5,415,095	0	0	0	0		0001
PUT OPTION SEP25RTYP@1820 BHF4L12A8	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/21/2024	12/19/2025	219,370	399,253,400	1820	(11,685,840)	0	0	(6,459,861)		(6,459,861)	4,192,688	0	0	0	0		0001
PUT OPTION SEP30MXEAP@2100 BHF4L1GR6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/15/2024	09/20/2030	148	310,023	2100	(23,314)	0	0	(18,685)		(18,685)	6,927	0	0	0	0		0005
PUT OPTION OCT25SPXP@4850 BHF4LFST8	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/17/2025	85,828	416,265,800	4850	(8,898,647)	0	0	(1,791,266)		(1,791,266)	4,893,441	0	0	0	0		0001
PUT OPTION OCT25SPXP@5150 BHF4L0L2	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/29/2024	10/17/2025	111,616	574,822,400	5150	(15,285,811)	0	0	(3,537,008)		(3,537,008)	8,695,759	0	0	0	0		0001
PUT OPTION OCT30SPXP@4400 BHF4LTVL1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	1,768	7,777,000	4400	(485,727)	0	0	(446,826)		(446,826)	(22,453)	0	0	0	0		0005
PUT OPTION OCT25SPXP@5200 BHF4LU6V4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/17/2025	331	1,721,096	5200	(54,731)	0	0	(11,319)		(11,319)	27,073	0	0	0	0		0005
PUT OPTION OCT30SPXP@4800 BHF4LUC54	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	210	1,007,232	4800	(73,415)	0	0	(66,531)		(66,531)	(2,868)	0	0	0	0		0005
PUT OPTION OCT30SPXP@4200 BHF4LUCA3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	320	1,343,874	4200	(77,357)	0	0	(71,945)		(71,945)	(4,183)	0	0	0	0		0005
PUT OPTION SEP30SPXP@4400 BHF4LUCR6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	09/20/2030	142	625,856	4400	(38,780)	0	0	(35,644)		(35,644)	(1,734)	0	0	0	0		0005
PUT OPTION OCT25RTYP@2000 BHF4LUDS3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/31/2024	10/17/2025	133	265,380	2000	(11,025)	0	0	(5,204)		(5,204)	4,123	0	0	0	0		0005
PUT OPTION NOV30SPXP@4400 BHF4LUDW4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	11/15/2030	212	933,152	4400	(58,698)	0	0	(54,069)		(54,069)	(2,799)	0	0	0	0		0005
PUT OPTION OCT30SPXP@5000 BHF4LUE03	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	905	4,523,550	5000	(354,148)	0	0	(318,987)		(318,987)	(12,062)	0	0	0	0		0005
PUT OPTION OCT30RTYP@1900 BHF4LUEA1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/31/2024	10/18/2030	298	567,036	1900	(50,663)	0	0	(52,882)		(52,882)	(7,536)	0	0	0	0		0005
PUT OPTION OCT30SPXP@5200 BHF4LUEM5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	400	2,081,404	5200	(174,348)	0	0	(156,839)		(156,839)	(5,757)	0	0	0	0		0005

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PUT OPTION OCT30RTYP@2000 BHF4LUEP8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/31/2024	10/18/2030	137	274,020	2000	(26,568)	0	0	(27,883)		(27,883)	(4,049)	0	0	0	0		0005
PUT OPTION OCT30RTYP@1700 BHF4LUF28	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/31/2024	10/18/2030	130	220,286	1700	(16,567)	0	0	(17,041)		(17,041)	(2,344)	0	0	0	0		0005
PUT OPTION OCT25SPXP@4850 BHF4LUFL6	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/30/2024	10/17/2025	85,793	416,096,050	4850	(8,712,365)	0	0	(1,790,536)		(1,790,536)	4,891,445	0	0	0	0		0001
PUT OPTION OCT25SPXP@5000 BHF4MZR15	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/17/2025	171	852,950	5000	(16,468)	0	0	(4,308)		(4,308)	11,459	0	0	0	0		0005
PUT OPTION OCT30SPXP@5000 BHF4MZR64	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	296	1,477,650	5000	(97,609)	0	0	(104,199)		(104,199)	(3,940)	0	0	0	0		0005
PUT OPTION OCT30SPXP@4200 BHF4MZR98	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	140	587,244	4200	(28,376)	0	0	(31,438)		(31,438)	(1,828)	0	0	0	0		0005
PUT OPTION OCT30SPXP@4400 BHF4MZRA5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	693	3,049,068	4400	(160,015)	0	0	(175,183)		(175,183)	(8,803)	0	0	0	0		0005
PUT OPTION OCT30SPXP@5200 BHF4MZRB3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	130	673,608	5200	(47,766)	0	0	(50,760)		(50,760)	(1,863)	0	0	0	0		0005
PUT OPTION OCT30NXEAP@1800 BHF4MZRF4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/21/2024	10/18/2030	108	194,328	1800	(12,435)	0	0	(8,991)		(8,991)	3,301	0	0	0	0		0005
PUT OPTION OCT30SPXP@5400 BHF4MZRH0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	159	859,680	5400	(65,242)	0	0	(69,018)		(69,018)	(2,385)	0	0	0	0		0005
PUT OPTION NOV25SPXP@5200 BHF4MZRL1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/21/2025	162	843,908	5200	(21,302)	0	0	(8,053)		(8,053)	12,635	0	0	0	0		0005
PUT OPTION NOV30SPXP@4200 BHF4MZRT4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	176	737,856	4200	(36,010)	0	0	(39,857)		(39,857)	(2,376)	0	0	0	0		0005
PUT OPTION NOV30SPXP@4400 BHF4MZRU1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	1,298	5,709,748	4400	(302,538)	0	0	(330,842)		(330,842)	(17,126)	0	0	0	0		0005
PUT OPTION NOV30SPXP@4800 BHF4MZRV9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	151	725,232	4800	(44,851)	0	0	(48,259)		(48,259)	(2,154)	0	0	0	0		0005
PUT OPTION NOV30SPXP@5000 BHF4MZRW7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	893	4,463,600	5000	(296,785)	0	0	(316,918)		(316,918)	(12,473)	0	0	0	0		0005
PUT OPTION NOV30RTYP@1700 BHF4MZS30	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/21/2024	11/15/2030	119	202,674	1700	(12,487)	0	0	(15,741)		(15,741)	(2,166)	0	0	0	0		0005
PUT OPTION NOV30SPXP@5200 BHF4MZS48	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	454	2,360,020	5200	(168,313)	0	0	(178,952)		(178,952)	(6,840)	0	0	0	0		0005
PUT OPTION NOV30SPXP@5400 BHF4MZS55	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	325	1,753,326	5400	(133,778)	0	0	(141,571)		(141,571)	(5,104)	0	0	0	0		0005
PUT OPTION NOV30RTYP@1900 BHF4MZSA4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/21/2024	11/15/2030	103	195,149	1900	(14,310)	0	0	(18,244)		(18,244)	(2,597)	0	0	0	0		0005

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PUT OPTION NOV30RTYP@2000 BHF4MZSC0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/21/2024	11/15/2030	123	245,440	2000	(19,562)	0	0	(25,019)		(25,019)	(3,628)	0	0	0	0		0005
PUT OPTION NOV30SPXP@4600 BHF4MZSF3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	405	1,864,840	4600	(106,907)	0	0	(116,013)		(116,013)	(5,691)	0	0	0	0		0005
PUT OPTION AUG27SPXP@4800 BHF4PG2Y9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/20/2027	218	1,044,048	4800	(38,197)	0	0	(37,103)		(37,103)	4,735	0	0	0	0		0005
PUT OPTION AUG30SPXP@4600 BHF4PG2Z6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/16/2030	699	3,214,664	4600	(177,849)	0	0	(194,695)		(194,695)	(8,538)	0	0	0	0		0005
PUT OPTION AUG30SPXP@4800 BHF4PG310	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/16/2030	1,078	5,175,312	4800	(310,377)	0	0	(335,854)		(335,854)	(13,228)	0	0	0	0		0005
PUT OPTION AUG30NDXP@16800 BHF4PG385	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	08/16/2030	114	1,910,328	16800	(122,911)	0	0	(135,746)		(135,746)	1,287	0	0	0	0		0005
PUT OPTION AUG30MXEAP@2000 BHF4PG3B8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	08/16/2030	153	305,980	2000	(20,115)	0	0	(16,676)		(16,676)	6,303	0	0	0	0		0005
PUT OPTION AUG30NDXP@17600 BHF4PG3E2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	08/16/2030	98	1,717,408	17600	(118,970)	0	0	(131,401)		(131,401)	1,514	0	0	0	0		0005
PUT OPTION AUG30MXEAP@2100 BHF4PG3H5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	08/16/2030	118	248,010	2100	(18,085)	1	0	(14,789)		(14,789)	5,597	0	0	0	0		0005
PUT OPTION AUG30SPXP@4000 BHF4PG3M4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/16/2030	453	1,810,080	4000	(76,978)	0	0	(88,065)		(88,065)	(5,419)	0	0	0	0		0005
PUT OPTION AUG30SPXP@4200 BHF4PG3N2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/16/2030	858	3,603,852	4200	(167,957)	0	0	(188,851)		(188,851)	(10,308)	0	0	0	0		0005
PUT OPTION AUG30SPXP@5000 BHF4PG3R3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/16/2030	456	2,278,650	5000	(147,659)	0	0	(158,064)		(158,064)	(5,382)	0	0	0	0		0005
PUT OPTION AUG30RTYP@2000 BHF4PG3V4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/16/2030	123	245,920	2000	(18,621)	0	0	(24,912)		(24,912)	(3,626)	0	0	0	0		0005
PUT OPTION AUG25SPXP@5000 BHF4PG3W2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/15/2025	259	1,296,550	5000	(15,844)	0	0	(1,578)		(1,578)	17,379	0	0	0	0		0005
PUT OPTION AUG25SPXP@4800 BHF4PG3X0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/15/2025	165	791,904	4800	(8,125)	0	0	(760)		(760)	8,679	0	0	0	0		0005
PUT OPTION SEP25SPXP@5000 BHF4PG3Z5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/19/2025	310	1,551,300	5000	(21,914)	0	0	(4,974)		(4,974)	21,123	0	0	0	0		0005
PUT OPTION AUG30RTYP@1900 BHF4PG401	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/16/2030	159	301,796	1900	(20,975)	0	0	(27,973)		(27,973)	(3,991)	0	0	0	0		0005
PUT OPTION SEP25SPXP@4800 BHF4PG450	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/19/2025	205	985,296	4800	(11,739)	0	0	(2,552)		(2,552)	11,100	0	0	0	0		0005
PUT OPTION AUG25RTYP@2000 BHF4PG4B7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/15/2025	106	212,720	2000	(3,757)	0	0	(1,711)		(1,711)	4,495	0	0	0	0		0005

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PUT OPTION SEP30SPXP@4200 BHF4PG4E1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	1,446	6,072,066	4200	(286,731)	0	0	(322,058)		(322,058)	(18,229)	0	0	0	0		0005
PUT OPTION AUG30NDXP@16000 BHF4PG4F8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	08/16/2030	51	814,560	16000	(43,988)	0	0	(53,491)		(53,491)	665	0	0	0	0		0005
PUT OPTION SEP30SPXP@4400 BHF4PG4G6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	634	2,788,104	4400	(143,593)	0	0	(158,790)		(158,790)	(7,727)	0	0	0	0		0005
PUT OPTION AUG30RTYP@1600 BHF4PG4L5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/16/2030	160	255,296	1600	(13,469)	0	0	(17,689)		(17,689)	(2,410)	0	0	0	0		0005
PUT OPTION SEP30RTYP@1600 BHF4PG4N1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	09/20/2030	168	269,424	1600	(14,343)	0	0	(18,792)		(18,792)	(2,566)	0	0	0	0		0005
PUT OPTION AUG30RTYP@1700 BHF4PG4Q4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/16/2030	110	187,408	1700	(10,874)	0	0	(14,356)		(14,356)	(1,972)	0	0	0	0		0005
PUT OPTION SEP30RTYP@1700 BHF4PG4R2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	09/20/2030	102	174,165	1700	(10,187)	0	0	(13,416)		(13,416)	(1,845)	0	0	0	0		0005
PUT OPTION SEP30SPXP@5000 BHF4PG4S0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	1,080	5,400,400	5000	(353,563)	0	0	(378,118)		(378,118)	(13,684)	0	0	0	0		0005
PUT OPTION AUG30RTYP@1800 BHF4PG4T8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/16/2030	161	289,908	1800	(18,438)	0	0	(24,478)		(24,478)	(3,459)	0	0	0	0		0005
PUT OPTION SEP30SPXP@5200 BHF4PG4W1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	362	1,883,648	5200	(132,762)	0	0	(141,015)		(141,015)	(4,953)	0	0	0	0		0005
PUT OPTION AUG26RTYP@2000 BHF4PG4Y7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	08/21/2026	118	235,960	2000	(9,486)	0	0	(12,469)		(12,469)	322	0	0	0	0		0005
PUT OPTION SEP30RTYP@1900 BHF4PG4Z4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	09/20/2030	398	756,200	1900	(52,894)	0	0	(70,338)		(70,338)	(10,031)	0	0	0	0		0005
PUT OPTION SEP30RTYP@1800 BHF4PG534	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	09/20/2030	124	223,254	1800	(14,303)	0	0	(18,936)		(18,936)	(2,676)	0	0	0	0		0005
PUT OPTION AUG30SPXP@4400 BHF4PG575	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	08/16/2030	219	964,876	4400	(49,082)	0	0	(54,329)		(54,329)	(2,529)	0	0	0	0		0005
PUT OPTION SEP25RTYP@2000 BHF4PG591	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	09/19/2025	170	340,760	2000	(6,900)	0	0	(5,113)		(5,113)	6,029	0	0	0	0		0005
PUT OPTION SEP25SPXP@5200 BHF4PG5B6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/19/2025	273	1,420,692	5200	(23,985)	0	0	(6,110)		(6,110)	22,939	0	0	0	0		0005
PUT OPTION SEP30SPXP@4000 BHF4PG5F7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	152	609,840	4000	(26,303)	0	0	(30,051)		(30,051)	(1,907)	0	0	0	0		0005
PUT OPTION SEP30NDXP@17600 BHF4PG5M2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	09/20/2030	184	3,237,696	17600	(232,422)	0	0	(249,012)		(249,012)	3,001	0	0	0	0		0005
PUT OPTION SEP30NDXP@16800 BHF4PG5N0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	09/20/2030	137	2,309,496	16800	(151,323)	0	0	(165,085)		(165,085)	1,688	0	0	0	0		0005

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PUT OPTION SEP30RTYP@2000 BHF4PG5S9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	09/20/2030	109	218,740	2000	(16,654)	0	0	(22,216)		(22,216)	(3,230)	0	0	0	0		0005
PUT OPTION SEP30NXEAP@2100 BHF4PG5V2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	09/20/2030	146	305,550	2100	(22,332)	0	0	(18,416)		(18,416)	6,827	0	0	0	0		0005
PUT OPTION SEP30SPXP@4600 BHF4PG5Z3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	274	1,261,182	4600	(70,588)	0	0	(77,205)		(77,205)	(3,548)	0	0	0	0		0005
PUT OPTION SEP30SPXP@4800 BHF4PG609	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/20/2030	2,010	9,646,800	4800	(584,856)	0	0	(632,331)		(632,331)	(26,246)	0	0	0	0		0005
PUT OPTION OCT25SPXP@5000 BHF4PG690	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/17/2025	179	897,200	5000	(14,045)	0	0	(4,531)		(4,531)	12,054	0	0	0	0		0005
PUT OPTION SEP27SPXP@4800 BHF4PG6B5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	09/17/2027	241	1,154,784	4800	(43,074)	0	0	(42,174)		(42,174)	4,829	0	0	0	0		0005
PUT OPTION OCT25SPXP@5200 BHF4PG6D1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/17/2025	479	2,491,476	5200	(46,322)	0	0	(16,386)		(16,386)	39,190	0	0	0	0		0005
PUT OPTION OCT30SPXP@4200 BHF4PG6P4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/18/2030	550	2,308,488	4200	(110,103)	0	0	(123,584)		(123,584)	(7,185)	0	0	0	0		0005
PUT OPTION OCT30SPXP@4400 BHF4PG6R0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/18/2030	1,740	7,655,120	4400	(398,031)	0	0	(439,823)		(439,823)	(22,101)	0	0	0	0		0005
PUT OPTION OCT25RTYP@2000 BHF4PG6T6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	10/17/2025	117	234,520	2000	(5,230)	0	0	(4,598)		(4,598)	3,644	0	0	0	0		0005
PUT OPTION OCT30NDXP@16800 BHF4PG716	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	10/18/2030	69	1,163,736	16800	(73,044)	0	0	(83,567)		(83,567)	905	0	0	0	0		0005
PUT OPTION OCT30RTYP@1700 BHF4PG732	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	10/18/2030	137	233,053	1700	(13,721)	0	0	(18,029)		(18,029)	(2,481)	0	0	0	0		0005
PUT OPTION OCT30SPXP@5000 BHF4PG765	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/18/2030	2,229	11,143,550	5000	(735,183)	0	0	(785,808)		(785,808)	(29,712)	0	0	0	0		0005
PUT OPTION OCT25SPXP@5400 BHF4PG773	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/17/2025	235	1,269,432	5400	(28,144)	0	0	(10,950)		(10,950)	23,304	0	0	0	0		0005
PUT OPTION OCT30SPXP@4800 BHF4PG799	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/18/2030	1,045	5,017,056	4800	(306,646)	0	0	(331,389)		(331,389)	(14,286)	0	0	0	0		0005
PUT OPTION OCT30RTYP@1900 BHF4PG7C2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	10/18/2030	205	389,994	1900	(27,418)	0	0	(36,371)		(36,371)	(5,183)	0	0	0	0		0005
PUT OPTION OCT30SPXP@5200 BHF4PG7H1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	10/18/2030	586	3,047,460	5200	(216,312)	0	0	(229,637)		(229,637)	(8,430)	0	0	0	0		0005
PUT OPTION NOV27SPXP@5000 BHF4PG7K4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/19/2027	137	682,950	5000	(29,485)	0	0	(29,337)		(29,337)	2,742	0	0	0	0		0005
PUT OPTION NOV25SPXP@5400 BHF4PG7P3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/21/2025	351	1,896,372	5400	(46,369)	0	0	(22,922)		(22,922)	32,769	0	0	0	0		0005

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PUT OPTION OCT30NDXP@17600 BHF4PG7R9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	10/18/2030	87	1,532,432	17600	(106,682)	0	0	(118,325)		(118,325)	1,478	0	0	0	0		0005
PUT OPTION OCT30NDXP@18400 BHF4PG7S7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	10/18/2030	81	1,496,840	18400	(112,278)	0	0	(123,944)		(123,944)	1,561	0	0	0	0		0005
PUT OPTION NOV25SPXP@5000 BHF4PG7T5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/21/2025	152	758,250	5000	(13,270)	0	0	(5,734)		(5,734)	9,800	0	0	0	0		0005
PUT OPTION NOV25RTYP@2000 BHF4PG7V0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	11/21/2025	153	306,100	2000	(7,608)	0	0	(7,599)		(7,599)	4,043	0	0	0	0		0005
PUT OPTION NOV30NDXP@17600 BHF4PG823	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	11/15/2030	59	1,039,808	17600	(70,402)	0	0	(80,587)		(80,587)	1,044	0	0	0	0		0005
PUT OPTION NOV25SPXP@5200 BHF4PG8F4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/21/2025	226	1,177,280	5200	(24,327)	0	0	(11,234)		(11,234)	17,626	0	0	0	0		0005
PUT OPTION NOV30SPXP@4200 BHF4PG8K3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	209	877,926	4200	(42,292)	0	0	(47,423)		(47,423)	(2,826)	0	0	0	0		0005
PUT OPTION NOV30RTYP@1700 BHF4PG8L1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	11/15/2030	266	451,656	1700	(26,751)	0	0	(35,081)		(35,081)	(4,827)	0	0	0	0		0005
PUT OPTION NOV30SPXP@4400 BHF4PG8M9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	1,622	7,135,832	4400	(374,452)	0	0	(413,472)		(413,472)	(21,403)	0	0	0	0		0005
PUT OPTION NOV30NDXP@15600 BHF4PG8N7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	11/15/2030	75	1,171,716	15600	(65,165)	0	0	(75,326)		(75,326)	1,084	0	0	0	0		0005
PUT OPTION NOV30SPXP@4800 BHF4PG8P2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	301	1,443,840	4800	(88,969)	0	0	(96,074)		(96,074)	(4,289)	0	0	0	0		0005
PUT OPTION NOV30SPXP@5000 BHF4PG8Q0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	1,933	9,663,600	5000	(642,242)	0	0	(686,122)		(686,122)	(27,004)	0	0	0	0		0005
PUT OPTION NOV30SPXP@5200 BHF4PG8R8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	1,148	5,968,040	5200	(426,475)	0	0	(452,541)		(452,541)	(17,298)	0	0	0	0		0005
PUT OPTION NOV30SPXP@5400 BHF4PG8S6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	537	2,900,556	5400	(221,969)	0	0	(234,202)		(234,202)	(8,444)	0	0	0	0		0005
PUT OPTION NOV30NDXP@18400 BHF4PG8V9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	11/15/2030	101	1,852,880	18400	(141,395)	0	0	(153,929)		(153,929)	1,989	0	0	0	0		0005
PUT OPTION NOV30RTYP@2100 BHF4PG8W7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	11/15/2030	139	290,976	2100	(24,220)	0	0	(32,259)		(32,259)	(4,747)	0	0	0	0		0005
PUT OPTION NOV30RTYP@2000 BHF4PG8Y3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	11/15/2030	220	439,280	2000	(33,730)	0	0	(44,778)		(44,778)	(6,493)	0	0	0	0		0005
PUT OPTION NOV30MXEAP@2000 BHF4PG906	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	11/15/2030	102	203,140	2000	(13,518)	0	0	(11,403)		(11,403)	4,088	0	0	0	0		0005
PUT OPTION NOV30RTYP@1800 BHF4PG948	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	11/15/2030	269	483,822	1800	(31,341)	0	0	(41,311)		(41,311)	(5,834)	0	0	0	0		0005

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PUT OPTION NOV30NDXP@19200 BHF4PG997	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2024	11/15/2030	65	1,241,088	19200	(99,311)	0	0	(110,398)		(110,398)	1,205	0	0	0	0		0005
PUT OPTION NOV30NXEAP@1700 BHF4PG9A4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	11/15/2030	321	544,935	1700	(26,576)	0	0	(23,243)		(23,243)	8,488	0	0	0	0		0005
PUT OPTION DEC30SPXP@4600 BHF4PG9C0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	12/20/2030	382	1,758,074	4600	(101,253)	0	0	(110,414)		(110,414)	(5,615)	0	0	0	0		0005
PUT OPTION NOV30SPXP@4600 BHF4PG9D8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	11/15/2030	771	3,548,026	4600	(202,083)	0	0	(220,726)		(220,726)	(10,828)	0	0	0	0		0005
PUT OPTION DEC30SPXP@5000 BHF4PG9G1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	12/20/2030	280	1,401,050	5000	(94,015)	0	0	(100,291)		(100,291)	(4,131)	0	0	0	0		0005
PUT OPTION DEC30SPXP@5200 BHF4PG9H9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	12/20/2030	491	2,551,224	5200	(183,944)	0	0	(194,905)		(194,905)	(7,800)	0	0	0	0		0005
PUT OPTION DEC30SPXP@4400 BHF4PGA53	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	12/20/2030	252	1,108,536	4400	(58,864)	0	0	(64,889)		(64,889)	(3,475)	0	0	0	0		0005
PUT OPTION DEC30SPXP@5400 BHF4PGA95	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2024	12/20/2030	152	822,204	5400	(63,441)	0	0	(66,842)		(66,842)	(2,528)	0	0	0	0		0005
PUT OPTION DEC30RTYP@2100 BHF4PGAA2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/20/2030	110	231,420	2100	(19,354)	1	0	(25,686)		(25,686)	(3,771)	0	0	0	0		0005
PUT OPTION JUL30SPXP@4600 BHF4PKUB9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	1,653	7,604,628	4600	(412,322)	0	0	(456,476)		(456,476)	(19,208)	0	0	0	0		0005
PUT OPTION JUL30SPXP@4800 BHF4PKUF0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	1,769	8,492,496	4800	(498,444)	0	0	(546,539)		(546,539)	(20,548)	0	0	0	0		0005
PUT OPTION JUL27SPXP@4800 BHF4PKUG8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	07/16/2027	131	630,720	4800	(22,439)	0	0	(21,616)		(21,616)	3,145	0	0	0	0		0005
PUT OPTION AUG30SPXP@4600 BHF4PKUK9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	965	4,437,942	4600	(242,873)	0	0	(268,780)		(268,780)	(11,787)	0	0	0	0		0005
PUT OPTION AUG30SPXP@4800 BHF4PKUL7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	1,264	6,064,848	4800	(358,927)	0	0	(393,584)		(393,584)	(15,502)	0	0	0	0		0005
PUT OPTION JUL30NDXP@17600 BHF4PKUM5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/19/2030	110	1,934,768	17600	(129,209)	0	0	(147,376)		(147,376)	1,638	0	0	0	0		0005
PUT OPTION JUL30NDXP@16800 BHF4PKUV5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/19/2030	84	1,416,408	16800	(87,680)	0	0	(100,142)		(100,142)	891	0	0	0	0		0005
PUT OPTION SEP27SPXP@4800 BHF4PKUX1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/17/2027	131	629,760	4800	(23,419)	0	0	(23,000)		(23,000)	2,634	0	0	0	0		0005
PUT OPTION OCT25RTYP@1900 BHF4PKUY9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	281	533,368	1900	(10,314)	0	0	(6,965)		(6,965)	7,728	0	0	0	0		0005
PUT OPTION OCT25SPXP@4400 BHF4PKV44	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	375	1,648,328	4400	(15,565)	0	0	(4,591)		(4,591)	13,513	0	0	0	0		0005

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PUT OPTION OCT30SPXP@4200 BHF4PKV69	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/18/2030	160	670,992	4200	(31,922)	0	0	(35,921)		(35,921)	(2,089)	0	0	0	0		0005
PUT OPTION OCT30SPXP@5200 BHF4PKV93	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/18/2030	368	1,914,848	5200	(133,243)	0	0	(144,291)		(144,291)	(5,297)	0	0	0	0		0005
PUT OPTION JUL30SPXP@4000 BHF4PKVB8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	908	3,630,280	4000	(152,557)	0	0	(174,765)		(174,765)	(10,467)	0	0	0	0		0005
PUT OPTION OCT30SPXP@4800 BHF4PKV06	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/18/2030	337	1,616,592	4800	(97,431)	0	0	(106,781)		(106,781)	(4,603)	0	0	0	0		0005
PUT OPTION OCT30SPXP@4400 BHF4PKVD4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/18/2030	512	2,254,076	4400	(116,350)	0	0	(129,509)		(129,509)	(6,508)	0	0	0	0		0005
PUT OPTION AUG30SPXP@4000 BHF4PKVF9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	909	3,634,800	4000	(154,675)	0	0	(176,845)		(176,845)	(10,883)	0	0	0	0		0005
PUT OPTION JUL30SPXP@4200 BHF4PKVG7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	2,159	9,069,774	4200	(416,089)	0	0	(470,525)		(470,525)	(24,877)	0	0	0	0		0005
PUT OPTION OCT25SPXP@5400 BHF4PKVJ1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	1,062	5,736,690	5400	(124,051)	0	0	(49,485)		(49,485)	105,314	0	0	0	0		0005
PUT OPTION AUG30SPXP@4200 BHF4PKVL6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	1,461	6,137,502	4200	(284,806)	0	0	(321,620)		(321,620)	(17,554)	0	0	0	0		0005
PUT OPTION JUL30SPXP@5000 BHF4PKVP7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	565	2,827,350	5000	(179,093)	0	0	(194,607)		(194,607)	(6,274)	0	0	0	0		0005
PUT OPTION AUG30SPXP@5000 BHF4PKVR3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	301	1,502,950	5000	(95,902)	0	0	(104,255)		(104,255)	(3,549)	0	0	0	0		0005
PUT OPTION NOV25RTYP@2100 BHF4PKVX0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	418	877,212	2100	(31,595)	0	0	(31,460)		(31,460)	10,714	0	0	0	0		0005
PUT OPTION NOV30SPXP@4800 BHF4PKVY8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/15/2030	122	585,216	4800	(35,536)	0	0	(38,942)		(38,942)	(1,738)	0	0	0	0		0005
PUT OPTION NOV30SPXP@5000 BHF4PKW01	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/15/2030	816	4,081,100	5000	(266,415)	0	0	(289,760)		(289,760)	(11,404)	0	0	0	0		0005
PUT OPTION JUL25SPXP@4800 BHF4PKW35	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	925	4,441,776	4800	(38,468)	0	0	(680)		(680)	45,261	0	0	0	0		0005
PUT OPTION JUL25SPXP@5000 BHF4PKW68	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	1,031	5,155,550	5000	(53,597)	0	0	(1,080)		(1,080)	64,903	0	0	0	0		0005
PUT OPTION NOV30SPXP@5200 BHF4PKW84	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/15/2030	505	2,623,764	5200	(183,635)	0	0	(198,953)		(198,953)	(7,605)	0	0	0	0		0005
PUT OPTION NOV30SPXP@5400 BHF4PKW92	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/15/2030	152	823,446	5400	(61,628)	0	0	(66,486)		(66,486)	(2,397)	0	0	0	0		0005
PUT OPTION AUG25SPXP@5000 BHF4PKWA9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	1,206	6,030,300	5000	(72,327)	0	0	(7,341)		(7,341)	80,830	0	0	0	0		0005

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PUT OPTION AUG25SPXP@4800 BHF4PKWB7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	1,477	7,089,888	4800	(71,313)	0	0	(6,802)		(6,802)	77,701	0	0	0	0		0005
PUT OPTION JUL30RTYP@1900 BHF4PKWF8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/19/2030	200	379,639	1900	(27,313)	0	0	(35,082)		(35,082)	(5,007)	0	0	0	0		0005
PUT OPTION AUG30RTYP@1900 BHF4PKWG6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/16/2030	103	195,662	1900	(12,881)	0	0	(18,136)		(18,136)	(2,588)	0	0	0	0		0005
PUT OPTION NOV25RTYP@1700 BHF4PKWH4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	164	278,035	1700	(3,220)	0	0	(2,446)		(2,446)	2,749	0	0	0	0		0005
PUT OPTION NOV30SPXP@4600 BHF4PKWJ0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/15/2030	223	1,024,834	4600	(57,722)	0	0	(63,757)		(63,757)	(3,128)	0	0	0	0		0005
PUT OPTION NOV25RTYP@2200 BHF4PKWK7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	215	473,286	2200	(21,348)	0	0	(24,428)		(24,428)	4,203	0	0	0	0		0005
PUT OPTION DEC30SPXP@5200 BHF4PKWL5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/20/2030	207	1,077,232	5200	(75,999)	0	0	(82,295)		(82,295)	(3,293)	0	0	0	0		0005
PUT OPTION JUL30MXEAP@2000 BHF4PKWS0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/19/2030	193	385,460	2000	(25,380)	0	0	(20,801)		(20,801)	7,999	0	0	0	0		0005
PUT OPTION DEC25SPXP@5200 BHF4PKWX9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	299	1,555,008	5200	(33,699)	0	0	(18,552)		(18,552)	22,172	0	0	0	0		0005
PUT OPTION DEC25SPXP@5400 BHF4PKX18	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	388	2,093,526	5400	(53,257)	0	0	(30,941)		(30,941)	34,278	0	0	0	0		0005
PUT OPTION JUL25SPXP@4000 BHF4PKX42	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	176	702,400	4000	(3,149)	0	0	(35)		(35)	3,688	0	0	0	0		0005
PUT OPTION JUL25SPXP@4200 BHF4PKX75	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	136	572,586	4200	(2,992)	0	0	(37)		(37)	3,458	0	0	0	0		0005
PUT OPTION AUG25SPXP@4000 BHF4PKX83	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	234	935,120	4000	(4,947)	0	0	(390)		(390)	5,375	0	0	0	0		0005
PUT OPTION AUG25SPXP@4200 BHF4PKXA8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	141	592,116	4200	(3,641)	0	0	(302)		(302)	3,902	0	0	0	0		0005
PUT OPTION JUL25SPXP@4600 BHF4PKXF7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	544	2,503,412	4600	(18,188)	0	0	(283)		(283)	21,137	0	0	0	0		0005
PUT OPTION AUG25SPXP@4600 BHF4PKXG5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	483	2,219,546	4600	(18,832)	0	0	(1,716)		(1,716)	20,283	0	0	0	0		0005
PUT OPTION JAN30SPXP@4000 BHF4PKXJ9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	1,028	4,112,960	4000	(157,370)	0	0	(183,123)		(183,123)	(8,635)	0	0	0	0		0005
PUT OPTION JAN30SPXP@4200 BHF4PKXK6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	1,580	6,637,386	4200	(279,488)	0	0	(319,620)		(319,620)	(12,681)	0	0	0	0		0005
PUT OPTION JUL25RTYP@2000 BHF4PKXV2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/18/2025	206	411,800	2000	(6,863)	0	0	(829)		(829)	9,941	0	0	0	0		0005

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PUT OPTION AUG25RTYP@2000 BHF4PKXZ3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/15/2025	271	541,200	2000	(10,577)	0	0	(4,352)		(4,352)	11,437	0	0	0	0		0005
PUT OPTION DEC29SPXP@4400 BHF4PKY09	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	166	729,784	4400	(33,304)	0	0	(37,451)		(37,451)	(1,070)	0	0	0	0		0005
PUT OPTION JAN30SPXP@4400 BHF4PKY17	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	369	1,622,368	4400	(74,963)	0	0	(84,300)		(84,300)	(2,619)	0	0	0	0		0005
PUT OPTION JUL25MXEAP@2100 BHF4PKY33	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/18/2025	196	411,663	2100	(6,630)	0	0	(3)		(3)	9,377	0	0	0	0		0005
PUT OPTION DEC25SPXP@4000 BHF4PKY41	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	122	489,960	4000	(4,283)	0	0	(2,097)		(2,097)	2,829	0	0	0	0		0005
PUT OPTION AUG25MXEAP@2100 BHF4PKY74	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/15/2025	126	265,524	2100	(4,791)	0	0	(125)		(125)	6,630	0	0	0	0		0005
PUT OPTION JAN29SPXP@3300 BHF4PKYC3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	478	1,576,608	3300	(35,082)	0	0	(40,914)		(40,914)	(1,353)	0	0	0	0		0005
PUT OPTION JUL25NDXP@16800 BHF4PKYD1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/18/2025	81	1,366,176	16800	(15,773)	0	0	(123)		(123)	18,381	0	0	0	0		0005
PUT OPTION AUG25NDXP@16800 BHF4PKYF6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/15/2025	48	804,048	16800	(10,822)	0	0	(606)		(606)	11,985	0	0	0	0		0005
PUT OPTION AUG25NDXP@17600 BHF4PKYH2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/15/2025	47	830,896	17600	(13,716)	0	0	(921)		(921)	15,464	0	0	0	0		0005
PUT OPTION JUL25RTYP@1900 BHF4PKYQ2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/18/2025	343	650,826	1900	(8,257)	0	0	(427)		(427)	12,234	0	0	0	0		0005
PUT OPTION AUG25RTYP@1900 BHF4PKYS8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/15/2025	331	628,957	1900	(9,195)	0	0	(2,673)		(2,673)	11,258	0	0	0	0		0005
PUT OPTION JUL25MXEAP@2000 BHF4PKYT6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/18/2025	190	380,720	2000	(4,257)	0	0	(1)		(1)	6,076	0	0	0	0		0005
PUT OPTION JAN26RTYP@1500 BHF4PKYU3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/16/2026	113	169,140	1500	(1,090)	0	0	(1,286)		(1,286)	1,029	0	0	0	0		0005
PUT OPTION DEC25RTYP@1500 BHF4PKYV1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/19/2025	244	366,060	1500	(3,080)	0	0	(2,236)		(2,236)	2,389	0	0	0	0		0005
PUT OPTION AUG25MXEAP@2000 BHF4PKYW9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/15/2025	112	223,300	2000	(2,851)	0	0	(64)		(64)	4,037	0	0	0	0		0005
PUT OPTION JAN29RTYP@1500 BHF4PKZ24	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/19/2029	145	217,785	1500	(8,237)	0	0	(10,967)		(10,967)	(1,146)	0	0	0	0		0005
PUT OPTION JAN29RTYP@1400 BHF4PKZ32	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/19/2029	263	367,654	1400	(12,747)	0	0	(16,177)		(16,177)	(1,612)	0	0	0	0		0005
PUT OPTION JUL30RTYP@1700 BHF4PKZ57	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/19/2030	215	364,667	1700	(21,711)	0	0	(27,804)		(27,804)	(3,815)	0	0	0	0		0005

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PUT OPTION DEC28RTYP@1600 BHF4PKZZ1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/15/2028	175	280,624	1600	(12,131)	0	0	(15,864)		(15,864)	(1,750)	0	0	0	0		0005
PUT OPTION JAN29RTYP@1600 BHF4PL004	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/19/2029	249	397,936	1600	(17,821)	0	0	(22,891)		(22,891)	(2,592)	0	0	0	0		0005
PUT OPTION JUL25RTYP@1800 BHF4PL087	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/18/2025	352	634,086	1800	(5,906)	0	0	(158)		(158)	8,927	0	0	0	0		0005
PUT OPTION DEC28RTYP@1300 BHF4PL095	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/15/2028	166	216,034	1300	(6,078)	0	0	(8,008)		(8,008)	(683)	0	0	0	0		0005
PUT OPTION JUL30RTYP@1800 BHF4PL0A2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/19/2030	140	251,730	1800	(16,231)	0	0	(21,173)		(21,173)	(2,991)	0	0	0	0		0005
PUT OPTION AUG25RTYP@1800 BHF4PL0C8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/15/2025	227	408,762	1800	(4,166)	0	0	(971)		(971)	5,832	0	0	0	0		0005
PUT OPTION JAN26RTYP@1700 BHF4PL0D6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/16/2026	230	391,357	1700	(5,817)	0	0	(5,233)		(5,233)	3,242	0	0	0	0		0005
PUT OPTION DEC28SPXP@3000 BHF4PL0F1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	1,070	3,210,270	3000	(59,079)	0	0	(64,694)		(64,694)	1,209	0	0	0	0		0005
PUT OPTION AUG30RTYP@1800 BHF4PL0G9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/16/2030	116	208,152	1800	(13,349)	0	0	(17,575)		(17,575)	(2,484)	0	0	0	0		0005
PUT OPTION JAN29SPXP@3000 BHF4PL0H7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	1,208	3,625,110	3000	(67,729)	0	0	(75,418)		(75,418)	858	0	0	0	0		0005
PUT OPTION JAN30MXEAP@1900 BHF4PL0K0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	01/18/2030	103	195,947	1900	(10,963)	0	0	(8,868)		(8,868)	3,897	0	0	0	0		0005
PUT OPTION JUL30SPXP@4400 BHF4PL007	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	359	1,581,624	4400	(78,993)	0	0	(88,214)		(88,214)	(3,951)	0	0	0	0		0005
PUT OPTION DEC28SPXP@3600 BHF4PL0T1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	493	1,774,656	3600	(46,117)	0	0	(51,265)		(51,265)	(148)	0	0	0	0		0005
PUT OPTION AUG30SPXP@4400 BHF4PL0U8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	569	2,504,480	4400	(126,386)	0	0	(141,019)		(141,019)	(6,565)	0	0	0	0		0005
PUT OPTION JAN29SPXP@3600 BHF4PL0V6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	352	1,267,740	3600	(33,416)	0	0	(37,701)		(37,701)	(390)	0	0	0	0		0005
PUT OPTION JUL25RTYP@1700 BHF4PL0Y0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/18/2025	309	526,048	1700	(3,507)	0	0	(52)		(52)	5,595	0	0	0	0		0005
PUT OPTION AUG25RTYP@1700 BHF4PL103	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/15/2025	124	210,817	1700	(1,173)	0	0	(286)		(286)	2,387	0	0	0	0		0005
PUT OPTION JAN29RTYP@1700 BHF4PL111	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/19/2029	158	268,702	1700	(13,280)	0	0	(17,522)		(17,522)	(2,063)	0	0	0	0		0005
PUT OPTION JUL30SPXP@3900 BHF4PL1A1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/19/2030	141	548,184	3900	(22,025)	0	0	(25,374)		(25,374)	(1,579)	0	0	0	0		0005

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PUT OPTION AUG30SPXP@3900 BHF4PL1C7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/16/2030	259	1,010,373	3900	(41,131)	0	0	(47,279)		(47,279)	(3,020)	0	0	0	0		0005
PUT OPTION JUL25SPXP@3800 BHF4PL1G8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	144	545,566	3800	(2,113)	0	0	(21)		(21)	2,532	0	0	0	0		0005
PUT OPTION JUL25SPXP@3900 BHF4PL1J2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	123	481,611	3900	(2,005)	0	0	(21)		(21)	2,379	0	0	0	0		0005
PUT OPTION FEB26SPXP@3400 BHF4PL1K9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	02/20/2026	219	745,382	3400	(5,161)	0	0	(3,372)		(3,372)	2,631	0	0	0	0		0005
PUT OPTION AUG25SPXP@3800 BHF4PL1M5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	310	1,178,114	3800	(5,401)	0	0	(396)		(396)	6,011	0	0	0	0		0005
PUT OPTION JUL26RTYP@1700 BHF4PL1W3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/17/2026	153	259,318	1700	(5,440)	0	0	(6,852)		(6,852)	954	0	0	0	0		0005
PUT OPTION AUG25RTYP@1600 BHF4PL277	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/15/2025	134	214,928	1600	(792)	0	0	(169)		(169)	1,896	0	0	0	0		0005
PUT OPTION SEP25SPXP@4800 BHF4PL2F9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	1,414	6,788,304	4800	(79,508)	0	0	(17,581)		(17,581)	76,477	0	0	0	0		0005
PUT OPTION SEP25SPXP@5000 BHF4PL2H5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	1,854	9,269,800	5000	(128,869)	0	0	(29,724)		(29,724)	126,218	0	0	0	0		0005
PUT OPTION FEB30SPXP@4400 BHF4PL2R3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	1,739	7,653,140	4400	(358,132)	0	0	(402,464)		(402,464)	(13,459)	0	0	0	0		0005
PUT OPTION FEB29SPXP@2900 BHF4PL2S1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	173	502,106	2900	(8,972)	0	0	(9,461)		(9,461)	405	0	0	0	0		0005
PUT OPTION FEB29SPXP@3000 BHF4PL2V4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	1,568	4,704,810	3000	(90,411)	0	0	(100,312)		(100,312)	586	0	0	0	0		0005
PUT OPTION FEB29RTYP@1400 BHF4PL225	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/16/2029	302	423,318	1400	(15,034)	0	0	(18,943)		(18,943)	(1,943)	0	0	0	0		0005
PUT OPTION FEB29RTYP@1500 BHF4PL335	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/16/2029	204	306,360	1500	(12,103)	0	0	(15,662)		(15,662)	(1,677)	0	0	0	0		0005
PUT OPTION FEB30MXEAP@1900 BHF4PL350	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/15/2030	172	327,275	1900	(18,412)	0	0	(15,014)		(15,014)	6,470	0	0	0	0		0005
PUT OPTION SEP25RTYP@2000 BHF4PL368	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	553	1,106,020	2000	(25,645)	0	0	(16,596)		(16,596)	19,569	0	0	0	0		0005
PUT OPTION FEB30MXEAP@2000 BHF4PL376	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/15/2030	135	269,020	2000	(16,793)	0	0	(13,662)		(13,662)	5,812	0	0	0	0		0005
PUT OPTION FEB30MXEAP@1700 BHF4PL384	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/15/2030	160	272,034	1700	(12,493)	0	0	(10,201)		(10,201)	4,396	0	0	0	0		0005
PUT OPTION SEP25RTYP@1900 BHF4PL392	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	567	1,076,901	1900	(18,932)	0	0	(10,157)		(10,157)	17,157	0	0	0	0		0005

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PUT OPTION FEB30NDXP@15200 BHF4PL3B7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/15/2030	49	739,328	15200	(37,518)	0	0	(42,934)		(42,934)	156	0	0	0	0		0005
PUT OPTION SEP25NDXP@16800 BHF4PL3D3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/19/2025	70	1,178,184	16800	(18,373)	0	0	(2,879)		(2,879)	18,625	0	0	0	0		0005
PUT OPTION SEP25SPXP@4600 BHF4PL3G6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	188	863,788	4600	(8,559)	0	0	(1,847)		(1,847)	8,177	0	0	0	0		0005
PUT OPTION SEP25MXEAP@2100 BHF4PL3M3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/19/2025	121	254,541	2100	(5,168)	0	0	(464)		(464)	6,756	0	0	0	0		0005
PUT OPTION FEB29SPXP@3500 BHF4PL304	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	758	2,654,365	3500	(67,080)	0	0	(77,287)		(77,287)	(2,010)	0	0	0	0		0005
PUT OPTION SEP25RTYP@1800 BHF4PL3S0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	122	219,582	1800	(2,280)	0	0	(1,331)		(1,331)	2,945	0	0	0	0		0005
PUT OPTION FEB29SPXP@3600 BHF4PL426	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	298	1,072,152	3600	(28,651)	0	0	(32,604)		(32,604)	(522)	0	0	0	0		0005
PUT OPTION FEB29SPXP@3700 BHF4PL459	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	438	1,619,712	3700	(45,702)	0	0	(51,356)		(51,356)	(228)	0	0	0	0		0005
PUT OPTION FEB29RTYP@1600 BHF4PL475	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/16/2029	156	249,264	1600	(10,986)	0	0	(14,531)		(14,531)	(1,678)	0	0	0	0		0005
PUT OPTION AUG25SPXP@5200 BHF4PL483	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	349	1,816,932	5200	(26,132)	0	0	(3,041)		(3,041)	29,637	0	0	0	0		0005
PUT OPTION FEB29RTYP@1700 BHF4PL491	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/16/2029	175	296,684	1700	(14,920)	0	0	(19,575)		(19,575)	(2,343)	0	0	0	0		0005
PUT OPTION FEB29MXEAP@1800 BHF4PL4A8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/16/2029	142	254,754	1800	(11,285)	0	0	(8,607)		(8,607)	4,728	0	0	0	0		0005
PUT OPTION SEP25SPXP@5200 BHF4PL4C4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	2,013	10,466,924	5200	(173,328)	0	0	(45,018)		(45,018)	169,006	0	0	0	0		0005
PUT OPTION FEB30SPXP@4600 BHF4PL4D2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	377	1,732,544	4600	(88,582)	0	0	(98,388)		(98,388)	(3,024)	0	0	0	0		0005
PUT OPTION SEP30SPXP@4200 BHF4PL4U4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	946	3,973,158	4200	(187,046)	0	0	(210,733)		(210,733)	(11,928)	0	0	0	0		0005
PUT OPTION SEP30SPXP@4400 BHF4PL4X8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	311	1,366,948	4400	(69,891)	0	0	(77,851)		(77,851)	(3,788)	0	0	0	0		0005
PUT OPTION SEP30SPXP@5000 BHF4PL4Z3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	318	1,591,250	5000	(102,505)	0	0	(111,414)		(111,414)	(4,032)	0	0	0	0		0005
PUT OPTION SEP30SPXP@5200 BHF4PL541	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	145	753,428	5200	(52,120)	0	0	(56,404)		(56,404)	(1,981)	0	0	0	0		0005
PUT OPTION SEP30SPXP@4600 BHF4PL558	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	240	1,104,230	4600	(61,151)	0	0	(67,596)		(67,596)	(3,106)	0	0	0	0		0005

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PUT OPTION MAR30RTYP@1900 BHF4PL566	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/15/2030	152	288,800	1900	(20,121)	0	0	(26,268)		(26,268)	(3,741)	0	0	0	0		0005
PUT OPTION SEP30SPXP@4800 BHF4PL582	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/20/2030	921	4,418,544	4800	(264,290)	0	0	(289,627)		(289,627)	(12,021)	0	0	0	0		0005
PUT OPTION SEP25SPXP@4200 BHF4PL590	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	427	1,792,098	4200	(12,920)	0	0	(2,714)		(2,714)	12,294	0	0	0	0		0005
PUT OPTION SEP25SPXP@4400 BHF4PL5C3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	122	536,624	4400	(4,521)	0	0	(948)		(948)	4,347	0	0	0	0		0005
PUT OPTION MAR30SPXP@4200 BHF4PL5D1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	03/15/2030	684	2,870,952	4200	(124,433)	0	0	(141,709)		(141,709)	(6,255)	0	0	0	0		0005
PUT OPTION MAR30SPXP@4400 BHF4PL5E9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	03/15/2030	3,604	15,857,380	4400	(752,209)	0	0	(843,608)		(843,608)	(30,126)	0	0	0	0		0005
PUT OPTION MAR30SPXP@4600 BHF4PL5H2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	03/15/2030	1,170	5,382,460	4600	(278,616)	0	0	(309,021)		(309,021)	(10,198)	0	0	0	0		0005
PUT OPTION SEP25RTYP@1600 BHF4PL5K5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	118	188,784	1600	(849)	0	0	(493)		(493)	1,708	0	0	0	0		0005
PUT OPTION SEP25MXEAP@2200 BHF4PL5L3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/19/2025	164	361,878	2200	(10,319)	0	0	(975)		(975)	12,980	0	0	0	0		0005
PUT OPTION MAR30SPXP@3800 BHF4PL5P4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	03/15/2030	1,355	5,148,658	3800	(184,706)	0	0	(216,616)		(216,616)	(12,220)	0	0	0	0		0005
PUT OPTION MAR30MXEAP@2000 BHF4PL5V1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/15/2030	212	423,480	2000	(26,638)	0	0	(21,764)		(21,764)	9,083	0	0	0	0		0005
PUT OPTION MAR30RTYP@1500 BHF4PL5X7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/15/2030	144	216,705	1500	(9,814)	1	0	(12,982)		(12,982)	(1,678)	0	0	0	0		0005
PUT OPTION MAR30RTYP@1600 BHF4PL5Z2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/15/2030	132	211,456	1600	(10,678)	0	0	(14,169)		(14,169)	(1,902)	0	0	0	0		0005
PUT OPTION SEP25RTYP@1500 BHF4PL616	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/19/2025	231	345,750	1500	(1,681)	0	0	(599)		(599)	2,528	0	0	0	0		0005
PUT OPTION MAR29SPXP@3400 BHF4PL640	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	1,514	5,147,770	3400	(126,590)	0	0	(146,422)		(146,422)	(5,364)	0	0	0	0		0005
PUT OPTION MAR29SPXP@3500 BHF4PL681	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	736	2,576,350	3500	(66,094)	0	0	(76,659)		(76,659)	(2,379)	0	0	0	0		0005
PUT OPTION MAR29RTYP@1600 BHF4PL6B4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/16/2029	173	276,544	1600	(12,454)	0	0	(16,330)		(16,330)	(1,920)	0	0	0	0		0005
PUT OPTION MAR29MXEAP@1800 BHF4PL6G3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/16/2029	167	299,790	1800	(13,457)	0	0	(10,322)		(10,322)	5,551	0	0	0	0		0005
PUT OPTION OCT25SPXP@5200 BHF4PL6H1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	2,863	14,885,988	5200	(270,953)	0	0	(97,901)		(97,901)	234,156	0	0	0	0		0005

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PUT OPTION OCT25SPXP@5000 BHF4PL6K4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	1,041	5,202,500	5000	(80,004)	0	0	(26,275)		(26,275)	69,894	0	0	0	0		0005
PUT OPTION OCT25RTYP@2000 BHF4PL6N8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	820	1,639,380	2000	(42,907)	0	0	(32,146)		(32,146)	25,471	0	0	0	0		0005
PUT OPTION OCT25RTYP@2100 BHF4PL6T5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	152	319,620	2100	(10,093)	0	0	(9,614)		(9,614)	4,775	0	0	0	0		0005
PUT OPTION MAR29SPXP@3600 BHF4PL6U2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	345	1,243,440	3600	(33,704)	0	0	(38,635)		(38,635)	(825)	0	0	0	0		0005
PUT OPTION MAR29SPXP@3100 BHF4PL6X6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	742	2,299,239	3100	(46,949)	0	0	(56,343)		(56,343)	(2,979)	0	0	0	0		0005
PUT OPTION MAR29RTYP@1400 BHF4PL6Y4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/16/2029	237	331,100	1400	(11,767)	0	0	(15,058)		(15,058)	(1,585)	0	0	0	0		0005
PUT OPTION OCT25SPXP@4800 BHF4PL6Z1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	399	1,916,016	4800	(24,960)	0	0	(7,851)		(7,851)	21,505	0	0	0	0		0005
PUT OPTION MAR29RTYP@1500 BHF4PL723	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/16/2029	476	713,370	1500	(29,748)	0	0	(37,004)		(37,004)	(4,051)	0	0	0	0		0005
PUT OPTION OCT30SPXP@5000 BHF4PL780	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/18/2030	662	3,309,450	5000	(214,617)	0	0	(233,372)		(233,372)	(8,824)	0	0	0	0		0005
PUT OPTION MAR29MXEAP@1500 BHF4PL7A5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/16/2029	105	157,770	1500	(5,079)	0	0	(3,815)		(3,815)	2,051	0	0	0	0		0005
PUT OPTION MAR27SPXP@4400 BHF4PL7E7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/19/2027	313	1,375,660	4400	(35,083)	0	0	(31,980)		(31,980)	6,857	0	0	0	0		0005
PUT OPTION OCT25RTYP@1600 BHF4PL7F4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	159	253,776	1600	(1,886)	0	0	(1,051)		(1,051)	2,245	0	0	0	0		0005
PUT OPTION OCT30RTYP@1900 BHF4PL7H0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/18/2030	137	259,635	1900	(17,847)	0	0	(24,213)		(24,213)	(3,450)	0	0	0	0		0005
PUT OPTION MAR30RTYP@1700 BHF4PL7K3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/15/2030	142	242,233	1700	(13,727)	0	0	(18,035)		(18,035)	(2,452)	0	0	0	0		0005
PUT OPTION MAR30NDXP@15200 BHF4PL7P2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/15/2030	50	755,592	15200	(38,684)	0	0	(44,209)		(44,209)	204	0	0	0	0		0005
PUT OPTION MAR29SPXP@3300 BHF4PL7V9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	1,004	3,311,682	3300	(76,922)	0	0	(89,871)		(89,871)	(3,807)	0	0	0	0		0005
PUT OPTION MAR29SPXP@2900 BHF4PL7X5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	1,096	3,177,472	2900	(57,688)	0	0	(61,403)		(61,403)	2,251	0	0	0	0		0005
PUT OPTION OCT30SPXP@5400 BHF4PL822	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/18/2030	129	693,954	5400	(51,676)	0	0	(55,713)		(55,713)	(1,925)	0	0	0	0		0005
PUT OPTION MAR30SPXP@3900 BHF4PL8A4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	03/15/2030	2,071	8,077,290	3900	(304,121)	0	0	(354,389)		(354,389)	(19,101)	0	0	0	0		0005

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PUT OPTION NOV25SPXP@5200 BHF4PL8B2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	1,399	7,272,772	5200	(146,757)	0	0	(69,396)		(69,396)	108,886	0	0	0	0		0005
PUT OPTION NOV25SPXP@5400 BHF4PL8E6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	2,206	11,911,914	5400	(283,592)	0	0	(143,987)		(143,987)	205,833	0	0	0	0		0005
PUT OPTION NOV25MXEAP@2000 BHF4PL8J5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	11/21/2025	140	280,440	2000	(5,427)	0	0	(1,104)		(1,104)	5,819	0	0	0	0		0005
PUT OPTION NOV25MXEAP@2100 BHF4PL8L0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	11/21/2025	102	214,725	2100	(5,520)	0	0	(1,098)		(1,098)	5,839	0	0	0	0		0005
PUT OPTION NOV25RTYP@1900 BHF4PL809	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	125	236,721	1900	(4,582)	0	0	(4,128)		(4,128)	3,012	0	0	0	0		0005
PUT OPTION MAR27SPXP@4600 BHF4PL8R7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/19/2027	161	742,026	4600	(21,386)	0	0	(19,581)		(19,581)	3,942	0	0	0	0		0005
PUT OPTION NOV25RTYP@2000 BHF4PL8S5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	614	1,227,220	2000	(34,855)	0	0	(30,469)		(30,469)	16,206	0	0	0	0		0005
PUT OPTION NOV25SPXP@5000 BHF4PL8Y2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	1,205	6,023,600	5000	(103,341)	0	0	(45,552)		(45,552)	77,854	0	0	0	0		0005
PUT OPTION MAR30NDXP@13600 BHF4PL939	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/15/2030	57	768,808	13600	(33,090)	0	0	(37,557)		(37,557)	167	0	0	0	0		0005
PUT OPTION MAR26RTYP@1500 BHF4PL9B1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/20/2026	137	205,110	1500	(1,879)	0	0	(2,294)		(2,294)	1,000	0	0	0	0		0005
PUT OPTION MAR29RTYP@1300 BHF4PL9D7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/16/2029	290	376,623	1300	(11,854)	0	0	(14,838)		(14,838)	(1,423)	0	0	0	0		0005
PUT OPTION NOV30SPXP@4400 BHF4PL9F2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/15/2030	387	1,703,812	4400	(88,772)	0	0	(98,724)		(98,724)	(5,110)	0	0	0	0		0005
PUT OPTION APR30SPXP@3800 BHF4PL9Q8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	04/18/2030	2,642	10,041,272	3800	(367,361)	0	0	(429,096)		(429,096)	(25,231)	0	0	0	0		0005
PUT OPTION APR30SPXP@3900 BHF4PL9R6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	04/18/2030	1,767	6,890,637	3900	(264,368)	0	0	(306,962)		(306,962)	(17,285)	0	0	0	0		0005
PUT OPTION NOV25SPXP@4400 BHF4PL9S4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	562	2,473,812	4400	(26,453)	0	0	(10,599)		(10,599)	20,018	0	0	0	0		0005
PUT OPTION APR30SPXP@4200 BHF4PL9Y1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	04/18/2030	1,466	6,156,444	4200	(271,254)	0	0	(308,223)		(308,223)	(14,384)	0	0	0	0		0005
PUT OPTION NOV25RTYP@1600 BHF4PL9Z8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	306	489,648	1600	(4,970)	0	0	(3,105)		(3,105)	4,067	0	0	0	0		0005
PUT OPTION APR30SPXP@4400 BHF4PLA03	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	04/18/2030	2,809	12,361,536	4400	(595,174)	0	0	(666,568)		(666,568)	(25,555)	0	0	0	0		0005
PUT OPTION NOV25SPXP@4600 BHF4PLA52	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	298	1,369,604	4600	(17,093)	0	0	(7,070)		(7,070)	12,747	0	0	0	0		0005

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PUT OPTION APR30NDXP@15200 BHF4PLA86	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	04/22/2030	55	835,544	15200	(43,164)	0	0	(49,369)		(49,369)	292	0	0	0	0		0005
PUT OPTION NOV25SPXP@5600 BHF4PLA94	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	131	735,728	5600	(20,749)	0	0	(11,332)		(11,332)	14,594	0	0	0	0		0005
PUT OPTION APR30NDXP@15600 BHF4PLAA1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	04/22/2030	54	841,152	15600	(45,297)	0	0	(51,766)		(51,766)	426	0	0	0	0		0005
PUT OPTION APR30RTYP@1500 BHF4PLAJ2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/19/2030	264	395,385	1500	(18,797)	0	0	(23,932)		(23,932)	(3,112)	0	0	0	0		0005
PUT OPTION DEC30SPXP@5000 BHF4PLAK9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/20/2030	139	695,500	5000	(45,811)	0	0	(49,786)		(49,786)	(2,051)	0	0	0	0		0005
PUT OPTION APR30RTYP@1600 BHF4PLAL7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/19/2030	128	204,768	1600	(10,413)	0	0	(13,844)		(13,844)	(1,867)	0	0	0	0		0005
PUT OPTION APR30RTYP@1700 BHF4PLAN3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/19/2030	210	357,102	1700	(20,813)	0	0	(26,791)		(26,791)	(3,655)	0	0	0	0		0005
PUT OPTION APR30RTYP@1800 BHF4PLAT0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/19/2030	244	438,516	1800	(28,393)	0	0	(36,395)		(36,395)	(5,126)	0	0	0	0		0005
PUT OPTION APR30SPXP@4800 BHF4PLAU7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	04/18/2030	257	1,233,120	4800	(70,271)	0	0	(77,024)		(77,024)	(2,394)	0	0	0	0		0005
PUT OPTION APR30SPXP@4600 BHF4PLAW3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	04/18/2030	1,215	5,590,196	4600	(293,264)	0	0	(325,063)		(325,063)	(11,582)	0	0	0	0		0005
PUT OPTION APR29RTYP@1500 BHF4PLAX1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/20/2029	337	505,410	1500	(21,178)	0	0	(26,677)		(26,677)	(2,995)	0	0	0	0		0005
PUT OPTION APR29RTYP@1300 BHF4PLAY9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/20/2029	329	428,077	1300	(13,864)	0	0	(17,236)		(17,236)	(1,717)	0	0	0	0		0005
PUT OPTION APR29SPXP@3500 BHF4PLB10	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	1,858	6,503,175	3500	(169,361)	0	0	(198,611)		(198,611)	(7,343)	0	0	0	0		0005
PUT OPTION MAR30SPXP@4000 BHF4PLB28	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	03/15/2030	258	1,033,000	4000	(40,791)	0	0	(47,197)		(47,197)	(2,429)	0	0	0	0		0005
PUT OPTION DEC25SPXP@5600 BHF4PLB51	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	123	687,008	5600	(20,581)	0	0	(12,627)		(12,627)	12,854	0	0	0	0		0005
PUT OPTION APR30SPXP@4000 BHF4PLB69	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	04/18/2030	163	652,000	4000	(26,214)	0	0	(30,236)		(30,236)	(1,630)	0	0	0	0		0005
PUT OPTION APR29SPXP@3100 BHF4PLBA0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	2,993	9,278,610	3100	(195,210)	0	0	(233,584)		(233,584)	(13,472)	0	0	0	0		0005
PUT OPTION DEC29SPXP@4000 BHF4PLBF9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	1,489	5,957,040	4000	(224,500)	0	0	(261,648)		(261,648)	(11,738)	0	0	0	0		0005
PUT OPTION DEC29SPXP@4200 BHF4PLBH5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	735	3,087,378	4200	(128,225)	0	0	(146,749)		(146,749)	(5,473)	0	0	0	0		0005

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PUT OPTION APR29RTYP@1600 BHF4PLBJ1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/20/2029	197	315,472	1600	(14,550)	0	0	(18,918)		(18,918)	(2,269)	0	0	0	0		0005
PUT OPTION JAN27SPXP@4000 BHF4PLC35	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/15/2027	206	825,160	4000	(15,436)	0	0	(13,778)		(13,778)	3,053	0	0	0	0		0005
PUT OPTION JAN27SPXP@4200 BHF4PLC50	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/15/2027	127	534,660	4200	(11,339)	0	0	(10,026)		(10,026)	2,292	0	0	0	0		0005
PUT OPTION DEC26SPXP@4000 BHF4PLC68	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/18/2026	142	568,680	4000	(10,265)	0	0	(9,041)		(9,041)	2,079	0	0	0	0		0005
PUT OPTION DEC29SPXP@3500 BHF4PLCE1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	1,882	6,588,715	3500	(192,345)	0	0	(234,881)		(234,881)	(16,373)	0	0	0	0		0005
PUT OPTION DEC29SPXP@3600 BHF4PLCF8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	1,601	5,762,952	3600	(177,308)	0	0	(214,151)		(214,151)	(13,375)	0	0	0	0		0005
PUT OPTION APR27SPXP@4400 BHF4PLCG6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/16/2027	223	981,068	4400	(25,657)	0	0	(23,720)		(23,720)	4,852	0	0	0	0		0005
PUT OPTION JAN30SPXP@3500 BHF4PLCH4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	774	2,708,230	3500	(80,546)	0	0	(98,003)		(98,003)	(7,027)	0	0	0	0		0005
PUT OPTION JAN30SPXP@3600 BHF4PLCK7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	2,053	7,391,232	3600	(231,516)	0	0	(278,733)		(278,733)	(17,989)	0	0	0	0		0005
PUT OPTION DEC28SPXP@3200 BHF4PLCX9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	417	1,333,056	3200	(27,586)	0	0	(31,960)		(31,960)	(1,071)	0	0	0	0		0005
PUT OPTION DEC28SPXP@3300 BHF4PLD00	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	809	2,669,931	3300	(59,288)	0	0	(67,270)		(67,270)	(1,802)	0	0	0	0		0005
PUT OPTION JAN29SPXP@3200 BHF4PLD18	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	215	688,096	3200	(14,455)	0	0	(16,995)		(16,995)	(670)	0	0	0	0		0005
PUT OPTION DEC25SPXP@3300 BHF4PLDB6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	200	661,221	3300	(3,709)	0	0	(1,811)		(1,811)	2,531	0	0	0	0		0005
PUT OPTION JAN26SPXP@3300 BHF4PLDD2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	01/16/2026	159	523,182	3300	(3,118)	0	0	(1,769)		(1,769)	1,911	0	0	0	0		0005
PUT OPTION MAY27SPXP@4400 BHF4PLDE0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/21/2027	160	703,736	4400	(19,041)	1	0	(17,820)		(17,820)	3,440	0	0	0	0		0005
PUT OPTION MAY26SPXP@3500 BHF4PLDK6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/15/2026	171	597,975	3500	(5,764)	0	0	(4,217)		(4,217)	1,816	0	0	0	0		0005
PUT OPTION DEC28RTYP@1500 BHF4PLDM2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/15/2028	209	313,260	1500	(12,018)	0	0	(15,468)		(15,468)	(1,564)	0	0	0	0		0005
PUT OPTION DEC28RTYP@1400 BHF4PLDN0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/15/2028	134	188,216	1400	(5,993)	0	0	(8,103)		(8,103)	(777)	0	0	0	0		0005
PUT OPTION DEC28SPXP@3400 BHF4PLDR1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	1,115	3,791,680	3400	(89,161)	0	0	(100,181)		(100,181)	(2,023)	0	0	0	0		0005

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PUT OPTION DEC28SPXP@3500 BHF4PLDW0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	510	1,785,560	3500	(43,879)	0	0	(49,373)		(49,373)	(678)	0	0	0	0		0005
PUT OPTION JAN29SPXP@3500 BHF4PLDZ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	571	1,997,590	3500	(50,448)	0	0	(56,873)		(56,873)	(1,178)	0	0	0	0		0005
PUT OPTION JAN29SPXP@3400 BHF4PLE17	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	977	3,320,882	3400	(78,236)	0	0	(90,355)		(90,355)	(2,424)	0	0	0	0		0005
PUT OPTION DEC28SPXP@2800 BHF4PLE74	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	313	877,772	2800	(14,333)	0	0	(13,614)		(13,614)	845	0	0	0	0		0005
PUT OPTION DEC28SPXP@2900 BHF4PLE90	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2028	1,081	3,136,031	2900	(54,372)	0	0	(55,654)		(55,654)	3,224	0	0	0	0		0005
PUT OPTION JAN29SPXP@2900 BHF4PLEB5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	658	1,907,040	2900	(33,584)	0	0	(35,008)		(35,008)	1,728	0	0	0	0		0005
PUT OPTION JAN29SPXP@2800 BHF4PLEE9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	186	520,464	2800	(8,632)	0	0	(8,368)		(8,368)	444	0	0	0	0		0005
PUT OPTION MAY27SPXP@4600 BHF4PLEK5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/21/2027	196	900,082	4600	(27,642)	0	0	(25,764)		(25,764)	4,614	0	0	0	0		0005
PUT OPTION MAY29SPXP@3500 BHF4PLEZ2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	858	3,002,580	3500	(79,276)	0	0	(93,558)		(93,558)	(3,879)	0	0	0	0		0005
PUT OPTION MAY29RTYP@1300 BHF4PLF73	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/18/2029	333	433,485	1300	(14,272)	0	0	(17,747)		(17,747)	(1,816)	0	0	0	0		0005
PUT OPTION MAY29RTYP@1400 BHF4PLF81	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/18/2029	102	143,262	1400	(4,782)	0	0	(6,744)		(6,744)	(747)	0	0	0	0		0005
PUT OPTION DEC29SPXP@3900 BHF4PLFA6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	897	3,498,612	3900	(125,463)	0	0	(147,431)		(147,431)	(6,983)	0	0	0	0		0005
PUT OPTION MAY30SPXP@3800 BHF4PLFL2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	598	2,270,652	3800	(84,357)	0	0	(98,285)		(98,285)	(5,970)	0	0	0	0		0005
PUT OPTION MAY30RTYP@1600 BHF4PLFP3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/17/2030	255	408,416	1600	(21,776)	0	0	(27,768)		(27,768)	(3,755)	0	0	0	0		0005
PUT OPTION DEC29RTYP@1600 BHF4PLFQ1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/21/2029	193	309,296	1600	(15,656)	0	0	(20,285)		(20,285)	(2,690)	0	0	0	0		0005
PUT OPTION MAY30RTYP@1700 BHF4PLFR9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/17/2030	143	243,559	1700	(14,020)	0	0	(18,360)		(18,360)	(2,509)	0	0	0	0		0005
PUT OPTION JAN30RTYP@1700 BHF4PLFT5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/18/2030	167	283,798	1700	(16,001)	0	0	(20,877)		(20,877)	(2,823)	0	0	0	0		0005
PUT OPTION DEC29RTYP@1700 BHF4PLFW8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/21/2029	165	279,990	1700	(15,679)	0	0	(20,466)		(20,466)	(2,757)	0	0	0	0		0005
PUT OPTION DEC29RTYP@1500 BHF4PLFZ1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/21/2029	259	388,710	1500	(17,839)	0	0	(22,722)		(22,722)	(2,886)	0	0	0	0		0005

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PUT OPTION MAY30RTYP@1800 BHF4PLG49	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/17/2030	245	440,244	1800	(28,676)	0	0	(36,684)		(36,684)	(5,173)	0	0	0	0		0005
PUT OPTION MAY29SPXP@3700 BHF4PLGA5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	172	634,661	3700	(18,692)	0	0	(21,514)		(21,514)	(473)	0	0	0	0		0005
PUT OPTION MAY29SPXP@3800 BHF4PLGC1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	176	670,016	3800	(20,802)	0	0	(23,781)		(23,781)	(424)	0	0	0	0		0005
PUT OPTION MAY29RTYP@1500 BHF4PLGE7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/18/2029	197	295,095	1500	(12,175)	0	0	(15,786)		(15,786)	(1,806)	0	0	0	0		0005
PUT OPTION DEC25SPXP@3400 BHF4PLGH0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	190	644,402	3400	(3,830)	0	0	(1,884)		(1,884)	2,581	0	0	0	0		0005
PUT OPTION DEC25SPXP@3500 BHF4PLGK3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/19/2025	212	742,315	3500	(4,685)	0	0	(2,308)		(2,308)	3,106	0	0	0	0		0005
PUT OPTION JAN26SPXP@3400 BHF4PLGM9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	01/16/2026	194	660,212	3400	(4,171)	0	0	(2,377)		(2,377)	2,526	0	0	0	0		0005
PUT OPTION JAN26SPXP@3500 BHF4PLGP2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	01/16/2026	242	846,475	3500	(5,679)	0	0	(3,236)		(3,236)	3,384	0	0	0	0		0005
PUT OPTION MAY30MXEAP@2100 BHF4PLGT4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/17/2030	118	247,989	2100	(17,832)	0	0	(14,348)		(14,348)	5,751	0	0	0	0		0005
PUT OPTION DEC25RTYP@1600 BHF4PLGU1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	12/19/2025	206	329,536	1600	(3,448)	0	0	(2,721)		(2,721)	2,542	0	0	0	0		0005
PUT OPTION JAN26RTYP@1600 BHF4PLGV9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	01/16/2026	213	340,640	1600	(3,889)	0	0	(3,441)		(3,441)	2,418	0	0	0	0		0005
PUT OPTION JAN26SPXP@3600 BHF4PLH06	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	01/16/2026	247	889,668	3600	(6,349)	0	0	(3,601)		(3,601)	3,816	0	0	0	0		0005
PUT OPTION JAN29MXEAP@1800 BHF4PLH48	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	01/19/2029	163	293,310	1800	(12,879)	0	0	(9,717)		(9,717)	5,453	0	0	0	0		0005
PUT OPTION MAY30SPXP@4800 BHF4PLH63	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	388	1,861,008	4800	(107,060)	0	0	(117,392)		(117,392)	(3,902)	0	0	0	0		0005
PUT OPTION MAY30RTYP@1500 BHF4PLH71	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/17/2030	313	469,185	1500	(22,649)	0	0	(28,585)		(28,585)	(3,732)	0	0	0	0		0005
PUT OPTION MAY27SPXP@4800 BHF4PLHC0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/21/2027	125	601,104	4800	(20,586)	0	0	(19,360)		(19,360)	3,315	0	0	0	0		0005
PUT OPTION FEB27SPXP@4200 BHF4PLHL0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/19/2027	201	844,452	4200	(18,437)	0	0	(16,761)		(16,761)	3,634	0	0	0	0		0005
PUT OPTION FEB27SPXP@4400 BHF4PLHS5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/19/2027	273	1,199,968	4400	(29,879)	0	0	(26,763)		(26,763)	6,018	0	0	0	0		0005
PUT OPTION MAY30SPXP@4000 BHF4PLHW6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	1,881	7,525,240	4000	(306,860)	0	0	(353,272)		(353,272)	(19,741)	0	0	0	0		0005

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PUT OPTION FEB26SPXP@3500 BHF4PLHZ9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	02/20/2026	198	691,320	3500	(5,086)	0	0	(3,313)		(3,313)	2,553	0	0	0	0		0005
PUT OPTION FEB26SPXP@3600 BHF4PLJ04	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	02/20/2026	169	608,616	3600	(4,767)	0	0	(3,081)		(3,081)	2,427	0	0	0	0		0005
PUT OPTION FEB26RTYP@1600 BHF4PLJ46	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/20/2026	146	233,408	1600	(2,650)	0	0	(2,908)		(2,908)	1,462	0	0	0	0		0005
PUT OPTION FEB26RTYP@1700 BHF4PLJ79	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/20/2026	139	235,552	1700	(3,462)	0	0	(3,806)		(3,806)	1,704	0	0	0	0		0005
PUT OPTION JAN30SPXP@3700 BHF4PLJT1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	1,004	3,716,428	3700	(122,513)	0	0	(145,824)		(145,824)	(8,185)	0	0	0	0		0005
PUT OPTION FEB30SPXP@3600 BHF4PLJW4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	228	821,880	3600	(26,213)	0	0	(31,440)		(31,440)	(2,092)	0	0	0	0		0005
PUT OPTION FEB30SPXP@3700 BHF4PLJX2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	1,521	5,626,035	3700	(188,718)	0	0	(223,872)		(223,872)	(13,039)	0	0	0	0		0005
PUT OPTION FEB30SPXP@4200 BHF4PLK44	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	2,181	9,160,074	4200	(391,152)	0	0	(446,680)		(446,680)	(18,742)	0	0	0	0		0005
PUT OPTION FEB30RTYP@1500 BHF4PLK51	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/15/2030	117	175,530	1500	(7,713)	0	0	(10,433)		(10,433)	(1,341)	0	0	0	0		0005
PUT OPTION JUN29RTYP@1500 BHF4PLKA0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/15/2029	111	167,025	1500	(6,612)	0	0	(9,051)		(9,051)	(1,054)	0	0	0	0		0005
PUT OPTION JUN29RTYP@1600 BHF4PLKC6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/15/2029	135	216,656	1600	(9,968)	0	0	(13,297)		(13,297)	(1,642)	0	0	0	0		0005
PUT OPTION JUN26SPXP@3700 BHF4PLKE2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/19/2026	348	1,289,043	3700	(14,988)	0	0	(11,451)		(11,451)	4,482	0	0	0	0		0005
PUT OPTION JUN26SPXP@3800 BHF4PLKF9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/19/2026	159	605,682	3800	(7,458)	0	0	(5,713)		(5,713)	2,289	0	0	0	0		0005
PUT OPTION JUN30SPXP@4400 BHF4PLKK8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	489	2,151,600	4400	(106,322)	0	0	(118,825)		(118,825)	(5,100)	0	0	0	0		0005
PUT OPTION JUN30SPXP@4600 BHF4PLKM4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	3,333	15,331,386	4600	(823,368)	0	0	(911,791)		(911,791)	(36,668)	0	0	0	0		0005
PUT OPTION FEB30SPXP@4000 BHF4PLKQ5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	124	497,120	4000	(19,315)	0	0	(22,426)		(22,426)	(1,107)	0	0	0	0		0005
PUT OPTION FEB29SPXP@3300 BHF4PLL01	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	172	567,864	3300	(12,992)	0	0	(15,075)		(15,075)	(570)	0	0	0	0		0005
PUT OPTION FEB29SPXP@3400 BHF4PLL19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	1,055	3,585,606	3400	(85,653)	0	0	(99,786)		(99,786)	(3,178)	0	0	0	0		0005
PUT OPTION JUN30SPXP@4800 BHF4PLL27	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	1,469	7,051,728	4800	(410,379)	0	0	(449,890)		(449,890)	(16,068)	0	0	0	0		0005

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PUT OPTION FEB30RTYP@1700 BHF4PLL92	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/15/2030	231	393,448	1700	(22,656)	0	0	(29,122)		(29,122)	(3,949)	0	0	0	0		0005
PUT OPTION JUN26SPXP@4600 BHF4PLLA9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/19/2026	140	645,150	4600	(13,437)	0	0	(10,086)		(10,086)	4,690	0	0	0	0		0005
PUT OPTION JUN29SPXP@3200 BHF4PLLF8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	840	2,688,064	3200	(61,234)	0	0	(74,277)		(74,277)	(4,515)	0	0	0	0		0005
PUT OPTION FEB30RTYP@1800 BHF4PLLG6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/15/2030	350	629,676	1800	(40,569)	0	0	(51,673)		(51,673)	(7,253)	0	0	0	0		0005
PUT OPTION JAN29SPXP@3100 BHF4PLLH4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	469	1,454,365	3100	(29,200)	0	0	(34,055)		(34,055)	(1,517)	0	0	0	0		0005
PUT OPTION FEB29SPXP@3100 BHF4PLLJ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	02/16/2029	1,052	3,260,611	3100	(65,559)	0	0	(78,133)		(78,133)	(3,812)	0	0	0	0		0005
PUT OPTION JUN29RTYP@1400 BHF4PLLK7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/15/2029	267	374,150	1400	(14,055)	0	0	(17,869)		(17,869)	(2,020)	0	0	0	0		0005
PUT OPTION FEB30NDXP@16000 BHF4PLLM3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/15/2030	68	1,087,520	16000	(60,028)	0	0	(68,591)		(68,591)	527	0	0	0	0		0005
PUT OPTION JUN27SPXP@4600 BHF4PLLX9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/18/2027	133	610,558	4600	(19,140)	0	0	(18,130)		(18,130)	3,041	0	0	0	0		0005
PUT OPTION FEB29MXEAP@1600 BHF4PLLY7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	02/16/2029	162	259,696	1600	(9,161)	0	0	(6,891)		(6,891)	3,815	0	0	0	0		0005
PUT OPTION JUN27RTYP@1800 BHF4PLM18	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/18/2027	125	224,406	1800	(8,810)	0	0	(12,042)		(12,042)	(984)	0	0	0	0		0005
PUT OPTION JUN29SPXP@3400 BHF4PLM67	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	192	652,970	3400	(16,628)	0	0	(19,841)		(19,841)	(1,004)	0	0	0	0		0005
PUT OPTION JAN29SPXP@3700 BHF4PLM75	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	01/19/2029	145	534,687	3700	(14,887)	0	0	(16,581)		(16,581)	26	0	0	0	0		0005
PUT OPTION JAN30SPXP@3800 BHF4PLMP5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	01/18/2030	131	498,636	3800	(17,286)	0	0	(20,418)		(20,418)	(1,066)	0	0	0	0		0005
PUT OPTION FEB30SPXP@3800 BHF4PLMQ3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	1,742	6,618,308	3800	(233,315)	0	0	(274,769)		(274,769)	(14,934)	0	0	0	0		0005
PUT OPTION JUN30SPXP@4200 BHF4PLMS9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	1,580	6,635,034	4200	(300,871)	0	0	(340,651)		(340,651)	(17,400)	0	0	0	0		0005
PUT OPTION FEB30RTYP@1900 BHF4PLMT7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	02/15/2030	105	199,728	1900	(13,568)	0	0	(18,093)		(18,093)	(2,574)	0	0	0	0		0005
PUT OPTION JUN27SPXP@5000 BHF4PLMW0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/18/2027	172	861,600	5000	(33,916)	0	0	(32,183)		(32,183)	4,969	0	0	0	0		0005
PUT OPTION MAR30RTYP@1800 BHF4PLN33	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	03/15/2030	335	602,460	1800	(39,041)	0	0	(49,685)		(49,685)	(6,985)	0	0	0	0		0005

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PUT OPTION JUN30SPXP@5000 BHF4PLN41	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	452	2,261,700	5000	(142,203)	0	0	(154,412)		(154,412)	(4,683)	0	0	0	0		0005
PUT OPTION MAR30NDXP@15600 BHF4PLN66	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/15/2030	65	1,011,192	15600	(53,996)	0	0	(61,649)		(61,649)	438	0	0	0	0		0005
PUT OPTION MAR30NDXP@16000 BHF4PLN74	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/15/2030	96	1,539,040	16000	(85,662)	0	0	(97,741)		(97,741)	824	0	0	0	0		0005
PUT OPTION MAR30MXEAP@1700 BHF4PLND1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/15/2030	113	191,624	1700	(8,902)	1	0	(7,295)		(7,295)	3,085	0	0	0	0		0005
PUT OPTION MAR29SPXP@3700 BHF4PLNK5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	172	634,957	3700	(18,175)	0	0	(20,567)		(20,567)	(209)	0	0	0	0		0005
PUT OPTION MAR29SPXP@3000 BHF4PLNS8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	03/16/2029	2,089	6,267,930	3000	(120,720)	0	0	(136,853)		(136,853)	79	0	0	0	0		0005
PUT OPTION MAR26SPXP@3400 BHF4PLNX7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	03/20/2026	184	624,648	3400	(4,665)	0	0	(3,320)		(3,320)	2,025	0	0	0	0		0005
PUT OPTION JUL29SPXP@3300 BHF4PLP07	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/20/2029	786	2,594,163	3300	(63,526)	0	0	(77,059)		(77,059)	(4,640)	0	0	0	0		0005
PUT OPTION JUL29SPXP@3400 BHF4PLP23	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/20/2029	982	3,338,426	3400	(86,385)	0	0	(103,857)		(103,857)	(5,757)	0	0	0	0		0005
PUT OPTION MAR26SPXP@4400 BHF4PLP56	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	03/20/2026	164	721,336	4400	(10,498)	0	0	(6,992)		(6,992)	5,075	0	0	0	0		0005
PUT OPTION JUL29MXEAP@1800 BHF4PLPB3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/20/2029	107	192,006	1800	(9,238)	0	0	(7,143)		(7,143)	3,510	0	0	0	0		0005
PUT OPTION JUL29MXEAP@1900 BHF4PLPG2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/20/2029	122	232,180	1900	(12,488)	0	0	(9,630)		(9,630)	4,774	0	0	0	0		0005
PUT OPTION JUL29SPXP@4000 BHF4PLPJ6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/20/2029	187	749,000	4000	(26,586)	0	0	(30,275)		(30,275)	(721)	0	0	0	0		0005
PUT OPTION JUL29SPXP@3900 BHF4PLPK3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/20/2029	782	3,049,254	3900	(102,858)	0	0	(117,977)		(117,977)	(3,078)	0	0	0	0		0005
PUT OPTION JUL26SPXP@3900 BHF4PLPN7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	07/17/2026	121	472,095	3900	(6,453)	0	0	(5,055)		(5,055)	1,891	0	0	0	0		0005
PUT OPTION JUL26RTYP@1600 BHF4PLPQ0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/17/2026	107	170,848	1600	(2,601)	0	0	(3,650)		(3,650)	577	0	0	0	0		0005
PUT OPTION FEB30SPXP@3900 BHF4PLPR8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	02/15/2030	261	1,016,106	3900	(37,620)	0	0	(44,006)		(44,006)	(2,280)	0	0	0	0		0005
PUT OPTION JUL29MXEAP@1600 BHF4PLPU1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/20/2029	111	177,984	1600	(6,908)	0	0	(5,275)		(5,275)	2,624	0	0	0	0		0005
PUT OPTION JUL26SPXP@3800 BHF4PLPX5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	07/17/2026	147	558,220	3800	(7,166)	0	0	(5,615)		(5,615)	2,085	0	0	0	0		0005

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PUT OPTION JUL30NDXP@18400 BHF4PLQ22	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	07/19/2030	51	944,472	18400	(67,901)	0	0	(77,301)		(77,301)	903	0	0	0	0		0005
PUT OPTION MAR30NDXP@16800 BHF4PLQB2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	03/15/2030	69	1,161,888	16800	(70,149)	0	0	(80,126)		(80,126)	512	0	0	0	0		0005
PUT OPTION JUL25SPXP@5200 BHF4PLQC0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	07/18/2025	121	631,384	5200	(7,936)	0	0	(183)		(183)	9,859	0	0	0	0		0005
PUT OPTION JUL29SPXP@3500 BHF4PLQJ5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/20/2029	131	459,760	3500	(12,563)	0	0	(14,951)		(14,951)	(759)	0	0	0	0		0005
PUT OPTION AUG26RTYP@1600 BHF4PLQL0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/21/2026	135	216,096	1600	(3,821)	0	0	(5,073)		(5,073)	548	0	0	0	0		0005
PUT OPTION MAR30SPXP@4800 BHF4PLQX4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	03/15/2030	332	1,595,712	4800	(89,859)	0	0	(98,485)		(98,485)	(2,799)	0	0	0	0		0005
PUT OPTION AUG29SPXP@3800 BHF4PLR05	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	2,006	7,623,446	3800	(247,070)	0	0	(286,811)		(286,811)	(9,404)	0	0	0	0		0005
PUT OPTION AUG29SPXP@3900 BHF4PLR47	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	564	2,199,522	3900	(75,044)	0	0	(86,539)		(86,539)	(2,630)	0	0	0	0		0005
PUT OPTION AUG26SPXP@3800 BHF4PLR62	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/21/2026	218	827,450	3800	(11,225)	0	0	(9,063)		(9,063)	3,022	0	0	0	0		0005
PUT OPTION AUG29RTYP@1600 BHF4PLRA3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/17/2029	299	479,168	1600	(23,632)	0	0	(30,123)		(30,123)	(3,825)	0	0	0	0		0005
PUT OPTION AUG29RTYP@1700 BHF4PLRE5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/17/2029	187	317,883	1700	(17,198)	0	0	(22,401)		(22,401)	(2,908)	0	0	0	0		0005
PUT OPTION APR29SPXP@3000 BHF4PLRF2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	628	1,883,610	3000	(36,868)	0	0	(42,322)		(42,322)	(240)	0	0	0	0		0005
PUT OPTION AUG29NDXP@12800 BHF4PLRG0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/17/2029	55	709,504	12800	(25,964)	1	0	(28,895)		(28,895)	357	0	0	0	0		0005
PUT OPTION AUG29NDXP@13200 BHF4PLRJ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/17/2029	86	1,140,084	13200	(43,787)	0	0	(48,794)		(48,794)	820	0	0	0	0		0005
PUT OPTION APR29SPXP@3400 BHF4PLRK1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	406	1,379,312	3400	(34,438)	0	0	(40,277)		(40,277)	(1,703)	0	0	0	0		0005
PUT OPTION APR30NDXP@16000 BHF4PLRR6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	04/22/2030	113	1,803,360	16000	(101,178)	0	0	(115,557)		(115,557)	1,088	0	0	0	0		0005
PUT OPTION AUG29RTYP@1400 BHF4PLRS4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	08/17/2029	165	230,398	1400	(8,585)	0	0	(11,347)		(11,347)	(1,335)	0	0	0	0		0005
PUT OPTION APR30NDXP@16800 BHF4PLRV7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	04/22/2030	60	1,003,464	16800	(61,008)	0	0	(69,753)		(69,753)	498	0	0	0	0		0005
PUT OPTION AUG29SPXP@3300 BHF4PLRX3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	1,800	5,941,617	3300	(147,361)	0	0	(179,761)		(179,761)	(11,444)	0	0	0	0		0005

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PUT OPTION APR29RTYP@1400 BHF4PLS38	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/20/2029	104	145,964	1400	(4,809)	0	0	(6,769)		(6,769)	(734)	0	0	0	0		0005
PUT OPTION APR29SPXP@3600 BHF4PLS61	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	471	1,695,312	3600	(47,289)	0	0	(54,056)		(54,056)	(1,496)	0	0	0	0		0005
PUT OPTION APR27SPXP@4600 BHF4PLSC8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/16/2027	228	1,048,202	4600	(30,927)	0	0	(28,714)		(28,714)	5,486	0	0	0	0		0005
PUT OPTION APR26SPXP@3500 BHF4PLSH7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/17/2026	395	1,381,030	3500	(12,587)	0	0	(8,732)		(8,732)	4,462	0	0	0	0		0005
PUT OPTION APR29SPXP@3700 BHF4PLSP9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	446	1,649,460	3700	(47,924)	0	0	(54,821)		(54,821)	(926)	0	0	0	0		0005
PUT OPTION APR29MXEAP@1800 BHF4PLST1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	04/20/2029	221	398,322	1800	(18,309)	0	0	(14,031)		(14,031)	7,351	0	0	0	0		0005
PUT OPTION SEP25SPXP@3800 BHF4PLSZ7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	195	742,064	3800	(4,007)	0	0	(832)		(832)	3,938	0	0	0	0		0005
PUT OPTION APR26RTYP@1500 BHF4PLT11	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/17/2026	112	168,240	1500	(1,517)	0	0	(2,112)		(2,112)	765	0	0	0	0		0005
PUT OPTION APR26RTYP@1700 BHF4PLT29	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	04/17/2026	106	179,571	1700	(2,847)	0	0	(3,641)		(3,641)	1,041	0	0	0	0		0005
PUT OPTION SEP29SPXP@3700 BHF4PLTB9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	1,187	4,392,566	3700	(137,193)	0	0	(161,417)		(161,417)	(6,774)	0	0	0	0		0005
PUT OPTION SEP29SPXP@3800 BHF4PLTC7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	1,432	5,442,398	3800	(179,023)	0	0	(209,038)		(209,038)	(7,928)	0	0	0	0		0005
PUT OPTION APR29MXEAP@1600 BHF4PLTD5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	04/20/2029	147	235,712	1600	(8,671)	0	0	(6,560)		(6,560)	3,472	0	0	0	0		0005
PUT OPTION SEP28SPXP@3200 BHF4PLTE3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	587	1,879,168	3200	(36,491)	0	0	(42,912)		(42,912)	(2,434)	0	0	0	0		0005
PUT OPTION SEP28RTYP@1400 BHF4PLTK9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/15/2028	282	395,192	1400	(12,716)	0	0	(16,245)		(16,245)	(1,606)	0	0	0	0		0005
PUT OPTION SEP28RTYP@1500 BHF4PLTL7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/15/2028	331	497,160	1500	(18,526)	0	0	(23,508)		(23,508)	(2,403)	0	0	0	0		0005
PUT OPTION SEP29RTYP@1300 BHF4PLTP8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/21/2029	219	284,921	1300	(9,707)	0	0	(12,491)		(12,491)	(1,410)	0	0	0	0		0005
PUT OPTION SEP29MXEAP@1500 BHF4PLTS2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/21/2029	157	234,855	1500	(8,436)	0	0	(6,511)		(6,511)	3,091	0	0	0	0		0005
PUT OPTION SEP29RTYP@1400 BHF4PLTU7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/21/2029	232	324,338	1400	(12,634)	0	0	(16,231)		(16,231)	(1,946)	0	0	0	0		0005
PUT OPTION AUG28SPXP@3500 BHF4PLU27	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/18/2028	127	444,045	3500	(10,196)	0	0	(11,578)		(11,578)	(520)	0	0	0	0		0005

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PUT OPTION SEP28SPXP@3500 BHF4PLU43	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	213	746,865	3500	(17,489)	0	0	(19,758)		(19,758)	(733)	0	0	0	0		0005
PUT OPTION SEP28RTYP@1600 BHF4PLU92	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/15/2028	228	364,912	1600	(15,244)	0	0	(19,821)		(19,821)	(2,183)	0	0	0	0		0005
PUT OPTION SEP29SPXP@3400 BHF4PLUB7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	1,137	3,864,984	3400	(102,896)	0	0	(125,148)		(125,148)	(7,932)	0	0	0	0		0005
PUT OPTION APR29SPXP@3200 BHF4PLUC5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	04/20/2029	197	628,928	3200	(13,827)	0	0	(16,689)		(16,689)	(889)	0	0	0	0		0005
PUT OPTION AUG28SPXP@3400 BHF4PLUG6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/18/2028	225	764,796	3400	(16,375)	0	0	(19,018)		(19,018)	(975)	0	0	0	0		0005
PUT OPTION SEP28SPXP@3400 BHF4PLUJ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	559	1,899,546	3400	(41,483)	0	0	(47,946)		(47,946)	(2,086)	0	0	0	0		0005
PUT OPTION APR30SPXP@3700 BHF4PLUP6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	04/18/2030	518	1,918,228	3700	(66,872)	0	0	(78,617)		(78,617)	(4,921)	0	0	0	0		0005
PUT OPTION AUG28SPXP@3000 BHF4PLUQ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/18/2028	227	681,270	3000	(11,493)	0	0	(12,783)		(12,783)	(148)	0	0	0	0		0005
PUT OPTION MAY29SPXP@3600 BHF4PLUX9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	606	2,180,844	3600	(61,688)	0	0	(70,935)		(70,935)	(2,301)	0	0	0	0		0005
PUT OPTION MAY29SPXP@3100 BHF4PLV42	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	2,087	6,469,700	3100	(136,239)	0	0	(166,296)		(166,296)	(10,198)	0	0	0	0		0005
PUT OPTION SEP28SPXP@2900 BHF4PLV67	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	473	1,372,860	2900	(22,269)	0	0	(22,998)		(22,998)	805	0	0	0	0		0005
PUT OPTION MAY29SPXP@3200 BHF4PLV75	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	05/18/2029	559	1,789,600	3200	(39,914)	0	0	(48,475)		(48,475)	(2,770)	0	0	0	0		0005
PUT OPTION MAY26RTYP@1500 BHF4PLVC4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/15/2026	146	218,370	1500	(2,400)	0	0	(3,044)		(3,044)	916	0	0	0	0		0005
PUT OPTION MAY29MXEAP@1600 BHF4PLVE0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/18/2029	122	195,296	1600	(7,368)	0	0	(5,546)		(5,546)	2,878	0	0	0	0		0005
PUT OPTION OCT28SPXP@2900 BHF4PLVH3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	806	2,337,429	2900	(39,398)	0	0	(40,059)		(40,059)	1,769	0	0	0	0		0005
PUT OPTION MAY30SPXP@4200 BHF4PLVK6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	367	1,542,870	4200	(68,863)	0	0	(78,150)		(78,150)	(3,808)	0	0	0	0		0005
PUT OPTION MAY30SPXP@4400 BHF4PLVP5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	2,387	10,504,868	4400	(511,738)	0	0	(572,753)		(572,753)	(23,180)	0	0	0	0		0005
PUT OPTION OCT28RTYP@1500 BHF4PLVR1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/20/2028	394	590,505	1500	(22,648)	0	0	(28,408)		(28,408)	(2,892)	0	0	0	0		0005
PUT OPTION OCT28MXEAP@1500 BHF4PLVS9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/20/2028	232	347,355	1500	(10,414)	0	0	(7,406)		(7,406)	4,419	0	0	0	0		0005

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PUT OPTION OCT26SPXP@3700 BHF4PLVV2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/16/2026	123	454,471	3700	(6,262)	0	0	(5,307)		(5,307)	1,460	0	0	0	0		0005
PUT OPTION MAY30MXEAP@2000 BHF4PLVW0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/17/2030	120	239,740	2000	(15,592)	0	0	(12,638)		(12,638)	5,058	0	0	0	0		0005
PUT OPTION MAY30SPXP@4600 BHF4PLVX8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	2,091	9,617,542	4600	(509,892)	0	0	(565,113)		(565,113)	(21,341)	0	0	0	0		0005
PUT OPTION SEP28SPXP@2800 BHF4PLVZ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	549	1,536,416	2800	(23,447)	0	0	(22,401)		(22,401)	844	0	0	0	0		0005
PUT OPTION MAY30SPXP@3900 BHF4PLW17	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	05/17/2030	1,558	6,078,033	3900	(236,653)	0	0	(274,174)		(274,174)	(15,976)	0	0	0	0		0005
PUT OPTION OCT25SPXP@3200 BHF4PLW33	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	178	569,248	3200	(2,369)	0	0	(644)		(644)	2,199	0	0	0	0		0005
PUT OPTION MAY30NDXP@16000 BHF4PLW66	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/17/2030	134	2,140,800	16000	(121,028)	0	0	(137,956)		(137,956)	1,389	0	0	0	0		0005
PUT OPTION OCT25SPXP@3300 BHF4PLW74	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	149	490,875	3300	(2,166)	0	0	(604)		(604)	1,993	0	0	0	0		0005
PUT OPTION OCT25RTYP@1400 BHF4PLW82	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	137	191,548	1400	(555)	0	0	(386)		(386)	1,124	0	0	0	0		0005
PUT OPTION MAY30RTYP@1900 BHF4PLWA7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	05/17/2030	109	207,252	1900	(14,369)	0	0	(19,009)		(19,009)	(2,711)	0	0	0	0		0005
PUT OPTION MAY30NDXP@16800 BHF4PLWD1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	05/17/2030	109	1,832,880	16800	(112,196)	0	0	(128,049)		(128,049)	979	0	0	0	0		0005
PUT OPTION SEP28SPXP@2700 BHF4PLWL3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	282	762,183	2700	(10,939)	0	0	(9,589)		(9,589)	388	0	0	0	0		0005
PUT OPTION OCT28SPXP@2700 BHF4PLWP4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	527	1,423,737	2700	(20,992)	0	0	(18,386)		(18,386)	936	0	0	0	0		0005
PUT OPTION OCT29SPXP@3900 BHF4PLX57	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	334	1,303,458	3900	(45,608)	0	0	(53,146)		(53,146)	(2,091)	0	0	0	0		0005
PUT OPTION OCT29SPXP@4000 BHF4PLX99	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	135	541,800	4000	(19,933)	0	0	(23,046)		(23,046)	(850)	0	0	0	0		0005
PUT OPTION OCT29SPXP@3100 BHF4PLXE8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	667	2,066,739	3100	(47,185)	0	0	(58,912)		(58,912)	(4,625)	0	0	0	0		0005
PUT OPTION OCT25SPXP@3500 BHF4PLXW8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	156	546,315	3500	(2,725)	0	0	(783)		(783)	2,434	0	0	0	0		0005
PUT OPTION JUN29SPXP@3600 BHF4PLXZ1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	188	675,468	3600	(19,177)	0	0	(22,397)		(22,397)	(828)	0	0	0	0		0005
PUT OPTION NOV25SPXP@3600 BHF4PLY07	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	323	1,162,332	3600	(7,068)	0	0	(2,836)		(2,836)	5,415	0	0	0	0		0005

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PUT OPTION NOV25SPXP@3500 BHF4PLY15	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	175	613,165	3500	(3,502)	0	0	(1,404)		(1,404)	2,680	0	0	0	0		0005
PUT OPTION NOV29SPXP@3100 BHF4PLY56	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	261	807,643	3100	(18,668)	0	0	(23,417)		(23,417)	(1,901)	0	0	0	0		0005
PUT OPTION NOV29SPXP@3200 BHF4PLY64	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	318	1,016,608	3200	(24,842)	0	0	(31,015)		(31,015)	(2,421)	0	0	0	0		0005
PUT OPTION JUN30RTYP@1700 BHF4PLYF4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/21/2030	407	692,461	1700	(41,744)	0	0	(52,539)		(52,539)	(7,197)	0	0	0	0		0005
PUT OPTION NOV29RTYP@1300 BHF4PLYG2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/16/2029	169	219,752	1300	(7,500)	0	0	(9,900)		(9,900)	(1,155)	0	0	0	0		0005
PUT OPTION JUN30RTYP@1800 BHF4PLYJ6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/21/2030	227	408,996	1800	(26,761)	0	0	(34,263)		(34,263)	(4,837)	0	0	0	0		0005
PUT OPTION NOV29SPXP@3700 BHF4PLYM9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	385	1,423,353	3700	(45,450)	0	0	(54,009)		(54,009)	(2,675)	0	0	0	0		0005
PUT OPTION NOV29SPXP@3800 BHF4PLYN7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	910	3,457,468	3800	(116,222)	0	0	(137,024)		(137,024)	(6,240)	0	0	0	0		0005
PUT OPTION NOV29RTYP@1400 BHF4PLYU1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/16/2029	155	217,112	1400	(8,389)	0	0	(11,132)		(11,132)	(1,372)	0	0	0	0		0005
PUT OPTION JUN30SPXP@3900 BHF4PLYW7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	189	738,855	3900	(29,288)	0	0	(33,817)		(33,817)	(2,047)	0	0	0	0		0005
PUT OPTION JUN30SPXP@4000 BHF4PLYX5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/21/2030	1,883	7,532,680	4000	(312,533)	0	0	(358,681)		(358,681)	(20,860)	0	0	0	0		0005
PUT OPTION NOV29RTYP@1500 BHF4PLYZ0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/16/2029	243	364,695	1500	(16,461)	0	0	(21,049)		(21,049)	(2,638)	0	0	0	0		0005
PUT OPTION JUN30RTYP@1500 BHF4PLZ14	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/21/2030	186	279,480	1500	(13,273)	0	0	(17,177)		(17,177)	(2,254)	0	0	0	0		0005
PUT OPTION NOV29SPXP@3400 BHF4PLZ30	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	1,940	6,594,776	3400	(179,743)	0	0	(220,753)		(220,753)	(15,404)	0	0	0	0		0005
PUT OPTION JUN30NDXP@17600 BHF4PLZ48	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	06/21/2030	53	926,640	17600	(61,643)	0	0	(70,264)		(70,264)	754	0	0	0	0		0005
PUT OPTION JUN30NDXP@16800 BHF4PLZ63	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	06/21/2030	108	1,808,856	16800	(111,461)	0	0	(127,230)		(127,230)	1,061	0	0	0	0		0005
PUT OPTION NOV29SPXP@3900 BHF4PLZB2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	1,343	5,239,572	3900	(185,278)	0	0	(216,854)		(216,854)	(9,326)	0	0	0	0		0005
PUT OPTION JUN29SPXP@3100 BHF4PLZH9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	187	579,576	3100	(12,475)	0	0	(15,200)		(15,200)	(985)	0	0	0	0		0005
PUT OPTION JUN29MXEAP@1600 BHF4PLZJ5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	06/15/2029	121	192,896	1600	(7,398)	0	0	(5,585)		(5,585)	2,844	0	0	0	0		0005

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PUT OPTION NOV29NDXP@13600 BHF4PLZK2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	11/16/2029	64	868,360	13600	(35,982)	0	0	(40,642)		(40,642)	223	0	0	0	0		0005
PUT OPTION JUN29SPXP@3700 BHF4PLZP1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	1,066	3,943,682	3700	(118,087)	0	0	(136,252)		(136,252)	(3,654)	0	0	0	0		0005
PUT OPTION NOV29SPXP@3300 BHF4PLZR7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	581	1,916,640	3300	(49,481)	0	0	(61,312)		(61,312)	(4,527)	0	0	0	0		0005
PUT OPTION JUN29SPXP@3800 BHF4PLZT3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	520	1,976,152	3800	(62,369)	0	0	(71,460)		(71,460)	(1,622)	0	0	0	0		0005
PUT OPTION JUN30MXEAP@2000 BHF4PLZV8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	06/21/2030	207	414,800	2000	(27,227)	0	0	(22,158)		(22,158)	8,670	0	0	0	0		0005
PUT OPTION NOV26SPXP@3900 BHF4PLZW6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/20/2026	239	932,802	3900	(15,281)	0	0	(13,228)		(13,228)	3,332	0	0	0	0		0005
PUT OPTION JUN27SPXP@4800 BHF4PLZY2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	06/18/2027	256	1,230,528	4800	(42,945)	0	0	(41,033)		(41,033)	6,538	0	0	0	0		0005
PUT OPTION NOV28SPXP@3600 BHF4PM002	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	399	1,435,536	3600	(36,678)	0	0	(40,944)		(40,944)	(397)	0	0	0	0		0005
PUT OPTION JUN29SPXP@3900 BHF4PM051	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	258	1,005,225	3900	(33,416)	0	0	(38,052)		(38,052)	(776)	0	0	0	0		0005
PUT OPTION JUN29SPXP@3300 BHF4PM077	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	1,302	4,295,049	3300	(103,481)	0	0	(124,585)		(124,585)	(6,932)	0	0	0	0		0005
PUT OPTION NOV29RTYP@1600 BHF4PM085	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/16/2029	145	232,768	1600	(11,428)	0	0	(15,099)		(15,099)	(1,981)	0	0	0	0		0005
PUT OPTION JUN26RTYP@1700 BHF4PM0F9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	06/19/2026	109	184,960	1700	(3,409)	0	0	(4,569)		(4,569)	807	0	0	0	0		0005
PUT OPTION JUN29SPXP@4000 BHF4PM0N2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	06/15/2029	121	485,080	4000	(16,973)	0	0	(19,194)		(19,194)	(349)	0	0	0	0		0005
PUT OPTION JUL29SPXP@3700 BHF4PM0U6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/20/2029	320	1,184,518	3700	(36,011)	0	0	(41,872)		(41,872)	(1,362)	0	0	0	0		0005
PUT OPTION JUL29SPXP@3800 BHF4PM0W2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	07/20/2029	905	3,437,442	3800	(110,117)	0	0	(127,117)		(127,117)	(3,615)	0	0	0	0		0005
PUT OPTION JUL29RTYP@1500 BHF4PM135	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/20/2029	168	252,300	1500	(10,579)	0	0	(13,885)		(13,885)	(1,648)	0	0	0	0		0005
PUT OPTION JUL29RTYP@1600 BHF4PM176	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/20/2029	164	262,240	1600	(12,409)	0	0	(16,315)		(16,315)	(2,048)	0	0	0	0		0005
PUT OPTION JUL29RTYP@1400 BHF4PM1B7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/20/2029	208	291,144	1400	(10,924)	0	0	(14,148)		(14,148)	(1,636)	0	0	0	0		0005
PUT OPTION JUL29RTYP@1700 BHF4PM1F8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	07/20/2029	233	395,471	1700	(21,393)	0	0	(27,618)		(27,618)	(3,550)	0	0	0	0		0005

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

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PUT OPTION AUG29SPXP@3400 BHF4PM218	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	1,878	6,386,288	3400	(167,332)	0	0	(202,313)		(202,313)	(11,950)	0	0	0	0		0005
PUT OPTION AUG29SPXP@4000 BHF4PM291	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	491	1,964,760	4000	(70,522)	0	0	(80,723)		(80,723)	(2,265)	0	0	0	0		0005
PUT OPTION AUG29MXEAP@1800 BHF4PM2M2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/17/2029	153	275,256	1800	(13,356)	0	0	(10,401)		(10,401)	5,016	0	0	0	0		0005
PUT OPTION AUG29MXEAP@1600 BHF4PM2N0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	08/17/2029	133	213,520	1600	(8,377)	0	0	(6,443)		(6,443)	3,148	0	0	0	0		0005
PUT OPTION AUG29SPXP@3700 BHF4PM2V2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	08/17/2029	994	3,678,244	3700	(113,157)	0	0	(132,333)		(132,333)	(4,876)	0	0	0	0		0005
PUT OPTION AUG25SPXP@3700 BHF4PM2Z3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	08/15/2025	314	1,160,394	3700	(4,965)	0	0	(350)		(350)	5,563	0	0	0	0		0005
PUT OPTION AUG26SPXP@3700 BHF4PM333	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	08/21/2026	176	650,016	3700	(8,332)	0	0	(6,703)		(6,703)	2,186	0	0	0	0		0005
PUT OPTION SEP25SPXP@3700 BHF4PM3P4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	09/19/2025	270	999,074	3700	(5,044)	0	0	(1,035)		(1,035)	4,983	0	0	0	0		0005
PUT OPTION SEP29SPXP@3200 BHF4PM3U3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	1,623	5,192,416	3200	(123,832)	0	0	(153,108)		(153,108)	(11,066)	0	0	0	0		0005
PUT OPTION SEP29SPXP@3300 BHF4PM416	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	1,744	5,753,946	3300	(145,034)	0	0	(177,978)		(177,978)	(12,061)	0	0	0	0		0005
PUT OPTION SEP28SPXP@3100 BHF4PM457	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	725	2,246,198	3100	(41,591)	0	0	(48,541)		(48,541)	(3,012)	0	0	0	0		0005
PUT OPTION SEP28MXEAP@1400 BHF4PM465	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/15/2028	107	149,926	1400	(3,912)	0	0	(2,708)		(2,708)	1,650	0	0	0	0		0005
PUT OPTION SEP28MXEAP@1500 BHF4PM481	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/15/2028	200	299,580	1500	(8,748)	0	0	(6,184)		(6,184)	3,784	0	0	0	0		0005
PUT OPTION SEP29RTYP@1600 BHF4PM4D0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/21/2029	261	417,600	1600	(20,756)	0	0	(26,583)		(26,583)	(3,422)	0	0	0	0		0005
PUT OPTION SEP29MXEAP@1800 BHF4PM4G3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/21/2029	102	184,014	1800	(9,014)	0	0	(7,085)		(7,085)	3,339	0	0	0	0		0005
PUT OPTION SEP29MXEAP@1600 BHF4PM4H1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	09/21/2029	156	249,216	1600	(9,900)	0	0	(7,686)		(7,686)	3,671	0	0	0	0		0005
PUT OPTION SEP29SPXP@3900 BHF4PM4L2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	406	1,582,425	3900	(54,783)	0	0	(63,528)		(63,528)	(2,254)	0	0	0	0		0005
PUT OPTION SEP29SPXP@4000 BHF4PM4M0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	379	1,514,960	4000	(55,159)	0	0	(63,476)		(63,476)	(2,101)	0	0	0	0		0005
PUT OPTION SEP28SPXP@3000 BHF4PM4W8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	558	1,674,990	3000	(28,866)	0	0	(31,985)		(31,985)	(129)	0	0	0	0		0005

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PUT OPTION SEP28SPXP@3300 BHF4PM523	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	09/15/2028	577	1,905,486	3300	(39,253)	0	0	(45,798)		(45,798)	(2,292)	0	0	0	0		0005
PUT OPTION SEP28RTYP@1300 BHF4PM531	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	09/15/2028	250	325,351	1300	(8,955)	0	0	(11,482)		(11,482)	(1,035)	0	0	0	0		0005
PUT OPTION OCT28SPXP@3000 BHF4PM572	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	298	892,980	3000	(15,791)	0	0	(17,419)		(17,419)	87	0	0	0	0		0005
PUT OPTION OCT28SPXP@3400 BHF4PM5A5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	270	918,204	3400	(20,541)	0	0	(23,599)		(23,599)	(807)	0	0	0	0		0005
PUT OPTION OCT28RTYP@1600 BHF4PM5D9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/20/2028	162	259,776	1600	(10,825)	0	0	(14,337)		(14,337)	(1,580)	0	0	0	0		0005
PUT OPTION OCT28SPXP@3300 BHF4PM5G2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	528	1,743,489	3300	(37,268)	0	0	(42,694)		(42,694)	(1,741)	0	0	0	0		0005
PUT OPTION OCT28SPXP@3200 BHF4PM5H0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	1,104	3,531,808	3200	(70,316)	0	0	(82,220)		(82,220)	(3,903)	0	0	0	0		0005
PUT OPTION OCT28RTYP@1300 BHF4PM5L1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/20/2028	258	335,504	1300	(9,513)	0	0	(12,074)		(12,074)	(1,065)	0	0	0	0		0005
PUT OPTION OCT28RTYP@1400 BHF4PM5N7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/20/2028	251	351,372	1400	(11,489)	0	0	(14,712)		(14,712)	(1,438)	0	0	0	0		0005
PUT OPTION OCT28MXEAP@1400 BHF4PM5P2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/20/2028	175	245,392	1400	(6,587)	0	0	(4,588)		(4,588)	2,726	0	0	0	0		0005
PUT OPTION OCT28SPXP@2800 BHF4PM5R8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	1,076	3,013,836	2800	(47,231)	0	0	(45,027)		(45,027)	2,135	0	0	0	0		0005
PUT OPTION OCT25RTYP@1500 BHF4PM5T4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/17/2025	378	567,720	1500	(4,175)	0	0	(1,623)		(1,623)	4,132	0	0	0	0		0005
PUT OPTION SEP29SPXP@3600 BHF4PM606	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	09/21/2029	643	2,314,980	3600	(68,604)	0	0	(81,692)		(81,692)	(4,183)	0	0	0	0		0005
PUT OPTION OCT25SPXP@3600 BHF4PM630	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	218	784,944	3600	(4,173)	0	0	(1,207)		(1,207)	3,719	0	0	0	0		0005
PUT OPTION OCT25SPXP@3400 BHF4PM663	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	10/17/2025	139	472,498	3400	(2,215)	0	0	(628)		(628)	2,013	0	0	0	0		0005
PUT OPTION OCT28SPXP@3100 BHF4PM671	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	10/20/2028	1,307	4,051,390	3100	(76,035)	0	0	(89,308)		(89,308)	(4,717)	0	0	0	0		0005
PUT OPTION OCT29SPXP@3600 BHF4PM6E6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	881	3,169,980	3600	(95,013)	0	0	(113,723)		(113,723)	(6,237)	0	0	0	0		0005
PUT OPTION OCT29SPXP@3700 BHF4PM6F3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	1,494	5,526,838	3700	(174,548)	0	0	(206,438)		(206,438)	(9,464)	0	0	0	0		0005
PUT OPTION OCT29RTYP@1500 BHF4PM6J5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/19/2029	223	334,800	1500	(14,878)	0	0	(19,121)		(19,121)	(2,370)	0	0	0	0		0005

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PUT OPTION OCT29MXEAP@1700 BHF4PM6K2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/19/2029	162	275,077	1700	(12,288)	0	0	(9,666)		(9,666)	4,499	0	0	0	0		0005
PUT OPTION OCT29SPXP@3200 BHF4PM6P1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	1,786	5,716,256	3200	(137,999)	0	0	(171,492)		(171,492)	(12,899)	0	0	0	0		0005
PUT OPTION OCT29SPXP@3300 BHF4PM6Q9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	1,382	4,559,577	3300	(116,317)	0	0	(143,463)		(143,463)	(10,168)	0	0	0	0		0005
PUT OPTION OCT29RTYP@1300 BHF4PM6S5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/19/2029	258	335,842	1300	(11,756)	0	0	(14,929)		(14,929)	(1,715)	0	0	0	0		0005
PUT OPTION OCT29RTYP@1400 BHF4PM6T3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	10/19/2029	139	194,530	1400	(7,335)	0	0	(9,856)		(9,856)	(1,199)	0	0	0	0		0005
PUT OPTION OCT29MXEAP@1500 BHF4PM6V8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	10/19/2029	133	198,855	1500	(7,253)	0	0	(5,613)		(5,613)	2,619	0	0	0	0		0005
PUT OPTION OCT29SPXP@3800 BHF4PM713	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	258	979,868	3800	(32,585)	0	0	(38,241)		(38,241)	(1,600)	0	0	0	0		0005
PUT OPTION OCT29SPXP@3500 BHF4PM739	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	10/19/2029	226	792,365	3500	(22,523)	0	0	(27,258)		(27,258)	(1,705)	0	0	0	0		0005
PUT OPTION NOV25RTYP@1500 BHF4PM762	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/21/2025	195	292,980	1500	(2,009)	0	0	(1,337)		(1,337)	2,038	0	0	0	0		0005
PUT OPTION NOV25SPXP@3400 BHF4PM788	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2024	11/21/2025	201	684,896	3400	(3,680)	0	0	(1,467)		(1,467)	2,865	0	0	0	0		0005
PUT OPTION NOV29SPXP@3500 BHF4PM7C9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	659	2,306,815	3500	(66,329)	0	0	(80,650)		(80,650)	(5,308)	0	0	0	0		0005
PUT OPTION NOV29SPXP@3600 BHF4PM7F2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	220	792,108	3600	(24,010)	0	0	(28,874)		(28,874)	(1,684)	0	0	0	0		0005
PUT OPTION NOV28SPXP@2800 BHF4PM7M7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	461	1,290,940	2800	(20,927)	0	0	(19,656)		(19,656)	1,079	0	0	0	0		0005
PUT OPTION NOV28SPXP@2900 BHF4PM7N5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	888	2,576,157	2900	(44,354)	0	0	(44,938)		(44,938)	2,300	0	0	0	0		0005
PUT OPTION NOV28RTYP@1400 BHF4PM7Q8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/17/2028	129	180,670	1400	(5,606)	0	0	(7,672)		(7,672)	(743)	0	0	0	0		0005
PUT OPTION NOV28RTYP@1500 BHF4PM7T2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/17/2028	135	202,620	1500	(7,343)	0	0	(9,878)		(9,878)	(1,003)	0	0	0	0		0005
PUT OPTION NOV28SPXP@3200 BHF4PM7U9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	302	966,784	3200	(19,638)	0	0	(22,845)		(22,845)	(922)	0	0	0	0		0005
PUT OPTION NOV28SPXP@3400 BHF4PM812	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	1,299	4,415,036	3400	(101,949)	0	0	(115,074)		(115,074)	(3,115)	0	0	0	0		0005
PUT OPTION NOV28SPXP@3500 BHF4PM820	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	287	1,004,465	3500	(24,250)	0	0	(27,412)		(27,412)	(566)	0	0	0	0		0005

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION NOV28RTYP@1600 BHF4PM838	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2024	11/17/2028	246	392,896	1600	(17,067)	0	0	(21,951)		(21,951)	(2,421)	0	0	0	0		0005
PUT OPTION NOV28SPXP@3300 BHF4PM853	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	496	1,637,130	3300	(35,243)	0	0	(40,673)		(40,673)	(1,369)	0	0	0	0		0005
PUT OPTION NOV26SPXP@3800 BHF4PM8B0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/20/2026	152	576,118	3800	(8,918)	0	0	(7,674)		(7,674)	1,936	0	0	0	0		0005
PUT OPTION NOV28SPXP@3000 BHF4PM8D6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2028	1,466	4,398,240	3000	(79,403)	0	0	(87,223)		(87,223)	1,044	0	0	0	0		0005
PUT OPTION NOV29SPXP@4000 BHF4PM8M6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	317	1,267,280	4000	(47,107)	0	0	(54,695)		(54,695)	(2,217)	0	0	0	0		0005
PUT OPTION NOV29MXEAP@1800 BHF4PM8N4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/17/2024	11/16/2029	197	353,718	1800	(17,667)	0	0	(14,013)		(14,013)	6,370	0	0	0	0		0005
PUT OPTION NOV29SPXP@4200 BHF4PM8V6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	11/16/2029	147	615,846	4200	(25,244)	0	0	(28,792)		(28,792)	(951)	0	0	0	0		0005
PUT OPTION DEC29SPXP@3800 BHF4PM8X2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	196	744,572	3800	(25,389)	0	0	(30,060)		(30,060)	(1,502)	0	0	0	0		0005
PUT OPTION DEC29SPXP@3400 BHF4PM8Z7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/13/2024	12/21/2029	1,017	3,456,576	3400	(95,677)	0	0	(118,009)		(118,009)	(8,672)	0	0	0	0		0005
PUT OPTION NOV25SPXP@5400 BHF4PUTW3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/21/2025	286	1,542,942	5400	(41,764)	0	0	(18,650)		(18,650)	26,661	0	0	0	0		0005
PUT OPTION NOV25SPXP@5000 BHF4PUYR8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/21/2025	208	1,042,250	5000	(15,834)	0	0	(7,882)		(7,882)	13,471	0	0	0	0		0005
PUT OPTION NOV30SPXP@5000 BHF4PUYY3 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	442	2,208,600	5000	(990)	(16)	0	(156,822)	^	(156,822)	(9,165)	0	51	0	0		0005
PUT OPTION NOV30SPXP@4400 BHF4PUYZ0 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	1,139	5,010,896	4400	(1,935)	(32)	0	(290,366)	^	(290,366)	(20,254)	0	99	0	0		0005
PUT OPTION NOV30SPXP@5200 BHF4PUZ30 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	670	3,483,792	5200	(1,681)	(28)	0	(264,182)	^	(264,182)	(15,181)	0	86	0	0		0005
PUT OPTION NOV30SPXP@5400 BHF4PUZ63 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	462	2,497,014	5400	(1,287)	(21)	0	(201,627)	^	(201,627)	(11,236)	0	66	0	0		0005
PUT OPTION NOV30RTYP@2000 BHF4PUZC0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	11/15/2030	154	308,160	2000	(21,582)	0	0	(31,412)		(31,412)	(4,554)	0	0	0	0		0005
PUT OPTION NOV30RTYP@2100 BHF4PUZF3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	11/15/2030	192	403,137	2100	(32,078)	0	0	(44,693)		(44,693)	(6,576)	0	0	0	0		0005

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PUT OPTION NOV30MXEAP@2000 BHF4PUZJ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	11/15/2030	127	253,580	2000	(18,661)	0	0	(14,235)		(14,235)	5,103	0	0	0	0		0005
PUT OPTION NOV30MXEAP@1700 BHF4PUZL0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	11/15/2030	171	291,108	1700	(14,132)	0	0	(12,417)		(12,417)	4,534	0	0	0	0		0005
PUT OPTION NOV30RTYP@1800 BHF4PUZM8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	11/15/2030	214	385,920	1800	(23,005)	0	0	(32,952)		(32,952)	(4,653)	0	0	0	0		0005
PUT OPTION NOV30SPXP@4600 BHF4PUZQ9 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	1,201	5,522,438	4600	(34,568)	(569)	0	(343,874)	^	(343,874)	(22,837)	0	1,768	0	0		0005
PUT OPTION DEC30SPXP@4400 BHF4PUZX4 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	649	2,857,580	4400	(1,099)	(18)	0	(167,280)	^	(167,280)	(11,962)	0	57	0	0		0005
PUT OPTION DEC30SPXP@4600 BHF4PUZY2 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	1,231	5,663,612	4600	(54,133)	(890)	0	(356,210)	^	(356,210)	(24,122)	0	2,786	0	0		0005
PUT OPTION DEC30SPXP@5000 BHF4PV002 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	246	1,230,700	5000	(550)	(9)	0	(88,102)	^	(88,102)	(5,311)	0	28	0	0		0005
PUT OPTION DEC30SPXP@5200 BHF4PV010 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	623	3,240,588	5200	(1,557)	(26)	0	(247,586)	^	(247,586)	(14,684)	0	80	0	0		0005
PUT OPTION DEC30RTYP@1800 BHF4PV044	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	12/20/2030	177	318,312	1800	(18,510)	0	0	(27,282)		(27,282)	(3,849)	0	0	0	0		0005
PUT OPTION DEC30SPXP@5400 BHF4PV077 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	231	1,249,668	5400	(642)	(11)	0	(101,598)	^	(101,598)	(5,850)	0	33	0	0		0005
PUT OPTION DEC30RTYP@2000 BHF4PV085	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	12/20/2030	108	215,920	2000	(14,178)	0	0	(22,053)		(22,053)	(3,191)	0	0	0	0		0005
PUT OPTION DEC30RTYP@2100 BHF4PV093	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2024	12/20/2030	108	227,367	2100	(16,677)	0	0	(25,236)		(25,236)	(3,704)	0	0	0	0		0005
PUT OPTION SEP25SPXP@5000 BHF4PWQC6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	3,004	15,020,550	5000	(263,791)	(263,791)	0	(48,164)		(48,164)	204,520	0	0	0	0		0005
PUT OPTION SEP25NDXP@16800 BHF4PWQD4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	90	1,512,168	16800	(31,904)	(31,903)	0	(3,695)		(3,695)	23,902	0	0	0	0		0005
PUT OPTION SEP25NDXP@17600 BHF4PWQE2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	77	1,358,016	17600	(34,836)	(34,836)	0	(4,508)		(4,508)	26,207	0	0	0	0		0005
PUT OPTION SEP25SPXP@4800 BHF4PWQG7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	1,318	6,326,640	4800	(93,806)	(93,806)	0	(16,385)		(16,385)	71,276	0	0	0	0		0005
PUT OPTION SEP25RTYP@2000 BHF4PWQL6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	3,947	7,894,160	2000	(292,124)	(292,109)	0	(118,450)		(118,450)	139,665	0	0	0	0		0005

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PUT OPTION SEP25RTYP@1900 BHF4PWQM4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	1,513	2,874,092	1900	(82,426)	(82,432)	0	(27,107)		(27,107)	45,797	0	0	0	0		0005
PUT OPTION SEP25SPXP@5200 BHF4PWQN2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	8,819	45,861,296	5200	(961,411)	(961,411)	0	(197,249)		(197,249)	740,506	0	0	0	0		0005
PUT OPTION SEP25MXEAP@2100 BHF4PWQP7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/19/2025	516	1,083,957	2100	(37,916)	(39,601)	0	(1,976)		(1,976)	30,454	0	0	0	0		0005
PUT OPTION SEP25RTYP@1800 BHF4PWQR3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	200	360,360	1800	(7,167)	(7,167)	0	(2,185)		(2,185)	4,833	0	0	0	0		0005
PUT OPTION SEP30SPXP@5000 BHF4PWR27	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	801	4,002,500	5000	(265,621)	(265,621)	0	(280,244)		(280,244)	(10,142)	0	0	0	0		0005
PUT OPTION SEP30RTYP@1700 BHF4PWR68	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/20/2030	255	433,432	1700	(28,996)	(28,996)	0	(33,387)		(33,387)	(4,590)	0	0	0	0		0005
PUT OPTION SEP30SPXP@5200 BHF4PWR76	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	594	3,090,308	5200	(219,925)	(219,925)	0	(231,346)		(231,346)	(8,125)	0	0	0	0		0005
PUT OPTION SEP30RTYP@2000 BHF4PWR84	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/20/2030	364	727,440	2000	(63,884)	(63,885)	0	(73,882)		(73,882)	(10,739)	0	0	0	0		0005
PUT OPTION SEP30RTYP@1900 BHF4PWR92	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/20/2030	468	888,706	1900	(71,691)	(71,689)	0	(82,663)		(82,663)	(11,790)	0	0	0	0		0005
PUT OPTION SEP30SPXP@4800 BHF4PWRE1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	1,024	4,913,760	4800	(302,726)	(302,726)	0	(322,088)		(322,088)	(13,369)	0	0	0	0		0005
PUT OPTION SEP30MXEAP@2100 BHF4PWRG6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	152	319,263	2100	(26,085)	(26,481)	0	(19,242)		(19,242)	7,529	0	0	0	0		0005
PUT OPTION SEP30MXEAP@2200 BHF4PWRK7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	193	424,666	2200	(38,186)	(38,763)	0	(28,042)		(28,042)	10,873	0	0	0	0		0005
PUT OPTION OCT27RTYP@2000 BHF4PWRP6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	1,859	3,717,500	2000	(269,222)	(269,227)	0	(290,582)		(290,582)	(31,686)	0	0	0	0		0005
PUT OPTION SEP30RTYP@1800 BHF4PWRQ4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/20/2030	141	253,260	1800	(18,183)	(18,183)	0	(21,481)		(21,481)	(3,036)	0	0	0	0		0005
PUT OPTION SEP25RTYP@1700 BHF4PWRR2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	116	197,574	1700	(2,535)	(2,534)	0	(780)		(780)	2,206	0	0	0	0		0005
PUT OPTION OCT27RTYP@1900 BHF4PWRU5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	1,426	2,709,381	1900	(171,888)	(171,883)	0	(184,745)		(184,745)	(19,302)	0	0	0	0		0005
PUT OPTION SEP25MXEAP@2200 BHF4PWRV3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/19/2025	1,420	3,123,758	2200	(144,939)	(151,226)	0	(8,419)		(8,419)	118,325	0	0	0	0		0005
PUT OPTION OCT26RTYP@1900 BHF4PWRX9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/16/2026	156	297,160	1900	(14,231)	(14,230)	0	(14,150)		(14,150)	116	0	0	0	0		0005
PUT OPTION OCT25NDXP@18400 BHF4PWS42	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	370	6,810,024	18400	(228,803)	(228,802)	0	(49,092)		(49,092)	157,171	0	0	0	0		0005

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PUT OPTION OCT25NDXP@17600 BHF4PWS59	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	379	6,666,704	17600	(185,985)	(185,985)	0	(36,491)		(36,491)	128,881	0	0	0	0		0005
PUT OPTION SEP27SPXP@5000 BHF4PWS83	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	423	2,117,200	5000	(94,089)	(94,089)	0	(86,212)		(86,212)	10,006	0	0	0	0		0005
PUT OPTION SEP27SPXP@5200 BHF4PWSA8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	373	1,937,208	5200	(95,541)	(95,541)	0	(88,095)		(88,095)	9,812	0	0	0	0		0005
PUT OPTION SEP27SPXP@4800 BHF4PWSE0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	541	2,597,520	4800	(103,792)	(103,792)	0	(94,863)		(94,863)	10,862	0	0	0	0		0005
PUT OPTION OCT25RTYP@1800 BHF4PWSH3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	725	1,304,244	1800	(31,193)	(31,190)	0	(11,499)		(11,499)	16,356	0	0	0	0		0005
PUT OPTION SEP27RTYP@1900 BHF4PWSK6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/17/2027	212	402,914	1900	(24,489)	(24,489)	0	(26,951)		(26,951)	(2,696)	0	0	0	0		0005
PUT OPTION OCT25RTYP@1900 BHF4PWSL4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	5,073	9,637,978	1900	(298,879)	(298,869)	0	(125,860)		(125,860)	139,625	0	0	0	0		0005
PUT OPTION OCT30SPXP@5000 BHF4PWSV2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	5,551	27,754,550	5000	(1,851,242)	(1,851,242)	0	(1,957,165)		(1,957,165)	(74,003)	0	0	0	0		0005
PUT OPTION OCT30SPXP@4800 BHF4PWSY6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	2,833	13,599,120	4800	(842,836)	(842,836)	0	(898,258)		(898,258)	(38,725)	0	0	0	0		0005
PUT OPTION OCT30SPXP@4400 BHF4PWT33	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	9,696	42,662,840	4400	(2,269,625)	(2,269,625)	0	(2,451,186)		(2,451,186)	(123,171)	0	0	0	0		0005
PUT OPTION SEP27RTYP@2000 BHF4PWT41	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	09/17/2027	204	408,500	2000	(28,535)	(28,534)	0	(31,401)		(31,401)	(3,295)	0	0	0	0		0005
PUT OPTION OCT25SPXP@4200 BHF4PWT58	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	1,095	4,597,908	4200	(47,610)	(47,610)	0	(10,970)		(10,970)	31,981	0	0	0	0		0005
PUT OPTION OCT25SPXP@4400 BHF4PWT74	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	4,021	17,694,248	4400	(211,366)	(211,366)	0	(49,282)		(49,282)	145,064	0	0	0	0		0005
PUT OPTION OCT30NDXP@18400 BHF4PWT90	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	135	2,490,256	18400	(200,330)	(200,330)	0	(206,200)		(206,200)	2,598	0	0	0	0		0005
PUT OPTION OCT27SPXP@5200 BHF4PWTA7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	3,468	18,035,732	5200	(902,168)	(902,168)	0	(839,091)		(839,091)	86,307	0	0	0	0		0005
PUT OPTION OCT27SPXP@5000 BHF4PWTD1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	3,642	18,209,350	5000	(821,752)	(821,752)	0	(759,887)		(759,887)	80,232	0	0	0	0		0005
PUT OPTION OCT25RTYP@1700 BHF4PWTH2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	822	1,396,890	1700	(26,368)	(26,365)	0	(8,386)		(8,386)	14,960	0	0	0	0		0005
PUT OPTION OCT27NDXP@17600 BHF4PWTK5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	46	809,600	17600	(47,463)	(47,463)	0	(39,722)		(39,722)	8,426	0	0	0	0		0005
PUT OPTION OCT25MXEAP@1900 BHF4PWTL3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/17/2025	125	237,538	1900	(5,426)	(5,633)	0	(404)		(404)	3,922	0	0	0	0		0005

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PUT OPTION OCT26SPXP@5200 BHF4PWTR0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/16/2026	131	681,616	5200	(26,771)	(26,771)	0	(20,867)		(20,867)	6,340	0	0	0	0		0005
PUT OPTION OCT30NDXP@16800 BHF4PWTS8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	71	1,199,352	16800	(83,434)	(83,434)	0	(86,118)		(86,118)	933	0	0	0	0		0005
PUT OPTION OCT27MXEAP@2100 BHF4PWTV1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/15/2027	600	1,259,622	2100	(82,156)	(84,015)	0	(41,420)		(41,420)	39,429	0	0	0	0		0005
PUT OPTION OCT27MXEAP@2200 BHF4PWTX7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/15/2027	311	683,408	2200	(51,715)	(52,867)	0	(26,094)		(26,094)	24,626	0	0	0	0		0005
PUT OPTION OCT30RTYP@2000 BHF4PWTZ2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	1,893	3,785,780	2000	(333,110)	(333,103)	0	(385,229)		(385,229)	(55,941)	0	0	0	0		0005
PUT OPTION OCT27SPXP@4800 BHF4PWU23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	1,875	8,999,040	4800	(365,604)	(365,604)	0	(337,290)		(337,290)	34,489	0	0	0	0		0005
PUT OPTION OCT27MXEAP@2000 BHF4PWU31	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/15/2027	448	895,720	2000	(50,238)	(51,378)	0	(25,487)		(25,487)	24,180	0	0	0	0		0005
PUT OPTION OCT30RTYP@1600 BHF4PWU49	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	816	1,305,264	1600	(80,315)	(80,314)	0	(91,506)		(91,506)	(12,508)	0	0	0	0		0005
PUT OPTION OCT30RTYP@1700 BHF4PWU72	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	1,803	3,065,406	1700	(207,384)	(207,378)	0	(237,134)		(237,134)	(32,628)	0	0	0	0		0005
PUT OPTION OCT26SPXP@4800 BHF4PWUK3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/16/2026	168	806,160	4800	(24,739)	(24,739)	0	(18,836)		(18,836)	5,695	0	0	0	0		0005
PUT OPTION OCT26SPXP@5000 BHF4PWUM9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/16/2026	360	1,801,950	5000	(62,615)	(62,615)	0	(48,041)		(48,041)	14,882	0	0	0	0		0005
PUT OPTION OCT30RTYP@2100 BHF4PWUN7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	324	679,791	2100	(64,892)	(64,890)	0	(75,287)		(75,287)	(11,099)	0	0	0	0		0005
PUT OPTION OCT30MXEAP@2200 BHF4PWUX5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	435	956,516	2200	(86,344)	(87,643)	0	(63,621)		(63,621)	24,281	0	0	0	0		0005
PUT OPTION OCT25SPXP@5000 BHF4PWV06	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	14,155	70,773,100	5000	(1,354,739)	(1,354,739)	0	(357,443)		(357,443)	950,817	0	0	0	0		0005
PUT OPTION OCT25SPXP@5200 BHF4PWV14	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	47,595	247,494,780	5200	(5,623,843)	(5,623,843)	0	(1,627,712)		(1,627,712)	3,893,078	0	0	0	0		0005
PUT OPTION SEP25SPXP@5400 BHF4PWV22	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	398	2,149,416	5400	(54,062)	(54,062)	0	(12,545)		(12,545)	41,075	0	0	0	0		0005
PUT OPTION OCT27RTYP@1800 BHF4PWV30	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	223	401,742	1800	(21,473)	(21,473)	0	(23,773)		(23,773)	(2,453)	0	0	0	0		0005
PUT OPTION OCT27SPXP@5400 BHF4PWV48	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	1,206	6,512,400	5400	(360,185)	(360,185)	0	(336,581)		(336,581)	33,237	0	0	0	0		0005
PUT OPTION OCT30SPXP@5400 BHF4PWV55	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	455	2,458,782	5400	(188,145)	(188,145)	0	(197,397)		(197,397)	(6,822)	0	0	0	0		0005

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PUT OPTION OCT25RTYP@2000 BHF4PWV71	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	28,489	56,978,460	2000	(2,250,934)	(2,250,819)	0	(1,117,272)		(1,117,272)	885,147	0	0	0	0		0005
PUT OPTION OCT25RTYP@2100 BHF4PWV97	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	4,917	10,324,734	2100	(517,908)	(517,901)	0	(310,560)		(310,560)	154,239	0	0	0	0		0005
PUT OPTION OCT25SPXP@5400 BHF4PWVC0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	15,413	83,230,362	5400	(2,251,074)	(2,251,074)	0	(717,942)		(717,942)	1,527,948	0	0	0	0		0005
PUT OPTION NOV27SPXP@4800 BHF4PWVJ5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	554	2,659,248	4800	(110,208)	(110,208)	0	(102,772)		(102,772)	9,051	0	0	0	0		0005
PUT OPTION NOV27SPXP@5000 BHF4PWVL0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	3,278	16,389,050	5000	(753,274)	(753,274)	0	(703,993)		(703,993)	65,789	0	0	0	0		0005
PUT OPTION OCT25SPXP@4800 BHF4PWVP1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	4,506	21,626,448	4800	(351,159)	(351,159)	0	(88,613)		(88,613)	242,740	0	0	0	0		0005
PUT OPTION OCT30MXEAP@1700 BHF4PWVU0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	281	478,516	1700	(26,285)	(26,674)	0	(20,178)		(20,178)	7,872	0	0	0	0		0005
PUT OPTION OCT25MXEAP@2100 BHF4PWVX4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/17/2025	5,931	12,456,024	2100	(465,708)	(485,078)	0	(39,404)		(39,404)	356,172	0	0	0	0		0005
PUT OPTION OCT25MXEAP@2200 BHF4PWW13	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/17/2025	4,403	9,687,458	2200	(472,774)	(492,272)	0	(42,787)		(42,787)	368,847	0	0	0	0		0005
PUT OPTION NOV27MXEAP@2100 BHF4PWW21	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/19/2027	494	1,037,715	2100	(67,958)	(69,463)	0	(35,274)		(35,274)	32,025	0	0	0	0		0005
PUT OPTION NOV27MXEAP@2000 BHF4PWW47	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/19/2027	730	1,459,300	2000	(82,363)	(84,180)	0	(43,070)		(43,070)	38,920	0	0	0	0		0005
PUT OPTION OCT27RTYP@2100 BHF4PWW70	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/15/2027	415	871,017	2100	(71,266)	(71,267)	0	(77,846)		(77,846)	(8,827)	0	0	0	0		0005
PUT OPTION NOV27NDXP@17600 BHF4PWW88	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	53	927,696	17600	(55,273)	(55,274)	0	(46,868)		(46,868)	9,240	0	0	0	0		0005
PUT OPTION NOV27SPXP@5200 BHF4PWWB1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	3,128	16,267,056	5200	(827,492)	(827,492)	0	(777,394)		(777,394)	72,270	0	0	0	0		0005
PUT OPTION NOV27SPXP@5400 BHF4PWWE5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	2,797	15,102,936	5400	(848,143)	(848,143)	0	(800,118)		(800,118)	71,965	0	0	0	0		0005
PUT OPTION NOV27RTYP@2100 BHF4PWWG0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	1,278	2,683,275	2100	(223,146)	(223,143)	0	(243,841)		(243,841)	(28,743)	0	0	0	0		0005
PUT OPTION OCT25NDXP@16800 BHF4PWWH8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	252	4,237,632	16800	(97,911)	(97,912)	0	(17,708)		(17,708)	67,872	0	0	0	0		0005
PUT OPTION NOV26SPXP@5000 BHF4PWWJ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/20/2026	377	1,885,400	5000	(67,821)	(67,821)	0	(53,474)		(53,474)	14,642	0	0	0	0		0005
PUT OPTION NOV25SPXP@5200 BHF4PWWK1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	25,863	134,487,288	5200	(3,340,975)	(3,340,975)	0	(1,283,251)		(1,283,251)	2,013,503	0	0	0	0		0005

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PUT OPTION NOV25SPXP@5400 BHF4PWWN5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	44,163	238,479,444	5400	(6,992,746)	(6,992,746)	0	(2,882,664)		(2,882,664)	4,120,817	0	0	0	0		0005
PUT OPTION OCT25MXEAP@2000 BHF4PWWW5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/17/2025	1,206	2,411,240	2000	(69,663)	(72,466)	0	(5,587)		(5,587)	52,109	0	0	0	0		0005
PUT OPTION NOV25MXEAP@2100 BHF4PWX04	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	8,429	17,701,887	2100	(692,718)	(720,246)	0	(90,492)		(90,492)	508,959	0	0	0	0		0005
PUT OPTION NOV25MXEAP@2000 BHF4PWX20	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	4,098	8,196,180	2000	(250,704)	(260,458)	0	(32,255)		(32,255)	179,838	0	0	0	0		0005
PUT OPTION OCT30RTYP@1800 BHF4PWX38	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	356	640,476	1800	(47,456)	(47,457)	0	(54,509)		(54,509)	(7,700)	0	0	0	0		0005
PUT OPTION NOV25NDXP@16800 BHF4PWX53	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	60	999,768	16800	(25,457)	(25,457)	0	(6,698)		(6,698)	15,850	0	0	0	0		0005
PUT OPTION OCT30RTYP@1900 BHF4PWX61	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	1,742	3,308,907	1900	(267,604)	(267,598)	0	(308,592)		(308,592)	(43,980)	0	0	0	0		0005
PUT OPTION NOV25NDXP@17600 BHF4PWXA2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	281	4,944,368	17600	(150,659)	(150,659)	0	(41,840)		(41,840)	93,764	0	0	0	0		0005
PUT OPTION NOV25RTYP@1900 BHF4PWXC8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	1,223	2,323,149	1900	(78,070)	(78,064)	0	(40,512)		(40,512)	29,552	0	0	0	0		0005
PUT OPTION NOV25RTYP@2000 BHF4PWXD6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	9,137	18,273,880	2000	(775,086)	(775,047)	0	(453,695)		(453,695)	241,277	0	0	0	0		0005
PUT OPTION OCT30MXEAP@2000 BHF4PWXF1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	657	1,314,580	2000	(97,823)	(99,315)	0	(73,154)		(73,154)	28,135	0	0	0	0		0005
PUT OPTION OCT30MXEAP@2100 BHF4PWXJ3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	850	1,785,588	2100	(146,580)	(148,792)	0	(108,499)		(108,499)	41,784	0	0	0	0		0005
PUT OPTION OCT30SPXP@4200 BHF4PWXN4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	3,172	13,322,862	4200	(653,439)	(653,439)	0	(713,236)		(713,236)	(41,462)	0	0	0	0		0005
PUT OPTION OCT30SPXP@5200 BHF4PWXR5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	1,983	10,311,444	5200	(736,942)	(736,942)	0	(777,001)		(777,001)	(28,524)	0	0	0	0		0005
PUT OPTION NOV25NDXP@18400 BHF4PWXU8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	330	6,079,728	18400	(221,104)	(221,104)	0	(65,216)		(65,216)	136,267	0	0	0	0		0005
PUT OPTION OCT25NDXP@15200 BHF4PWXV6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	56	852,568	15200	(13,435)	(13,435)	0	(2,099)		(2,099)	9,411	0	0	0	0		0005
PUT OPTION OCT30NDXP@17600 BHF4PWXZ7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	116	2,033,328	17600	(152,307)	(152,307)	0	(156,997)		(156,997)	1,963	0	0	0	0		0005
PUT OPTION OCT30NDXP@15200 BHF4PWY52	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/18/2030	149	2,260,392	15200	(134,372)	(134,372)	0	(139,060)		(139,060)	1,655	0	0	0	0		0005
PUT OPTION OCT25RTYP@1600 BHF4PWY78	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	300	480,656	1600	(6,564)	(6,563)	0	(1,991)		(1,991)	4,250	0	0	0	0		0005

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PUT OPTION OCT25MXEAP@1800 BHF4PWYA1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/17/2025	281	506,268	1800	(9,344)	(9,686)	0	(643)		(643)	6,387	0	0	0	0		0005
PUT OPTION NOV30RTYP@1600 BHF4PWYC7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	200	319,888	1600	(19,349)	(19,350)	0	(22,535)		(22,535)	(3,082)	0	0	0	0		0005
PUT OPTION OCT30MXEAP@1800 BHF4PWYD5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	1,072	1,928,790	1800	(117,304)	(119,083)	0	(89,238)		(89,238)	34,543	0	0	0	0		0005
PUT OPTION NOV30MXEAP@1800 BHF4PWYM5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	571	1,028,142	1800	(62,737)	(63,685)	0	(48,072)		(48,072)	18,324	0	0	0	0		0005
PUT OPTION SEP25NDXP@18400 BHF4PWYN3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	09/19/2025	48	884,672	18400	(27,596)	(27,596)	0	(4,022)		(4,022)	20,637	0	0	0	0		0005
PUT OPTION SEP30RTYP@1600 BHF4PWYP8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	09/20/2030	224	359,024	1600	(21,618)	(21,617)	0	(25,042)		(25,042)	(3,419)	0	0	0	0		0005
PUT OPTION NOV30MXEAP@1900 BHF4PWYR4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	530	1,006,886	1900	(67,938)	(68,965)	0	(51,554)		(51,554)	19,778	0	0	0	0		0005
PUT OPTION NOV30NDXP@15200 BHF4PWYW3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	54	813,200	15200	(48,624)	(48,624)	0	(50,307)		(50,307)	646	0	0	0	0		0005
PUT OPTION NOV30SPXP@5400 BHF4PWZ02	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	2,552	13,779,072	5400	(1,058,070)	(1,058,070)	0	(1,112,563)		(1,112,563)	(40,108)	0	0	0	0		0005
PUT OPTION NOV30NDXP@18400 BHF4PWZ77	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	108	1,992,352	18400	(160,808)	(160,808)	0	(165,518)		(165,518)	2,140	0	0	0	0		0005
PUT OPTION NOV30RTYP@2100 BHF4PWZF9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	2,406	5,052,936	2100	(483,133)	(483,128)	0	(560,196)		(560,196)	(82,431)	0	0	0	0		0005
PUT OPTION NOV30MXEAP@2000 BHF4PWZG7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	1,215	2,430,860	2000	(181,128)	(183,887)	0	(136,463)		(136,463)	51,673	0	0	0	0		0005
PUT OPTION NOV30MXEAP@2100 BHF4PWZJ1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	692	1,452,297	2100	(119,265)	(121,064)	0	(88,945)		(88,945)	33,726	0	0	0	0		0005
PUT OPTION NOV25RTYP@1800 BHF4PWZL6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	825	1,484,892	1800	(39,176)	(39,179)	0	(18,341)		(18,341)	16,782	0	0	0	0		0005
PUT OPTION SEP25SPXP@4400 BHF4PWZM4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	419	1,844,656	4400	(19,964)	(19,964)	0	(3,260)		(3,260)	14,941	0	0	0	0		0005
PUT OPTION NOV25MXEAP@1800 BHF4PWZT9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	113	202,896	1800	(4,040)	(4,177)	0	(481)		(481)	2,628	0	0	0	0		0005
PUT OPTION NOV25MXEAP@1700 BHF4PWZV4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	268	455,651	1700	(7,495)	(7,747)	0	(851)		(851)	4,625	0	0	0	0		0005
PUT OPTION NOV27RTYP@1900 BHF4PX008	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	562	1,067,439	1900	(68,507)	(68,505)	0	(74,452)		(74,452)	(8,158)	0	0	0	0		0005
PUT OPTION SEP25SPXP@4200 BHF4PX016	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	09/19/2025	294	1,234,002	4200	(11,544)	(11,544)	0	(1,869)		(1,869)	8,465	0	0	0	0		0005

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PUT OPTION NOV27RTYP@2000 BHF4PX040	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	1,393	2,786,180	2000	(204,477)	(204,473)	0	(222,110)		(222,110)	(25,294)	0	0	0	0		0005
PUT OPTION SEP30MXEAP@1800 BHF4PX057	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	229	412,722	1800	(24,917)	(25,298)	0	(18,888)		(18,888)	7,427	0	0	0	0		0005
PUT OPTION NOV25MXEAP@1900 BHF4PX0B4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	722	1,372,579	1900	(33,510)	(34,750)	0	(4,161)		(4,161)	23,193	0	0	0	0		0005
PUT OPTION NOV27MXEAP@1900 BHF4PX0D0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/19/2027	419	795,910	1900	(38,663)	(39,520)	0	(20,275)		(20,275)	18,443	0	0	0	0		0005
PUT OPTION NOV30NDXP@19200 BHF4PX0L2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	81	1,546,944	19200	(133,696)	(133,697)	0	(137,609)		(137,609)	1,503	0	0	0	0		0005
PUT OPTION SEP30SPXP@4400 BHF4PX0M0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	1,461	6,426,728	4400	(338,258)	(338,258)	0	(366,021)		(366,021)	(17,811)	0	0	0	0		0005
PUT OPTION OCT25RTYP@2200 BHF4PX0T5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	10/17/2025	1,195	2,628,054	2200	(166,165)	(166,160)	0	(121,120)		(121,120)	29,853	0	0	0	0		0005
PUT OPTION NOV30RTYP@2200 BHF4PX0U2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	1,500	3,298,966	2200	(340,993)	(340,987)	0	(396,506)		(396,506)	(59,143)	0	0	0	0		0005
PUT OPTION NOV25RTYP@2200 BHF4PX0V0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	11,163	24,558,248	2200	(1,625,198)	(1,625,239)	0	(1,267,561)		(1,267,561)	218,132	0	0	0	0		0005
PUT OPTION NOV25SPXP@5000 BHF4PX0W8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	10,635	53,176,100	5000	(1,120,421)	(1,120,421)	0	(402,136)		(402,136)	687,292	0	0	0	0		0005
PUT OPTION NOV25SPXP@4800 BHF4PX0Z1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	1,220	5,856,048	4800	(105,226)	(105,226)	0	(36,407)		(36,407)	63,790	0	0	0	0		0005
PUT OPTION SEP30SPXP@4200 BHF4PX107	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	1,215	5,102,874	4200	(247,248)	(247,248)	0	(270,654)		(270,654)	(15,319)	0	0	0	0		0005
PUT OPTION NOV27SPXP@5600 BHF4PX156	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	233	1,302,672	5600	(80,466)	(80,466)	0	(76,273)		(76,273)	6,508	0	0	0	0		0005
PUT OPTION NOV25SPXP@5600 BHF4PX172	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	4,638	25,972,128	5600	(897,244)	(897,244)	0	(400,021)		(400,021)	515,208	0	0	0	0		0005
PUT OPTION DEC30RTYP@1800 BHF4PX1J6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	1,019	1,833,300	1800	(136,916)	(136,911)	0	(157,133)		(157,133)	(22,174)	0	0	0	0		0005
PUT OPTION NOV25MXEAP@2200 BHF4PX1K3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/21/2025	647	1,423,268	2200	(71,800)	(74,593)	0	(9,634)		(9,634)	53,830	0	0	0	0		0005
PUT OPTION DEC30SPXP@5400 BHF4PX1N7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	1,326	7,158,942	5400	(553,434)	(553,434)	0	(581,977)		(581,977)	(22,009)	0	0	0	0		0005
PUT OPTION DEC30MXEAP@1900 BHF4PX1S6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	178	338,542	1900	(22,885)	(23,230)	0	(17,537)		(17,537)	6,602	0	0	0	0		0005
PUT OPTION NOV25RTYP@2100 BHF4PX1T4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	11,935	25,062,534	2100	(1,333,088)	(1,333,055)	0	(898,823)		(898,823)	306,066	0	0	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION DEC27SPXP@5000 BHF4PX1Y3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	542	2,709,150	5000	(126,296)	(126,296)	0	(118,945)		(118,945)	10,042	0	0	0	0		0005
PUT OPTION DEC27SPXP@5200 BHF4PX1Z0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	1,441	7,495,124	5200	(386,288)	(386,288)	0	(365,519)		(365,519)	31,288	0	0	0	0		0005
PUT OPTION DEC27MXEAP@1900 BHF4PX206	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	118	224,523	1900	(10,955)	(11,197)	0	(5,893)		(5,893)	5,165	0	0	0	0		0005
PUT OPTION NOV26SPXP@5200 BHF4PX222	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/20/2026	192	999,232	5200	(40,510)	(40,510)	0	(32,404)		(32,404)	8,758	0	0	0	0		0005
PUT OPTION DEC27MXEAP@2000 BHF4PX230	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	416	832,620	2000	(47,122)	(48,159)	0	(25,255)		(25,255)	22,002	0	0	0	0		0005
PUT OPTION DEC25NDXP@18400 BHF4PX248	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	82	1,504,384	18400	(58,181)	(58,181)	0	(20,436)		(20,436)	32,661	0	0	0	0		0005
PUT OPTION DEC25NDXP@19200 BHF4PX271	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	125	2,392,320	19200	(109,285)	(109,285)	0	(40,584)		(40,584)	60,384	0	0	0	0		0005
PUT OPTION NOV30SPXP@4200 BHF4PX2N6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	1,149	4,824,246	4200	(238,749)	(238,749)	0	(260,595)		(260,595)	(15,529)	0	0	0	0		0005
PUT OPTION NOV30SPXP@4400 BHF4PX2R7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	7,629	33,569,448	4400	(1,800,050)	(1,800,050)	0	(1,945,121)		(1,945,121)	(100,688)	0	0	0	0		0005
PUT OPTION NOV30SPXP@4800 BHF4PX2T3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	1,107	5,314,272	4800	(332,017)	(332,017)	0	(353,620)		(353,620)	(15,786)	0	0	0	0		0005
PUT OPTION NOV30SPXP@5000 BHF4PX2V8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	6,039	30,197,250	5000	(2,024,380)	(2,024,380)	0	(2,144,030)		(2,144,030)	(84,382)	0	0	0	0		0005
PUT OPTION DEC27RTYP@2200 BHF4PX2Z9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/17/2027	665	1,462,384	2200	(137,982)	(137,980)	0	(152,386)		(152,386)	(19,057)	0	0	0	0		0005
PUT OPTION NOV30NDXP@17600 BHF4PX321	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	121	2,131,008	17600	(160,256)	(160,256)	0	(165,176)		(165,176)	2,141	0	0	0	0		0005
PUT OPTION DEC25SPXP@4400 BHF4PX370	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	677	2,980,472	4400	(42,797)	(42,797)	0	(16,759)		(16,759)	23,424	0	0	0	0		0005
PUT OPTION DEC25SPXP@4600 BHF4PX396	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	1,697	7,804,084	4600	(129,429)	(129,429)	0	(52,473)		(52,473)	70,155	0	0	0	0		0005
PUT OPTION NOV30RTYP@1700 BHF4PX3A3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	796	1,353,761	1700	(91,984)	(91,980)	0	(105,148)		(105,148)	(14,472)	0	0	0	0		0005
PUT OPTION NOV30NDXP@15600 BHF4PX3E5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	113	1,768,728	15600	(110,088)	(110,089)	0	(113,706)		(113,706)	1,637	0	0	0	0		0005
PUT OPTION DEC25SPXP@5600 BHF4PX3F2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	6,702	37,532,992	5600	(1,360,102)	(1,360,102)	0	(689,860)		(689,860)	702,184	0	0	0	0		0005
PUT OPTION NOV30SPXP@5200 BHF4PX360	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	4,443	23,103,080	5200	(1,660,846)	(1,660,846)	0	(1,751,843)		(1,751,843)	(66,962)	0	0	0	0		0005

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PUT OPTION DEC30SPXP@5600 BHF4PX3H8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	358	2,005,528	5600	(165,079)	(165,079)	0	(173,070)		(173,070)	(6,056)	0	0	0	0		0005
PUT OPTION NOV30RTYP@1900 BHF4PX3L9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	863	1,639,681	1900	(133,004)	(133,001)	0	(153,297)		(153,297)	(21,827)	0	0	0	0		0005
PUT OPTION NOV30RTYP@2000 BHF4PX3N5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	2,258	4,515,860	2000	(398,230)	(398,232)	0	(460,324)		(460,324)	(66,742)	0	0	0	0		0005
PUT OPTION NOV25SPXP@4200 BHF4PX3S4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	298	1,249,500	4200	(14,429)	(14,429)	0	(4,614)		(4,614)	8,578	0	0	0	0		0005
PUT OPTION NOV25SPXP@4400 BHF4PX3U9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	3,127	13,758,668	4400	(182,991)	(182,991)	0	(58,952)		(58,952)	111,331	0	0	0	0		0005
PUT OPTION DEC25MXEAP@2200 BHF4PX3X3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	287	630,476	2200	(32,367)	(33,589)	0	(5,497)		(5,497)	23,568	0	0	0	0		0005
PUT OPTION NOV25RTYP@1700 BHF4PX404	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	327	555,900	1700	(11,033)	(11,031)	0	(4,890)		(4,890)	5,496	0	0	0	0		0005
PUT OPTION NOV30MXEAP@1700 BHF4PX479	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	894	1,519,987	1700	(83,856)	(85,093)	0	(64,832)		(64,832)	24,914	0	0	0	0		0005
PUT OPTION NOV30RTYP@1800 BHF4PX4B0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/15/2030	1,410	2,537,406	1800	(188,713)	(188,716)	0	(216,655)		(216,655)	(30,591)	0	0	0	0		0005
PUT OPTION NOV25NDXP@19200 BHF4PX4E4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/21/2025	227	4,350,912	19200	(188,359)	(188,360)	0	(59,784)		(59,784)	113,995	0	0	0	0		0005
PUT OPTION OCT30SPXP@4600 BHF4PX4N4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	228	1,046,592	4600	(60,096)	(60,096)	0	(64,597)		(64,597)	(3,071)	0	0	0	0		0005
PUT OPTION NOV30SPXP@4600 BHF4PX4R5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	4,390	20,192,482	4600	(1,170,236)	(1,170,236)	0	(1,256,194)		(1,256,194)	(61,625)	0	0	0	0		0005
PUT OPTION NOV27RTYP@2200 BHF4PX4Y0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	11/19/2027	938	2,063,138	2200	(193,429)	(193,427)	0	(212,797)		(212,797)	(25,971)	0	0	0	0		0005
PUT OPTION OCT25SPXP@4600 BHF4PX545	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	10/17/2025	252	1,157,774	4600	(16,063)	(16,063)	0	(3,909)		(3,909)	11,010	0	0	0	0		0005
PUT OPTION NOV25SPXP@4600 BHF4PX560	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	11/21/2025	1,863	8,570,260	4600	(132,075)	(132,075)	0	(44,238)		(44,238)	79,763	0	0	0	0		0005
PUT OPTION NOV30SPXP@5600 BHF4PX5B9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	219	1,224,496	5600	(100,212)	(100,212)	0	(105,023)		(105,023)	(3,491)	0	0	0	0		0005
PUT OPTION DEC30SPXP@4400 BHF4PX5P8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	2,004	8,818,172	4400	(477,867)	(477,867)	0	(516,177)		(516,177)	(27,648)	0	0	0	0		0005
PUT OPTION DEC30SPXP@4600 BHF4PX506	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	4,076	18,749,278	4600	(1,096,834)	(1,096,834)	0	(1,177,537)		(1,177,537)	(59,881)	0	0	0	0		0005
PUT OPTION DEC30NDXP@19200 BHF4PX5U7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	82	1,568,832	19200	(135,875)	(135,875)	0	(140,008)		(140,008)	1,570	0	0	0	0		0005

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PUT OPTION DEC30MXEAP@1700 BHF4PX602	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	383	650,743	1700	(36,060)	(36,589)	0	(28,142)		(28,142)	10,616	0	0	0	0		0005
PUT OPTION DEC30SPXP@5000 BHF4PX636	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	1,502	7,511,300	5000	(508,064)	(508,064)	0	(537,685)		(537,685)	(22,147)	0	0	0	0		0005
PUT OPTION DEC30MXEAP@1800 BHF4PX651	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	321	577,962	1800	(35,396)	(35,911)	0	(27,370)		(27,370)	10,220	0	0	0	0		0005
PUT OPTION DEC30SPXP@5200 BHF4PX693	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	3,262	16,961,100	5200	(1,226,824)	(1,226,824)	0	(1,295,771)		(1,295,771)	(51,856)	0	0	0	0		0005
PUT OPTION DEC30RTYP@1700 BHF4PX6D4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	148	251,447	1700	(16,635)	(16,636)	0	(19,624)		(19,624)	(2,699)	0	0	0	0		0005
PUT OPTION DEC30RTYP@2000 BHF4PX6F9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	1,186	2,371,840	2000	(209,682)	(209,685)	0	(242,256)		(242,256)	(35,052)	0	0	0	0		0005
PUT OPTION DEC30RTYP@2100 BHF4PX6H5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	1,259	2,642,955	2100	(253,120)	(253,118)	0	(293,346)		(293,346)	(43,061)	0	0	0	0		0005
PUT OPTION DEC30MXEAP@2000 BHF4PX6K8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	719	1,437,660	2000	(107,226)	(108,818)	0	(81,559)		(81,559)	30,265	0	0	0	0		0005
PUT OPTION DEC30MXEAP@2100 BHF4PX6M4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	358	751,170	2100	(61,672)	(62,582)	0	(46,441)		(46,441)	17,259	0	0	0	0		0005
PUT OPTION DEC30RTYP@1900 BHF4PX6Q5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	105	200,336	1900	(15,697)	(15,698)	0	(18,783)		(18,783)	(2,669)	0	0	0	0		0005
PUT OPTION DEC27SPXP@5400 BHF4PX6T9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	1,292	6,978,150	5400	(396,580)	(396,580)	0	(376,642)		(376,642)	31,405	0	0	0	0		0005
PUT OPTION DEC27RTYP@2000 BHF4PX6X0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/17/2027	537	1,073,000	2000	(79,295)	(79,293)	0	(86,816)		(86,816)	(10,195)	0	0	0	0		0005
PUT OPTION DEC27RTYP@2100 BHF4PX6Y8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/17/2027	852	1,788,276	2100	(149,933)	(149,936)	0	(164,556)		(164,556)	(19,935)	0	0	0	0		0005
PUT OPTION DEC30RTYP@2200 BHF4PX719	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	1,011	2,224,596	2200	(230,154)	(230,155)	0	(267,461)		(267,461)	(39,783)	0	0	0	0		0005
PUT OPTION DEC25SPXP@5200 BHF4PX7A9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	4,173	21,701,524	5200	(572,419)	(572,419)	0	(258,902)		(258,902)	309,431	0	0	0	0		0005
PUT OPTION DEC25SPXP@5400 BHF4PX7B7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	19,024	102,732,246	5400	(3,178,993)	(3,178,993)	0	(1,518,312)		(1,518,312)	1,682,063	0	0	0	0		0005
PUT OPTION DEC25RTYP@2100 BHF4PX7F8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	6,990	14,678,349	2100	(813,320)	(813,350)	0	(586,642)		(586,642)	152,599	0	0	0	0		0005
PUT OPTION DEC25RTYP@2200 BHF4PX7H4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	5,514	12,129,876	2200	(828,967)	(828,964)	0	(673,158)		(673,158)	87,991	0	0	0	0		0005
PUT OPTION DEC25MXEAP@1900 BHF4PX7M3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	121	229,235	1900	(5,835)	(6,042)	0	(982)		(982)	3,880	0	0	0	0		0005

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PUT OPTION DEC25MXEAP@2000 BHF4PX7N1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	887	1,773,660	2000	(56,166)	(58,277)	0	(9,575)		(9,575)	38,860	0	0	0	0		0005
PUT OPTION DEC25RTYP@1800 BHF4PX7Q4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	251	451,836	1800	(12,036)	(12,035)	0	(6,861)		(6,861)	4,629	0	0	0	0		0005
PUT OPTION DEC25SPXP@5000 BHF4PX7S0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	1,444	7,218,950	5000	(162,340)	(162,340)	0	(69,693)		(69,693)	89,312	0	0	0	0		0005
PUT OPTION DEC25RTYP@2000 BHF4PX7U5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	1,013	2,026,300	2000	(90,119)	(90,124)	0	(58,074)		(58,074)	23,420	0	0	0	0		0005
PUT OPTION DEC25MXEAP@2100 BHF4PX7V3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	4,308	9,046,674	2100	(363,374)	(377,442)	0	(61,522)		(61,522)	258,736	0	0	0	0		0005
PUT OPTION DEC27SPXP@5600 BHF4PX834	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	430	2,408,840	5600	(150,394)	(150,394)	0	(143,465)		(143,465)	11,325	0	0	0	0		0005
PUT OPTION DEC27MXEAP@2100 BHF4PX842	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	304	639,303	2100	(41,911)	(42,838)	0	(22,275)		(22,275)	19,514	0	0	0	0		0005
PUT OPTION DEC25NDXP@20000 BHF4PX8C4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	56	1,122,600	20000	(60,431)	(60,431)	0	(23,759)		(23,759)	32,843	0	0	0	0		0005
PUT OPTION DEC30MXEAP@2100 BHF4R3H53	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	241	505,218	2100	0	(44,044)	0	(31,234)		(31,234)	12,810	0	0	0	0		0005
PUT OPTION DEC27SPXP@5200 BHF4R3H61	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	985	5,120,492	5200	0	(291,661)	0	(249,713)		(249,713)	41,948	0	0	0	0		0005
PUT OPTION DEC27SPXP@5400 BHF4R3H79	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	968	5,227,902	5400	0	(328,575)	0	(282,174)		(282,174)	46,401	0	0	0	0		0005
PUT OPTION DEC27RTYP@1900 BHF4R3HD6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/17/2027	658	1,249,972	1900	0	(83,866)	0	(88,684)		(88,684)	(4,818)	0	0	0	0		0005
PUT OPTION DEC25RTYP@1900 BHF4R3HH7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	1,357	2,578,737	1900	0	(91,083)	0	(53,628)		(53,628)	37,455	0	0	0	0		0005
PUT OPTION DEC30SPXP@5000 BHF4R3HK0 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	3,579	17,892,700	5000	0	(20,435)	0	(1,292,542)	^	(1,292,542)	(45,928)	0	59,935	0	0		0005
PUT OPTION DEC27RTYP@2000 BHF4R3HL8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/17/2027	614	1,227,060	2000	0	(93,826)	0	(99,280)		(99,280)	(5,454)	0	0	0	0		0005
PUT OPTION DEC27MXEAP@1900 BHF4R3HP9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	189	358,359	1900	0	(20,092)	0	(9,406)		(9,406)	10,686	0	0	0	0		0005
PUT OPTION DEC30SPXP@4600 BHF4R3HW4 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	2,167	9,966,820	4600	0	(9,837)	0	(631,602)	^	(631,602)	(31,566)	0	28,849	0	0		0005
PUT OPTION DEC30MXEAP@1900 BHF4R3J02	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	617	1,172,775	1900	0	(86,957)	0	(60,751)		(60,751)	26,206	0	0	0	0		0005

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PUT OPTION DEC27SPXP@5000 BHF4R3J44	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	1,276	6,382,400	5000	0	(328,004)	0	(280,215)		(280,215)	47,789	0	0	0	0		0005
PUT OPTION DEC30RTYP@2100 BHF4R3J51	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	557	1,169,616	2100	0	(110,378)	0	(129,816)		(129,816)	(19,438)	0	0	0	0		0005
PUT OPTION DEC27RTYP@2100 BHF4R3J85	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/17/2027	227	476,238	2100	0	(40,743)	0	(43,822)		(43,822)	(3,079)	0	0	0	0		0005
PUT OPTION NOV25RTYP@2100 BHF4R3J93	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	11/21/2025	114	240,051	2100	0	(12,379)	0	(8,609)		(8,609)	3,770	0	0	0	0		0005
PUT OPTION DEC25SPXP@5200 BHF4R3JA0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	9,866	51,303,980	5200	0	(1,486,533)	0	(612,064)		(612,064)	874,469	0	0	0	0		0005
PUT OPTION DEC27MXEAP@2000 BHF4R3JC6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	303	606,660	2000	0	(38,169)	0	(18,401)		(18,401)	19,768	0	0	0	0		0005
PUT OPTION DEC25SPXP@5400 BHF4R3JE2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	21,361	115,351,506	5400	0	(3,991,590)	0	(1,704,816)		(1,704,816)	2,286,774	0	0	0	0		0005
PUT OPTION DEC30NDXP@16000 BHF4R3JF9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	61	971,840	16000	0	(62,576)	0	(65,288)		(65,288)	(2,712)	0	0	0	0		0005
PUT OPTION DEC30RTYP@2000 BHF4R3JG7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	2,234	4,468,040	2000	0	(395,064)	0	(456,360)		(456,360)	(61,296)	0	0	0	0		0005
PUT OPTION DEC30SPXP@4400 BHF4R3JL6 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	4,351	19,143,080	4400	0	(17,486)	0	(1,130,581)	^	(1,130,581)	(63,937)	0	51,282	0	0		0005
PUT OPTION DEC30RTYP@1900 BHF4R3JQ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	1,766	3,354,678	1900	0	(272,223)	0	(314,543)		(314,543)	(42,320)	0	0	0	0		0005
PUT OPTION DEC30MXEAP@1700 BHF4R3K18	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	629	1,068,501	1700	0	(67,430)	0	(46,209)		(46,209)	21,221	0	0	0	0		0005
PUT OPTION DEC30SPXP@5200 BHF4R3K42 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	2,750	14,300,572	5200	0	(17,499)	0	(1,102,551)	^	(1,102,551)	(35,109)	0	51,321	0	0		0005
PUT OPTION DEC30RTYP@1800 BHF4R3K59	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	147	264,420	1800	0	(17,639)	0	(22,664)		(22,664)	(5,025)	0	0	0	0		0005
PUT OPTION DEC30SPXP@5400 BHF4R3K83 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	1,849	9,987,030	5400	0	(13,059)	0	(819,377)	^	(819,377)	(22,719)	0	38,302	0	0		0005
PUT OPTION DEC30MXEAP@2000 BHF4R3KK6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	548	1,095,160	2000	0	(88,070)	0	(62,130)		(62,130)	25,940	0	0	0	0		0005
PUT OPTION DEC30NDXP@17600 BHF4R3KL4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	51	904,288	17600	0	(67,635)	0	(70,404)		(70,404)	(2,769)	0	0	0	0		0005
PUT OPTION DEC30NDXP@18400 BHF4R3KM2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	92	1,689,672	18400	0	(138,431)	0	(140,912)		(140,912)	(2,481)	0	0	0	0		0005

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PUT OPTION DEC30RTYP@1700 BHF4R3KP5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	1,104	1,877,242	1700	0	(126,383)	0	(146,510)		(146,510)	(20,127)	0	0	0	0		0005
PUT OPTION DEC30NDXP@19200 BHF4R3KW0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	65	1,250,688	19200	0	(108,921)	0	(111,616)		(111,616)	(2,695)	0	0	0	0		0005
PUT OPTION DEC30SPXP@5600 BHF4R3KY6 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	180	1,005,704	5600	0	(1,402)	0	(87,591)	^	(87,591)	(2,064)	0	4,112	0	0		0005
PUT OPTION DEC25NDXP@17600 BHF4R3KZ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	102	1,791,856	17600	0	(52,930)	0	(19,669)		(19,669)	33,261	0	0	0	0		0005
PUT OPTION DEC30SPXP@4600 BHF4R3L17 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	557	2,561,878	4600	0	(2,528)	0	(162,347)	^	(162,347)	(8,113)	0	7,415	0	0		0005
PUT OPTION DEC26RTYP@1900 BHF4R3L41	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/18/2026	165	312,588	1900	0	(16,506)	0	(16,290)		(16,290)	216	0	0	0	0		0005
PUT OPTION JAN26SPXP@5200 BHF4R3L66	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	3,828	19,905,548	5200	0	(601,185)	0	(278,356)		(278,356)	322,829	0	0	0	0		0005
PUT OPTION JAN26RTYP@1900 BHF4R3L74	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	565	1,073,367	1900	0	(39,331)	0	(25,665)		(25,665)	13,666	0	0	0	0		0005
PUT OPTION JAN26NDXP@19200 BHF4R3L82	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	56	1,081,344	19200	0	(47,816)	0	(21,222)		(21,222)	26,594	0	0	0	0		0005
PUT OPTION DEC25RTYP@1700 BHF4R3LE9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	835	1,419,534	1700	0	(30,303)	0	(15,806)		(15,806)	14,497	0	0	0	0		0005
PUT OPTION JAN31MXEAP@2000 BHF4R3LG4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/17/2031	179	357,680	2000	0	(28,762)	0	(20,462)		(20,462)	8,300	0	0	0	0		0005
PUT OPTION JAN26SPXP@4400 BHF4R3LJ8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	664	2,922,172	4400	0	(45,168)	0	(19,969)		(19,969)	25,199	0	0	0	0		0005
PUT OPTION DEC30NDXP@19200 BHF4R3LL3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	96	1,833,600	19200	0	0	0	(163,629)		(163,629)	(2,566)	0	0	0	0		0005
PUT OPTION JAN31RTYP@1900 BHF4R3LP4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	502	952,907	1900	0	(75,837)	0	(89,600)		(89,600)	(13,763)	0	0	0	0		0005
PUT OPTION DEC25RTYP@2000 BHF4R3M08	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	13,960	27,919,200	2000	0	(1,268,788)	0	(800,173)		(800,173)	468,615	0	0	0	0		0005
PUT OPTION NOV30RTYP@2200 BHF4R3M24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	11/15/2030	106	234,256	2200	0	0	0	(28,155)		(28,155)	(6,026)	0	0	0	0		0005
PUT OPTION DEC25SPXP@4400 BHF4R3M40	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	1,402	6,170,604	4400	0	(90,203)	0	(34,698)		(34,698)	55,505	0	0	0	0		0005
PUT OPTION JAN28SPXP@5400 BHF4R3M65	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	388	2,096,334	5400	0	(133,407)	0	(115,601)		(115,601)	17,806	0	0	0	0		0005

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PUT OPTION DEC25MXEAP@1700 BHF4R3M99	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	167	284,393	1700	0	(4,364)	0	(794)		(794)	3,570	0	0	0	0		0005
PUT OPTION DEC25SPXP@5600 BHF4R3MF5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	1,069	5,987,240	5600	0	(246,064)	0	(110,046)		(110,046)	136,018	0	0	0	0		0005
PUT OPTION JAN26RTYP@1700 BHF4R3MH1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	320	543,541	1700	0	(11,862)	0	(7,268)		(7,268)	4,594	0	0	0	0		0005
PUT OPTION JAN28SPXP@5200 BHF4R3MJ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	374	1,945,632	5200	0	(112,393)	0	(97,259)		(97,259)	15,134	0	0	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4R3MT5 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/17/2031	259	1,140,436	4400	0	(1,050)	0	(68,019)	^	(68,019)	(3,915)	0	3,098	0	0		0005
PUT OPTION DEC25MXEAP@1900 BHF4R3N23	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	466	885,742	1900	0	(20,137)	0	(3,796)		(3,796)	16,341	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2000 BHF4R3N49	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/16/2026	1,547	3,094,760	2000	0	(93,402)	0	(18,605)		(18,605)	74,797	0	0	0	0		0005
PUT OPTION JAN26MXEAP@1900 BHF4R3N72	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/16/2026	187	354,806	1900	0	(8,682)	0	(1,688)		(1,688)	6,994	0	0	0	0		0005
PUT OPTION JAN28RTYP@1900 BHF4R3ND9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	193	367,536	1900	0	(22,476)	0	(26,535)		(26,535)	(4,059)	0	0	0	0		0005
PUT OPTION DEC25NDXP@18400 BHF4R3NH0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	141	2,586,856	18400	0	(94,212)	0	(35,140)		(35,140)	59,072	0	0	0	0		0005
PUT OPTION JAN26SPXP@5000 BHF4R3NK3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	2,103	10,513,900	5000	0	(266,779)	0	(120,592)		(120,592)	146,187	0	0	0	0		0005
PUT OPTION DEC30RTYP@1900 BHF4R3NQ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	341	648,185	1900	0	0	0	(60,775)		(60,775)	(9,948)	0	0	0	0		0005
PUT OPTION DEC27SPXP@5400 BHF4R3NR8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/17/2027	149	804,060	5400	0	0	0	(43,400)		(43,400)	7,135	0	0	0	0		0005
PUT OPTION JAN26SPXP@4600 BHF4R3NT4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	270	1,243,196	4600	0	(22,559)	0	(10,091)		(10,091)	12,468	0	0	0	0		0005
PUT OPTION DEC25RTYP@2100 BHF4R3NX5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	4,678	9,824,493	2100	0	(564,393)	0	(392,650)		(392,650)	171,743	0	0	0	0		0005
PUT OPTION JAN26RTYP@2000 BHF4R3NY3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	4,738	9,475,540	2000	0	(447,577)	0	(304,264)		(304,264)	143,313	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2100 BHF4R3P05	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/16/2026	804	1,687,875	2100	0	(63,941)	0	(12,813)		(12,813)	51,128	0	0	0	0		0005
PUT OPTION DEC30RTYP@2100 BHF4R3P13	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	105	221,466	2100	0	0	0	(24,582)		(24,582)	(5,457)	0	0	0	0		0005

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PUT OPTION DEC30MXEAP@2000 BHF4R3P21	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	12/20/2030	149	298,700	2000	0	0	0	(16,945)		(16,945)	7,075	0	0	0	0		0005
PUT OPTION DEC30SPXP@5200 BHF4R3P62 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	1,373	7,137,208	5200	0	(8,733)	0	(550,269)	^	(550,269)	(17,523)	0	25,614	0	0		0005
PUT OPTION DEC25NDXP@19200 BHF4R3PB1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	212	4,071,936	19200	0	(180,474)	0	(69,079)		(69,079)	111,395	0	0	0	0		0005
PUT OPTION JAN31SPXP@5400 BHF4R3PH8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	495	2,675,106	5400	0	(3,547)	0	(221,028)	^	(221,028)	(4,483)	0	10,466	0	0		0005
PUT OPTION DEC25MXEAP@2000 BHF4R3PL9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	4,363	8,725,340	2000	0	(247,068)	0	(47,102)		(47,102)	199,966	0	0	0	0		0005
PUT OPTION DEC25SPXP@5000 BHF4R3PN5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	4,928	24,642,450	5000	0	(597,875)	0	(237,904)		(237,904)	359,971	0	0	0	0		0005
PUT OPTION DEC25MXEAP@2100 BHF4R3PU9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/19/2025	2,304	4,837,413	2100	0	(173,888)	0	(32,897)		(32,897)	140,991	0	0	0	0		0005
PUT OPTION DEC30SPXP@5000 BHF4R3PV7 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	1,598	7,992,100	5000	0	(9,134)	0	(577,340)	^	(577,340)	(20,141)	0	26,789	0	0		0005
PUT OPTION DEC25SPXP@4600 BHF4R3PX3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	436	2,003,806	4600	0	(34,487)	0	(13,473)		(13,473)	21,014	0	0	0	0		0005
PUT OPTION JAN31RTYP@2100 BHF4R3Q38	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	121	253,113	2100	0	(22,167)	0	(28,134)		(28,134)	(5,967)	0	0	0	0		0005
PUT OPTION JAN31MXEAP@1700 BHF4R3Q87	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/17/2031	161	274,380	1700	0	(17,354)	0	(11,997)		(11,997)	5,357	0	0	0	0		0005
PUT OPTION DEC30NDXP@18400 BHF4R3Q95	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	104	1,915,992	18400	0	0	0	(159,781)		(159,781)	(2,417)	0	0	0	0		0005
PUT OPTION JAN31MXEAP@1900 BHF4R3QA2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/17/2031	208	396,131	1900	0	(29,394)	0	(20,710)		(20,710)	8,684	0	0	0	0		0005
PUT OPTION DEC25RTYP@1600 BHF4R3QL8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	155	247,648	1600	0	(3,479)	0	(2,045)		(2,045)	1,434	0	0	0	0		0005
PUT OPTION JAN28MXEAP@2000 BHF4R3QT1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/21/2028	111	221,000	2000	0	(14,042)	0	(6,967)		(6,967)	7,075	0	0	0	0		0005
PUT OPTION DEC30SPXP@4400 BHF4R3QW4 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	899	3,954,544	4400	0	(3,612)	0	(233,552)	^	(233,552)	(13,208)	0	10,594	0	0		0005
PUT OPTION NOV30SPXP@5200 BHF4R3QX2 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2025	11/15/2030	167	870,636	5200	0	(1,054)	0	(66,608)	^	(66,608)	(2,354)	0	3,069	0	0		0005

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PUT OPTION DEC25RTYP@2000 BHF4R3R03	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/19/2025	147	294,120	2000	0	0	0	(8,430)		(8,430)	4,079	0	0	0	0		0005
PUT OPTION DEC30MXEAP@1700 BHF4R3R45	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	12/20/2030	122	207,196	1700	0	0	0	(8,960)		(8,960)	4,115	0	0	0	0		0005
PUT OPTION JAN28SPXP@5000 BHF4R3RK9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	557	2,782,600	5000	0	(145,258)	0	(125,659)		(125,659)	19,599	0	0	0	0		0005
PUT OPTION DEC30RTYP@1600 BHF4R3RN3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	216	346,080	1600	0	(19,372)	0	(24,522)		(24,522)	(5,150)	0	0	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4R3RP8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2025	01/17/2031	495	2,472,650	5000	0	(2,862)	0	(180,091)	^	(180,091)	(5,377)	0	8,444	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4R3RW3 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	592	3,079,284	5200	0	(3,822)	0	(239,224)	^	(239,224)	(5,900)	0	11,277	0	0		0005
PUT OPTION JAN26SPXP@5400 BHF4R3S02	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	8,268	44,648,442	5400	0	(1,594,362)	0	(762,346)		(762,346)	832,016	0	0	0	0		0005
PUT OPTION DEC30SPXP@5600 BHF4R3S51 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	176	983,976	5600	0	(1,372)	0	(85,701)	^	(85,701)	(2,020)	0	4,023	0	0		0005
PUT OPTION JAN26RTYP@2100 BHF4R3SF9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	1,544	3,243,282	2100	0	(191,570)	0	(140,983)		(140,983)	50,587	0	0	0	0		0005
PUT OPTION DEC25SPXP@5000 BHF4R3SU6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/19/2025	154	769,650	5000	0	0	0	(7,431)		(7,431)	11,243	0	0	0	0		0005
PUT OPTION DEC25SPXP@5200 BHF4R3SW2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/19/2025	224	1,165,996	5200	0	0	0	(13,910)		(13,910)	19,874	0	0	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4R3T84 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	559	2,570,158	4600	0	(2,562)	0	(164,389)	^	(164,389)	(7,958)	0	7,561	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4R3TA9 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	1,085	5,423,400	5000	0	(6,278)	0	(395,002)	^	(395,002)	(11,795)	0	18,521	0	0		0005
PUT OPTION DEC30MXEAP@1900 BHF4R3TB7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	12/20/2030	198	376,561	1900	0	0	0	(19,506)		(19,506)	8,414	0	0	0	0		0005
PUT OPTION DEC25SPXP@5400 BHF4R3TH4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/19/2025	254	1,370,088	5400	0	0	0	(20,249)		(20,249)	27,063	0	0	0	0		0005
PUT OPTION JAN28RTYP@2000 BHF4R3TN1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	199	397,060	2000	0	(28,080)	0	(32,619)		(32,619)	(4,539)	0	0	0	0		0005
PUT OPTION DEC30RTYP@2000 BHF4R3TQ4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	285	569,900	2000	0	0	0	(58,209)		(58,209)	(9,731)	0	0	0	0		0005

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PUT OPTION JAN26SPXP@5600 BHF4R3TU5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	132	738,136	5600	0	(31,183)	0	(15,431)		(15,431)	15,752	0	0	0	0		0005
PUT OPTION JAN31RTYP@1700 BHF4R3U90	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	316	536,605	1700	0	(34,646)	0	(42,060)		(42,060)	(7,414)	0	0	0	0		0005
PUT OPTION JAN31RTYP@2000 BHF4R3UF6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	547	1,094,600	2000	0	(95,169)	0	(112,038)		(112,038)	(16,869)	0	0	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4R3UR0 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	1,338	5,888,608	4400	0	(5,422)	0	(351,208)	^	(351,208)	(20,215)	0	15,998	0	0		0005
PUT OPTION JAN31SPXP@5400 BHF4R3VW8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2025	01/17/2031	148	797,148	5400	0	(1,057)	0	(65,861)	^	(65,861)	(1,336)	0	3,119	0	0		0005
PUT OPTION DEC30SPXP@5400 BHF4R3WE7 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	768	4,146,606	5400	0	(5,422)	0	(340,204)	^	(340,204)	(9,433)	0	15,903	0	0		0005
PUT OPTION DEC30RTYP@1700 BHF4R3WR8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	121	206,227	1700	0	0	0	(16,095)		(16,095)	(4,162)	0	0	0	0		0005
PUT OPTION DEC30MXEAP@1700 BHF4R3WT4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	12/20/2030	186	316,625	1700	0	0	0	(13,693)		(13,693)	6,289	0	0	0	0		0005
PUT OPTION DEC30SPXP@5000 BHF4R3WZ0 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	572	2,861,000	5000	0	(3,268)	0	(206,675)	^	(206,675)	(7,344)	0	9,584	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4R3XD8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2025	01/17/2031	182	944,060	5200	0	(1,171)	0	(73,340)	^	(73,340)	(1,808)	0	3,457	0	0		0005
PUT OPTION DEC30SPXP@4400 BHF4R3XU0 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	1,784	7,851,712	4400	0	(7,172)	0	(463,718)	^	(463,718)	(26,225)	0	21,034	0	0		0005
PUT OPTION DEC30RTYP@2000 BHF4R3Y13	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	144	288,940	2000	0	0	0	(29,511)		(29,511)	(6,014)	0	0	0	0		0005
PUT OPTION DEC30RTYP@1700 BHF4R3Y47	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	257	436,101	1700	0	0	0	(34,036)		(34,036)	(6,359)	0	0	0	0		0005
PUT OPTION DEC30SPXP@5400 BHF4R3Y62 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	335	1,808,136	5400	0	(2,364)	0	(148,347)	^	(148,347)	(4,114)	0	6,935	0	0		0005
PUT OPTION DEC30SPXP@5200 BHF4R3Y88 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	524	2,722,512	5200	0	(3,332)	0	(209,901)	^	(209,901)	(6,684)	0	9,770	0	0		0005
PUT OPTION OCT30MXEAP@2000 BHF4R3YA3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	10/18/2030	103	205,840	2000	0	0	0	(11,455)		(11,455)	4,942	0	0	0	0		0005

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PUT OPTION DEC30SPXP@4600 BHF4R3ZY0 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	914	4,206,654	4600	0	(4,152)	0	(266,578)	^	(266,578)	(13,323)	0	12,176	0	0		0005
PUT OPTION DEC30NDXP@19200 BHF4R4075	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	51	984,576	19200	0	0	0	(87,863)		(87,863)	(2,753)	0	0	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4R4083 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/17/2031	146	758,368	5200	0	(941)	0	(58,916)	^	(58,916)	(1,453)	0	2,777	0	0		0005
PUT OPTION DEC25RTYP@2000 BHF4R40R1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/19/2025	189	377,980	2000	0	0	0	(10,833)		(10,833)	5,490	0	0	0	0		0005
PUT OPTION DEC25SPXP@5400 BHF4R40S9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2025	12/19/2025	215	1,162,134	5400	0	0	0	(17,175)		(17,175)	22,955	0	0	0	0		0005
PUT OPTION DEC30RTYP@1900 BHF4R40T7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	136	258,647	1900	0	0	0	(24,251)		(24,251)	(5,286)	0	0	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4R4109 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/17/2031	153	702,006	4600	0	(700)	0	(44,900)	^	(44,900)	(2,173)	0	2,065	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4R4117 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/17/2031	173	863,600	5000	0	(1,000)	0	(62,900)	^	(62,900)	(1,878)	0	2,949	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4R4174 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/17/2031	358	1,577,268	4400	0	(1,453)	0	(94,071)	^	(94,071)	(5,415)	0	4,285	0	0		0005
PUT OPTION DEC25SPXP@5200 BHF4RUBL4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	1,786	9,285,328	5200	0	(195,206)	0	(110,775)		(110,775)	84,431	0	0	0	0		0005
PUT OPTION DEC25SPXP@5400 BHF4RUBM2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	1,290	6,963,570	5400	0	(175,778)	0	(102,917)		(102,917)	72,861	0	0	0	0		0005
PUT OPTION JAN26SPXP@5400 BHF4RUBN0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	01/16/2026	493	2,663,550	5400	0	0	0	(45,479)		(45,479)	25,081	0	0	0	0		0005
PUT OPTION JAN26SPXP@5200 BHF4RUBP5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	01/16/2026	419	2,180,360	5200	0	0	0	(30,490)		(30,490)	17,897	0	0	0	0		0005
PUT OPTION DEC25RTYP@2100 BHF4RUBQ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	161	338,310	2100	0	(12,034)	0	(13,521)		(13,521)	(1,487)	0	0	0	0		0005
PUT OPTION DEC25RTYP@1900 BHF4RUBV2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	297	563,749	1900	0	(11,527)	0	(11,724)		(11,724)	(197)	0	0	0	0		0005
PUT OPTION JAN26SPXP@4400 BHF4RUBX8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	657	2,891,372	4400	0	(33,402)	0	(19,759)		(19,759)	13,643	0	0	0	0		0005
PUT OPTION DEC25MXEAP@2000 BHF4RUC09	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	395	790,980	2000	0	(17,148)	0	(4,270)		(4,270)	12,878	0	0	0	0		0005

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PUT OPTION JAN26MXEAP@1700 BHF4RUC33	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	126	214,999	1700	0	(1,569)	0	(660)		(660)	909	0	0	0	0		0005
PUT OPTION JAN26RTYP@1600 BHF4RUC58	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	116	185,440	1600	0	(1,876)	0	(1,873)		(1,873)	3	0	0	0	0		0005
PUT OPTION JAN26MXEAP@1900 BHF4RUC74	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	152	288,819	1900	0	(4,437)	0	(1,374)		(1,374)	3,063	0	0	0	0		0005
PUT OPTION JAN26RTYP@1800 BHF4RUCG4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	197	354,690	1800	0	(5,884)	0	(6,334)		(6,334)	(450)	0	0	0	0		0005
PUT OPTION JAN26RTYP@1900 BHF4RUCH2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	1,388	2,637,086	1900	0	(56,961)	0	(63,054)		(63,054)	(6,093)	0	0	0	0		0005
PUT OPTION DEC30SPXP@4800 BHF4RUCM1 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	150	719,760	4800	0	(589)	0	(48,656)	^	(48,656)	(12,717)	0	1,727	0	0		0005
PUT OPTION JAN28MXEAP@2000 BHF4RUD08	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	117	234,840	2000	0	(11,926)	0	(7,403)		(7,403)	4,523	0	0	0	0		0005
PUT OPTION JAN28SPXP@5200 BHF4RUD57	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	450	2,339,532	5200	0	(118,402)	0	(116,949)		(116,949)	1,453	0	0	0	0		0005
PUT OPTION JAN28SPXP@5400 BHF4RUD65	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	222	1,197,612	5400	0	(66,912)	0	(66,043)		(66,043)	869	0	0	0	0		0005
PUT OPTION JAN28RTYP@2000 BHF4RUDB4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	299	597,900	2000	0	(36,873)	0	(49,119)		(49,119)	(12,246)	0	0	0	0		0005
PUT OPTION JAN28SPXP@5000 BHF4RUDE8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	535	2,673,950	5000	0	(122,296)	0	(120,752)		(120,752)	1,544	0	0	0	0		0005
PUT OPTION JAN28RTYP@1800 BHF4RUDH1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	116	208,710	1800	0	(9,648)	0	(13,171)		(13,171)	(3,523)	0	0	0	0		0005
PUT OPTION JAN28RTYP@1900 BHF4RUDJ7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	377	715,426	1900	0	(38,302)	0	(51,650)		(51,650)	(13,348)	0	0	0	0		0005
PUT OPTION JAN28MXEAP@1900 BHF4RUDL2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	179	340,936	1900	0	(15,170)	0	(9,325)		(9,325)	5,845	0	0	0	0		0005
PUT OPTION DEC25SPXP@4800 BHF4RUDN8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	176	842,640	4800	0	(12,497)	0	(6,766)		(6,766)	5,731	0	0	0	0		0005
PUT OPTION JAN26SPXP@5200 BHF4RUDU2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	8,400	43,681,976	5200	0	(969,404)	0	(610,843)		(610,843)	358,561	0	0	0	0		0005
PUT OPTION JAN26SPXP@5400 BHF4RUDV0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	4,710	25,434,270	5400	0	(673,773)	0	(434,276)		(434,276)	239,497	0	0	0	0		0005
PUT OPTION JAN26RTYP@2100 BHF4RUE15	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	401	842,562	2100	0	(31,159)	0	(36,625)		(36,625)	(5,466)	0	0	0	0		0005

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PUT OPTION JAN26RTYP@2000 BHF4RUE23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	5,150	10,300,620	2000	0	(291,507)	0	(330,758)		(330,758)	(39,251)	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2100 BHF4RUE56	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	701	1,471,197	2100	0	(45,187)	0	(11,168)		(11,168)	34,019	0	0	0	0		0005
PUT OPTION JAN26SPXP@5000 BHF4RUE80	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,966	9,829,400	5000	0	(183,436)	0	(112,741)		(112,741)	70,695	0	0	0	0		0005
PUT OPTION JAN26NDXP@18400 BHF4RUEC1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	89	1,636,128	18400	0	(51,170)	0	(25,999)		(25,999)	25,171	0	0	0	0		0005
PUT OPTION JAN26NDXP@17600 BHF4RUEJ6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	52	918,192	17600	0	(23,944)	0	(11,902)		(11,902)	12,042	0	0	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4RUEP2 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	2,536	11,156,728	4400	0	(9,351)	0	(664,865)	^	(664,865)	(94,089)	0	27,582	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4RUER8 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	218	1,000,822	4600	0	(911)	0	(63,960)	^	(63,960)	(8,356)	0	2,687	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4RUEU1 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	2,319	11,597,350	5000	0	(12,314)	0	(844,011)	^	(844,011)	(92,355)	0	36,323	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4RUEV9 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	711	3,696,888	5200	0	(4,218)	0	(286,985)	^	(286,985)	(29,516)	0	12,442	0	0		0005
PUT OPTION JAN31RTYP@2000 BHF4RUEY3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	683	1,366,040	2000	0	(105,623)	0	(139,822)		(139,822)	(34,199)	0	0	0	0		0005
PUT OPTION JAN31MXEAP@2100 BHF4RUF14	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	107	224,994	2100	0	(17,267)	0	(14,015)		(14,015)	3,252	0	0	0	0		0005
PUT OPTION JAN31MXEAP@2000 BHF4RUF22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	265	530,700	2000	0	(38,218)	0	(30,359)		(30,359)	7,859	0	0	0	0		0005
PUT OPTION JAN31SPXP@5400 BHF4RUF30 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	398	2,147,472	5400	0	(2,625)	0	(177,300)	^	(177,300)	(17,101)	0	7,741	0	0		0005
PUT OPTION JAN31RTYP@1900 BHF4RUF55	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	1,168	2,218,801	1900	0	(156,846)	0	(208,628)		(208,628)	(51,782)	0	0	0	0		0005
PUT OPTION JAN31MXEAP@1700 BHF4RUF89	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	369	626,518	1700	0	(34,897)	0	(27,396)		(27,396)	7,501	0	0	0	0		0005
PUT OPTION JAN31RTYP@1600 BHF4RUFB2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	281	449,136	1600	0	(23,680)	0	(31,987)		(31,987)	(8,307)	0	0	0	0		0005
PUT OPTION JAN31RTYP@1700 BHF4RUFC0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	412	701,233	1700	0	(40,927)	0	(54,964)		(54,964)	(14,037)	0	0	0	0		0005

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PUT OPTION JAN31MXEAP@1900 BHF4RUFE6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	628	1,193,637	1900	0	(79,628)	0	(62,407)		(62,407)	17,221	0	0	0	0		0005
PUT OPTION JAN31RTYP@1800 BHF4RUFM8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	235	423,702	1800	0	(27,272)	0	(36,444)		(36,444)	(9,172)	0	0	0	0		0005
PUT OPTION JAN31SPXP@4800 BHF4RUFQ9 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	414	1,985,760	4800	0	(1,955)	0	(135,589)	^	(135,589)	(16,216)	0	5,769	0	0		0005
PUT OPTION JAN26SPXP@4800 BHF4RUFR7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	394	1,892,160	4800	0	(29,877)	0	(18,210)		(18,210)	11,667	0	0	0	0		0005
PUT OPTION JAN31SPXP@4200 BHF4RUFV8 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	202	846,384	4200	0	(651)	0	(47,071)	^	(47,071)	(7,357)	0	1,919	0	0		0005
PUT OPTION DEC30SPXP@4400 BHF4RUKN0 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	241	1,060,752	4400	0	(744)	0	(62,519)	^	(62,519)	(17,100)	0	2,183	0	0		0005
PUT OPTION DEC30SPXP@5000 BHF4RUKP5 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	216	1,079,050	5000	0	(949)	0	(77,784)	^	(77,784)	(19,913)	0	2,781	0	0		0005
PUT OPTION DEC30MXEAP@2000 BHF4RUKR1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2025	12/20/2030	107	213,740	2000	0	0	0	(12,126)		(12,126)	2,774	0	0	0	0		0005
PUT OPTION DEC30NDXP@16000 BHF4RUKW0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/17/2025	12/20/2030	47	756,000	16000	0	0	0	(50,789)		(50,789)	(4,976)	0	0	0	0		0005
PUT OPTION JAN26RTYP@2000 BHF4RUKY6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	146	292,380	2000	0	0	0	(9,388)		(9,388)	(1,114)	0	0	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4RUL17 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	685	3,015,408	4400	0	(2,527)	0	(179,698)	^	(179,698)	(25,430)	0	7,455	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4RUL25 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	622	3,107,850	5000	0	(3,300)	0	(226,179)	^	(226,179)	(24,749)	0	9,734	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4RUL58 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	186	966,472	5200	0	(1,102)	0	(75,025)	^	(75,025)	(7,717)	0	3,253	0	0		0005
PUT OPTION JAN31RTYP@2000 BHF4RUL74	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	113	225,560	2000	0	0	0	(23,088)		(23,088)	(6,567)	0	0	0	0		0005
PUT OPTION JAN31SPXP@5400 BHF4RUL90 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	188	1,016,820	5400	0	(1,319)	0	(83,997)	^	(83,997)	(3,501)	0	3,890	0	0		0005
PUT OPTION JAN31RTYP@1900 BHF4RULA7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	172	327,351	1900	0	0	0	(30,780)		(30,780)	(7,640)	0	0	0	0		0005

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PUT OPTION JAN31RTYP@1700 BHF4RULB5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	124	211,582	1700	0	0	0	(16,584)		(16,584)	(4,235)	0	0	0	0		0005
PUT OPTION DEC30SPXP@4400 BHF4RULU3 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	307	1,352,604	4400	0	(950)	0	(79,720)	^	(79,720)	(21,804)	0	2,783	0	0		0005
PUT OPTION DEC30SPXP@4600 BHF4RULV1 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	384	1,768,516	4600	0	(1,343)	0	(111,839)	^	(111,839)	(29,921)	0	3,937	0	0		0005
PUT OPTION DEC30SPXP@5000 BHF4RULW9 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	397	1,986,300	5000	0	(1,746)	0	(143,187)	^	(143,187)	(36,657)	0	5,120	0	0		0005
PUT OPTION DEC30SPXP@5200 BHF4RULX7 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	361	1,879,228	5200	0	(1,769)	0	(144,578)	^	(144,578)	(36,687)	0	5,185	0	0		0005
PUT OPTION DEC30SPXP@5400 BHF4RUM08 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	191	1,031,670	5400	0	(1,036)	0	(84,464)	^	(84,464)	(21,254)	0	3,038	0	0		0005
PUT OPTION DEC25SPXP@5200 BHF4RUM73	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	882	4,587,596	5200	0	0	0	(54,731)		(54,731)	41,714	0	0	0	0		0005
PUT OPTION DEC25SPXP@5400 BHF4RUM81	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	1,147	6,194,772	5400	0	0	0	(91,555)		(91,555)	64,795	0	0	0	0		0005
PUT OPTION DEC25RTYP@2100 BHF4RUMC2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	330	692,685	2100	0	0	0	(27,684)		(27,684)	(3,044)	0	0	0	0		0005
PUT OPTION DEC25NDXP@19200 BHF4RUMD0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/17/2025	12/19/2025	68	1,302,912	19200	0	0	0	(22,104)		(22,104)	23,663	0	0	0	0		0005
PUT OPTION DEC25RTYP@2200 BHF4RUME8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	102	224,928	2200	0	0	0	(12,482)		(12,482)	(2,088)	0	0	0	0		0005
PUT OPTION DEC25MXEAP@1900 BHF4RUMG3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2025	12/19/2025	119	225,853	1900	0	0	0	(968)		(968)	2,117	0	0	0	0		0005
PUT OPTION DEC25MXEAP@2000 BHF4RUMJ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2025	12/19/2025	194	387,220	2000	0	0	0	(2,090)		(2,090)	5,900	0	0	0	0		0005
PUT OPTION DEC25RTYP@1900 BHF4RUMN8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	378	717,307	1900	0	0	0	(14,917)		(14,917)	(250)	0	0	0	0		0005
PUT OPTION DEC25SPXP@5000 BHF4RUMQ1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	910	4,550,600	5000	0	0	0	(43,932)		(43,932)	36,140	0	0	0	0		0005
PUT OPTION DEC25RTYP@2000 BHF4RUMR9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	504	1,007,240	2000	0	0	0	(28,868)		(28,868)	(1,637)	0	0	0	0		0005
PUT OPTION DEC25MXEAP@2100 BHF4RUMS7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2025	12/19/2025	111	233,079	2100	0	0	0	(1,585)		(1,585)	4,650	0	0	0	0		0005

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PUT OPTION DEC25SPXP@4400 BHF4RUMT5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	152	669,592	4400	0	(7,230)	0	(3,765)		(3,765)	3,465	0	0	0	0		0005
PUT OPTION DEC25SPXP@4400 BHF4RUN23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	249	1,096,304	4400	0	0	0	(6,165)		(6,165)	5,673	0	0	0	0		0005
PUT OPTION DEC25SPXP@4600 BHF4RUN31	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	227	1,044,292	4600	0	0	0	(7,022)		(7,022)	6,138	0	0	0	0		0005
PUT OPTION DEC27SPXP@5000 BHF4RUN56	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	211	1,056,450	5000	0	(47,324)	0	(46,384)		(46,384)	940	0	0	0	0		0005
PUT OPTION DEC25SPXP@5600 BHF4RUN72	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	12/19/2025	130	730,520	5600	0	0	0	(13,427)		(13,427)	8,657	0	0	0	0		0005
PUT OPTION JAN26SPXP@4400 BHF4RUNE7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	01/16/2026	163	717,332	4400	0	0	0	(4,902)		(4,902)	3,385	0	0	0	0		0005
PUT OPTION DEC25RTYP@1700 BHF4RUNN7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	12/19/2025	133	226,202	1700	0	0	0	(2,519)		(2,519)	186	0	0	0	0		0005
PUT OPTION DEC30SPXP@4400 BHF4RUNS6 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	724	3,187,184	4400	0	(2,237)	0	(187,845)	^	(187,845)	(51,378)	0	6,559	0	0		0005
PUT OPTION DEC30SPXP@5200 BHF4RUNZ0 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	233	1,210,092	5200	0	(1,139)	0	(93,101)	^	(93,101)	(23,625)	0	3,339	0	0		0005
PUT OPTION DEC30RTYP@2000 BHF4RUP05	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	210	420,120	2000	0	(32,441)	0	(42,910)		(42,910)	(10,469)	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2000 BHF4RUP39	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2025	01/16/2026	131	261,040	2000	0	0	0	(1,569)		(1,569)	3,832	0	0	0	0		0005
PUT OPTION DEC30MXEAP@1900 BHF4RUP47	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	194	368,657	1900	0	(23,986)	0	(19,096)		(19,096)	4,890	0	0	0	0		0005
PUT OPTION JAN26RTYP@1900 BHF4RUP54	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	109	207,328	1900	0	0	0	(4,957)		(4,957)	(479)	0	0	0	0		0005
PUT OPTION JAN26SPXP@5000 BHF4RUPC9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2025	01/16/2026	355	1,775,150	5000	0	0	0	(20,361)		(20,361)	12,767	0	0	0	0		0005
PUT OPTION JAN26RTYP@2000 BHF4RUPF2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	206	411,300	2000	0	0	0	(13,207)		(13,207)	(1,567)	0	0	0	0		0005
PUT OPTION DEC25MXEAP@2100 BHF4RUPG0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/19/2025	213	447,237	2100	0	(12,695)	0	(3,041)		(3,041)	9,654	0	0	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4RUPL9 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	164	721,996	4400	0	(692)	0	(43,076)	^	(43,076)	(873)	0	2,039	0	0		0005

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PUT OPTION JAN31SPXP@5000 BHF4RUPM7 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	332	1,661,750	5000	0	(1,764)	0	(120,936)	^	(120,936)	(13,234)	0	5,205	0	0		0005
PUT OPTION JAN31SPXP@5400 BHF4RUPN5 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	146	788,832	5400	0	(964)	0	(65,126)	^	(65,126)	(6,282)	0	2,844	0	0		0005
PUT OPTION DEC30SPXP@5000 BHF4RUPU9 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	199	995,750	5000	0	(875)	0	(71,780)	^	(71,780)	(18,377)	0	2,567	0	0		0005
PUT OPTION JAN26RTYP@2000 BHF4RUQ04	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	121	241,420	2000	0	0	0	(7,752)		(7,752)	(920)	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2000 BHF4RUQ38	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	1,875	3,750,980	2000	0	(88,223)	0	(22,550)		(22,550)	65,673	0	0	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4RUQ46 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	196	862,532	4400	0	(723)	0	(51,402)	^	(51,402)	(7,274)	0	2,132	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4RUQ53 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	129	595,608	4600	0	(542)	0	(38,066)	^	(38,066)	(4,973)	0	1,599	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4RUQ61 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	508	2,538,000	5000	0	(2,695)	0	(184,708)	^	(184,708)	(20,211)	0	7,949	0	0		0005
PUT OPTION JAN31RTYP@1900 BHF4RUQ95	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/17/2031	104	197,866	1900	0	0	0	(18,604)		(18,604)	(4,618)	0	0	0	0		0005
PUT OPTION DEC30SPXP@5000 BHF4RUQL8 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	719	3,594,550	5000	0	(3,160)	0	(259,120)	^	(259,120)	(66,337)	0	9,265	0	0		0005
PUT OPTION DEC27RTYP@2000 BHF4RUQM6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/17/2027	117	234,020	2000	0	(14,256)	0	(18,935)		(18,935)	(4,679)	0	0	0	0		0005
PUT OPTION DEC25RTYP@2000 BHF4RUQR5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/19/2025	1,231	2,462,880	2000	0	(66,584)	0	(70,587)		(70,587)	(4,003)	0	0	0	0		0005
PUT OPTION DEC30SPXP@5400 BHF4RUQS3 Premium at Maturity 2030-12-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	161	868,320	5400	0	(872)	0	(71,089)	^	(71,089)	(17,888)	0	2,557	0	0		0005
PUT OPTION DEC30RTYP@1900 BHF4RUQT1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	344	653,030	1900	0	(46,069)	0	(61,230)		(61,230)	(15,161)	0	0	0	0		0005
PUT OPTION DEC27SPXP@5200 BHF4RUQX2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	186	966,420	5200	0	(47,976)	0	(47,130)		(47,130)	846	0	0	0	0		0005
PUT OPTION DEC30RTYP@1700 BHF4RUQY0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/20/2030	124	210,919	1700	0	(12,269)	0	(16,461)		(16,461)	(4,192)	0	0	0	0		0005

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PUT OPTION DEC30MXEAP@1700 BHF4RUR03	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	105	179,146	1700	0	(9,362)	0	(7,748)		(7,748)	1,614	0	0	0	0		0005
PUT OPTION DEC27RTYP@1900 BHF4RUR11	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	12/17/2027	139	264,860	1900	0	(13,967)	0	(18,791)		(18,791)	(4,824)	0	0	0	0		0005
PUT OPTION DEC25SPXP@5000 BHF4RUR29	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/19/2025	530	2,648,550	5000	0	(46,598)	0	(25,570)		(25,570)	21,028	0	0	0	0		0005
PUT OPTION JAN28RTYP@1900 BHF4SC6D7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	251	476,805	1900	0	(25,406)	0	(34,422)		(34,422)	(9,016)	0	0	0	0		0005
PUT OPTION JAN26SPXP@5000 BHF4SC6F2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,205	6,023,250	5000	0	(104,780)	0	(69,085)		(69,085)	35,695	0	0	0	0		0005
PUT OPTION JAN31MXEAP@1900 BHF4SC6K1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	186	352,925	1900	0	(22,351)	0	(18,452)		(18,452)	3,899	0	0	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4SC6L9 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	542	2,493,430	4600	0	(2,295)	0	(159,369)	^	(159,369)	(19,275)	0	6,770	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4SC6S4 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	1,080	5,398,050	5000	0	(5,796)	0	(392,886)	^	(392,886)	(39,049)	0	17,099	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4SC6X3 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	798	4,150,588	5200	0	(4,794)	0	(322,240)	^	(322,240)	(29,601)	0	14,141	0	0		0005
PUT OPTION JAN31RTYP@2000 BHF4SC704	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	434	867,420	2000	0	(65,975)	0	(88,784)		(88,784)	(22,809)	0	0	0	0		0005
PUT OPTION JAN31RTYP@1900 BHF4SC712	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	300	569,867	1900	0	(39,708)	0	(53,583)		(53,583)	(13,875)	0	0	0	0		0005
PUT OPTION JAN31MXEAP@1700 BHF4SC779	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	135	230,197	1700	0	(12,410)	0	(10,066)		(10,066)	2,344	0	0	0	0		0005
PUT OPTION JAN26MXEAP@1900 BHF4SC837	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2025	01/16/2026	122	231,401	1900	0	0	0	(1,101)		(1,101)	2,483	0	0	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4SC852 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	193	1,003,496	5200	0	(1,160)	0	(77,909)	^	(77,909)	(7,157)	0	3,419	0	0		0005
PUT OPTION JAN26SPXP@5000 BHF4SC8E3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	132	660,000	5000	0	0	0	(7,570)		(7,570)	3,912	0	0	0	0		0005
PUT OPTION JAN31RTYP@2000 BHF4SC8L7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2025	01/17/2031	113	225,200	2000	0	0	0	(23,050)		(23,050)	(5,922)	0	0	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4SC8N3 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	329	1,644,150	5000	0	(1,765)	0	(119,666)	^	(119,666)	(11,894)	0	5,208	0	0		0005

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PUT OPTION JAN26SPXP@5200 BHF4SC8S2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	130	678,132	5200	0	0	0	(9,483)		(9,483)	4,476	0	0	0	0		0005
PUT OPTION JAN26SPXP@5400 BHF4SC8X1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	126	682,884	5400	0	0	0	(11,660)		(11,660)	5,062	0	0	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4SC910 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	311	1,553,950	5000	0	(1,669)	0	(113,101)	^	(113,101)	(11,241)	0	4,922	0	0		0005
PUT OPTION JAN31MXEAP@1700 BHF4SC9C6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2025	01/17/2031	181	308,142	1700	0	0	0	(13,474)		(13,474)	3,138	0	0	0	0		0005
PUT OPTION DEC27SPXP@5400 BHF4SC9K8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	170	917,460	5400	0	(48,309)	0	(49,519)		(49,519)	(1,210)	0	0	0	0		0005
PUT OPTION JAN26RTYP@1900 BHF4SC9L6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2025	01/16/2026	123	233,149	1900	0	0	0	(5,574)		(5,574)	(49)	0	0	0	0		0005
PUT OPTION JAN26SPXP@5200 BHF4SC9S1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	247	1,284,452	5200	0	0	0	(17,962)		(17,962)	8,478	0	0	0	0		0005
PUT OPTION JAN31RTYP@1700 BHF4SCA00	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	190	323,765	1700	0	(18,754)	0	(25,377)		(25,377)	(6,623)	0	0	0	0		0005
PUT OPTION JAN31RTYP@2100 BHF4SCAG5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	299	627,900	2100	0	(51,983)	0	(69,792)		(69,792)	(17,809)	0	0	0	0		0005
PUT OPTION JAN31SPXP@5400 BHF4SCAH3 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	732	3,953,232	5400	0	(4,899)	0	(326,427)	^	(326,427)	(27,409)	0	14,450	0	0		0005
PUT OPTION JAN26SPXP@5600 BHF4SCAM2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	356	1,993,768	5600	0	(57,976)	0	(41,680)		(41,680)	16,296	0	0	0	0		0005
PUT OPTION DEC30MXEAP@1900 BHF4SCAU4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2025	12/20/2030	100	190,532	1900	0	0	0	(9,870)		(9,870)	2,165	0	0	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4SCAV2 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	476	2,095,368	4400	0	(1,778)	0	(124,883)	^	(124,883)	(16,337)	0	5,245	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4SCAW0 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	189	980,668	5200	0	(1,133)	0	(76,136)	^	(76,136)	(6,987)	0	3,342	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4SCAX8 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	348	1,602,410	4600	0	(1,475)	0	(102,417)	^	(102,417)	(12,397)	0	4,350	0	0		0005
PUT OPTION JAN26RTYP@2100 BHF4SCB82	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	2,781	5,839,092	2100	0	(226,056)	0	(253,821)		(253,821)	(27,765)	0	0	0	0		0005
PUT OPTION JAN28SPXP@5000 BHF4SCB90	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	787	3,937,100	5000	0	(173,121)	0	(177,793)		(177,793)	(4,672)	0	0	0	0		0005

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PUT OPTION JAN26RTYP@2000 BHF4SCBA7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	2,974	5,947,100	2000	0	(180,197)	0	(190,964)		(190,964)	(10,767)	0	0	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4SCBD1 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	1,291	5,678,728	4400	0	(4,820)	0	(338,449)	^	(338,449)	(44,245)	0	14,217	0	0		0005
PUT OPTION JAN31MXEAP@2000 BHF4SCBG4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	143	285,620	2000	0	(19,663)	0	(16,339)		(16,339)	3,324	0	0	0	0		0005
PUT OPTION JAN26NDXP@19200 BHF4SCBN9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	127	2,432,640	19200	0	(79,860)	0	(47,741)		(47,741)	32,119	0	0	0	0		0005
PUT OPTION JAN31RTYP@1700 BHF4SCBX7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2025	01/17/2031	128	218,008	1700	0	0	0	(17,088)		(17,088)	(4,460)	0	0	0	0		0005
PUT OPTION JAN26SPXP@5400 BHF4SCC40	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	477	2,578,230	5400	0	0	0	(44,022)		(44,022)	19,116	0	0	0	0		0005
PUT OPTION JAN26SPXP@5000 BHF4SCC57	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	298	1,488,850	5000	0	0	0	(17,077)		(17,077)	8,823	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2100 BHF4SCCJ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	1,591	3,340,050	2100	0	(87,716)	0	(25,354)		(25,354)	62,362	0	0	0	0		0005
PUT OPTION JAN26SPXP@4600 BHF4SCCM0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	572	2,628,946	4600	0	(33,336)	0	(21,338)		(21,338)	11,998	0	0	0	0		0005
PUT OPTION JAN26SPXP@5400 BHF4SCCQ1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	12,099	65,331,954	5400	0	(1,599,907)	0	(1,115,505)		(1,115,505)	484,402	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2100 BHF4SCCR9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	134	281,022	2100	0	(7,938)	0	(2,413)		(2,413)	5,525	0	0	0	0		0005
PUT OPTION JAN26SPXP@5200 BHF4SCCT5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	2,053	10,674,976	5200	0	(219,740)	0	(149,277)		(149,277)	70,463	0	0	0	0		0005
PUT OPTION JAN28MXEAP@2100 BHF4SCCY4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	109	228,669	2100	0	(13,018)	0	(8,259)		(8,259)	4,759	0	0	0	0		0005
PUT OPTION JAN26SPXP@5200 BHF4SCDB3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/16/2026	174	906,360	5200	0	0	0	(12,674)		(12,674)	5,983	0	0	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4SCDD9 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	293	1,524,952	5200	0	(1,762)	0	(118,394)	^	(118,394)	(10,864)	0	5,196	0	0		0005
PUT OPTION FEB26RTYP@2000 BHF4SCDL1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	139	278,700	2000	0	(8,993)	0	(10,056)		(10,056)	(1,063)	0	0	0	0		0005
PUT OPTION FEB26SPXP@5400 BHF4SCDM9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	764	4,123,710	5400	0	(109,309)	0	(81,683)		(81,683)	27,626	0	0	0	0		0005
PUT OPTION FEB26RTYP@2100 BHF4SCDN7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	212	444,381	2100	0	(18,129)	0	(21,076)		(21,076)	(2,947)	0	0	0	0		0005

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PUT OPTION JAN28RTYP@2000 BHF4SCDQ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	326	651,080	2000	0	(39,733)	0	(53,488)		(53,488)	(13,755)	0	0	0	0		0005
PUT OPTION JAN28RTYP@2100 BHF4SCDR8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	182	381,696	2100	0	(26,572)	0	(35,582)		(35,582)	(9,010)	0	0	0	0		0005
PUT OPTION JAN28SPXP@5200 BHF4SCDT4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	800	4,160,728	5200	0	(202,290)	0	(207,989)		(207,989)	(5,699)	0	0	0	0		0005
PUT OPTION JAN26SPXP@4400 BHF4SCDY3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	540	2,374,504	4400	0	(25,995)	0	(16,226)		(16,226)	9,769	0	0	0	0		0005
PUT OPTION JAN26RTYP@1700 BHF4SCE22	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	169	286,994	1700	0	(4,249)	0	(3,837)		(3,837)	412	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2000 BHF4SCE30	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	981	1,962,460	2000	0	(39,357)	0	(11,798)		(11,798)	27,559	0	0	0	0		0005
PUT OPTION JAN28SPXP@5400 BHF4SCE97	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	587	3,171,042	5400	0	(170,081)	0	(174,868)		(174,868)	(4,787)	0	0	0	0		0005
PUT OPTION JAN26RTYP@1900 BHF4SCEA4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	562	1,068,598	1900	0	(25,326)	0	(25,551)		(25,551)	(225)	0	0	0	0		0005
PUT OPTION JAN26SPXP@4754 BHF4SK6L1	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/28/2025	01/16/2026	255,000	1,212,270,000	4754	0	0	0	(11,219,040)		(11,219,040)	6,503,843	0	0	0	0		0001
PUT OPTION JAN26MXEAP@2000 BHF4SPVJ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	197	394,180	2000	0	(6,973)	0	(2,370)		(2,370)	4,603	0	0	0	0		0005
PUT OPTION JAN28MXEAP@2100 BHF4SPVN8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	169	353,871	2100	0	(18,459)	0	(12,781)		(12,781)	5,678	0	0	0	0		0005
PUT OPTION JAN28MXEAP@2000 BHF4SPVP3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	228	455,120	2000	0	(20,583)	0	(14,347)		(14,347)	6,236	0	0	0	0		0005
PUT OPTION JAN26RTYP@1900 BHF4SPVR9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	222	421,686	1900	0	(10,647)	0	(10,083)		(10,083)	564	0	0	0	0		0005
PUT OPTION JAN26NDXP@18400 BHF4SPVZ1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	80	1,465,376	18400	0	(45,508)	0	(23,287)		(23,287)	22,221	0	0	0	0		0005
PUT OPTION FEB26RTYP@1900 BHF4SPW56	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	102	193,496	1900	0	(5,252)	0	(5,338)		(5,338)	(86)	0	0	0	0		0005
PUT OPTION JAN26MXEAP@1900 BHF4SPWA5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	106	201,172	1900	0	(2,762)	0	(957)		(957)	1,805	0	0	0	0		0005
PUT OPTION JAN26RTYP@1700 BHF4SPWE7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	105	179,129	1700	0	(2,805)	0	(2,395)		(2,395)	410	0	0	0	0		0005
PUT OPTION FEB26SPXP@4600 BHF4SPWF4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	288	1,322,500	4600	0	(18,351)	0	(13,091)		(13,091)	5,260	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2000 BHF4SPWH0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	111	222,740	2000	0	(4,337)	0	(1,513)		(1,513)	2,824	0	0	0	0		0005

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PUT OPTION FEB26MXEAP@2100 BHF4SPWW7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	565	1,186,521	2100	0	(29,771)	0	(10,189)		(10,189)	19,582	0	0	0	0		0005
PUT OPTION JAN28SPXP@5400 BHF4SPWY3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	671	3,622,374	5400	0	(202,518)	0	(199,756)		(199,756)	2,762	0	0	0	0		0005
PUT OPTION JAN26RTYP@2100 BHF4SPX48	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	3,359	7,054,782	2100	0	(291,968)	0	(306,667)		(306,667)	(14,699)	0	0	0	0		0005
PUT OPTION JAN26SPXP@4600 BHF4SPX89	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	715	3,287,390	4600	0	(40,907)	0	(26,682)		(26,682)	14,225	0	0	0	0		0005
PUT OPTION JAN26SPXP@5400 BHF4SPXA4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	7,250	39,151,782	5400	0	(971,471)	0	(668,494)		(668,494)	302,977	0	0	0	0		0005
PUT OPTION JAN28RTYP@2100 BHF4SPXE6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	417	875,784	2100	0	(64,158)	0	(81,641)		(81,641)	(17,483)	0	0	0	0		0005
PUT OPTION JAN28RTYP@1900 BHF4SPXH9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	122	231,116	1900	0	(12,964)	0	(16,685)		(16,685)	(3,721)	0	0	0	0		0005
PUT OPTION JAN26RTYP@2000 BHF4SPXK2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,545	3,089,300	2000	0	(99,939)	0	(99,199)		(99,199)	740	0	0	0	0		0005
PUT OPTION JAN28RTYP@2000 BHF4SPXL0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	343	685,680	2000	0	(44,045)	0	(56,330)		(56,330)	(12,285)	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2100 BHF4SPXM8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	2,005	4,210,458	2100	0	(97,242)	0	(31,961)		(31,961)	65,281	0	0	0	0		0005
PUT OPTION JAN28SPXP@5000 BHF4SPXS5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	139	695,450	5000	0	(31,745)	0	(31,406)		(31,406)	339	0	0	0	0		0005
PUT OPTION JAN26SPXP@5200 BHF4SPXT3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	2,082	10,827,180	5200	0	(224,685)	0	(151,406)		(151,406)	73,279	0	0	0	0		0005
PUT OPTION JAN26SPXP@4400 BHF4SPXV8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	186	817,300	4400	0	(8,695)	0	(5,585)		(5,585)	3,110	0	0	0	0		0005
PUT OPTION JAN26NDXP@19200 BHF4SPXX4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	50	960,576	19200	0	(36,109)	0	(18,851)		(18,851)	17,258	0	0	0	0		0005
PUT OPTION JAN26SPXP@5000 BHF4SPXY2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	254	1,269,650	5000	0	(22,094)	0	(14,563)		(14,563)	7,531	0	0	0	0		0005
PUT OPTION JAN28SPXP@5200 BHF4SPY05	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	908	4,723,732	5200	0	(239,085)	0	(236,135)		(236,135)	2,950	0	0	0	0		0005
PUT OPTION JAN31MXEAP@1800 BHF4SPY21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	336	604,386	1800	0	(33,121)	0	(28,913)		(28,913)	4,208	0	0	0	0		0005
PUT OPTION JAN31RTYP@1800 BHF4SPY39	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	169	304,650	1800	0	(20,228)	0	(26,204)		(26,204)	(5,976)	0	0	0	0		0005
PUT OPTION FEB26SPXP@5200 BHF4SPY70	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	740	3,845,972	5200	0	(87,474)	0	(63,381)		(63,381)	24,093	0	0	0	0		0005

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PUT OPTION JAN31NDXP@19200 BHF4SPY88	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	64	1,230,528	19200	0	(106,426)	0	(110,148)		(110,148)	(3,722)	0	0	0	0	0005
PUT OPTION JAN31SPXP@5200 BHF4SPYA3 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	1,703	8,858,096	5200	0	(10,148)	0	(687,672)	^	(687,672)	(68,244)	0	29,938	0	0	0005
PUT OPTION JAN31SPXP@5000 BHF4SPYG0 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	191	955,600	5000	0	(1,021)	0	(69,549)	^	(69,549)	(7,225)	0	3,012	0	0	0005
PUT OPTION JAN26SPXP@5600 BHF4SPYK1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	4,664	26,118,400	5600	0	(774,691)	0	(546,005)		(546,005)	228,686	0	0	0	0	0005
PUT OPTION JAN26NDXP@20000 BHF4SPYN5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/16/2026	71	1,417,200	20000	0	(64,147)	0	(34,269)		(34,269)	29,878	0	0	0	0	0005
PUT OPTION JAN31NDXP@18400 BHF4SPYS4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	78	1,436,856	18400	0	(116,061)	0	(120,258)		(120,258)	(4,197)	0	0	0	0	0005
PUT OPTION JAN31MXEAP@2000 BHF4SPYV7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	239	477,760	2000	0	(30,999)	0	(27,331)		(27,331)	3,668	0	0	0	0	0005
PUT OPTION JAN31SPXP@5400 BHF4SPYX3 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	769	4,150,386	5400	0	(5,087)	0	(342,677)	^	(342,677)	(32,140)	0	15,009	0	0	0005
PUT OPTION JAN31RTYP@1700 BHF4SPZ04	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	299	508,300	1700	0	(30,719)	0	(39,842)		(39,842)	(9,123)	0	0	0	0	0005
PUT OPTION JAN28SPXP@5600 BHF4SPZ12	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/21/2028	377	2,111,872	5600	0	(129,918)	0	(128,108)		(128,108)	1,810	0	0	0	0	0005
PUT OPTION FEB26SPXP@5600 BHF4SPZ20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	1,457	8,160,152	5600	0	(260,541)	0	(194,620)		(194,620)	65,921	0	0	0	0	0005
PUT OPTION JAN31SPXP@5600 BHF4SPZ38 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	634	3,547,936	5600	0	(4,648)	0	(310,807)	^	(310,807)	(27,032)	0	13,716	0	0	0005
PUT OPTION FEB31RTYP@2100 BHF4SPZ53	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	167	350,700	2100	0	(30,375)	0	(39,045)		(39,045)	(8,670)	0	0	0	0	0005
PUT OPTION JAN31MXEAP@1700 BHF4SPZ61	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	194	329,868	1700	0	(16,662)	0	(14,424)		(14,424)	2,238	0	0	0	0	0005
PUT OPTION JAN31RTYP@1900 BHF4SPZ79	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	250	474,563	1900	0	(34,513)	0	(44,621)		(44,621)	(10,108)	0	0	0	0	0005
PUT OPTION JAN31MXEAP@2100 BHF4SPZ95	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	323	679,266	2100	0	(48,047)	0	(42,312)		(42,312)	5,735	0	0	0	0	0005
PUT OPTION JAN31RTYP@2000 BHF4SPZD6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	620	1,240,420	2000	0	(98,490)	0	(126,965)		(126,965)	(28,475)	0	0	0	0	0005

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PUT OPTION FEB26SPXP@5400 BHF4SPZE4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	2,400	12,960,054	5400	0	(349,418)	0	(256,715)		(256,715)	92,703	0	0	0	0		0005
PUT OPTION FEB26RTYP@2000 BHF4SPZK0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	503	1,005,200	2000	0	(34,614)	0	(36,271)		(36,271)	(1,657)	0	0	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4SPZM6 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	272	1,197,548	4400	0	(1,010)	0	(71,371)	^	(71,371)	(9,761)	0	2,978	0	0		0005
PUT OPTION FEB26RTYP@2100 BHF4SPZP9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,008	2,117,157	2100	0	(92,247)	0	(100,411)		(100,411)	(8,164)	0	0	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4SPZR5 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	1,308	6,017,076	4600	0	(5,488)	0	(384,554)	^	(384,554)	(49,587)	0	16,190	0	0		0005
PUT OPTION FEB26MXEAP@2200 BHF4SPZY0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	102	223,344	2200	0	(7,288)	0	(2,459)		(2,459)	4,829	0	0	0	0		0005
PUT OPTION JAN31RTYP@2100 BHF4SPZZ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	775	1,626,807	2100	0	(140,594)	0	(180,822)		(180,822)	(40,228)	0	0	0	0		0005
PUT OPTION FEB26SPXP@5000 BHF4S0026	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	153	763,050	5000	0	(14,662)	0	(10,469)		(10,469)	4,193	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4S0B6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	291	1,337,174	4600	0	(1,246)	0	(86,421)	^	(86,421)	(10,247)	0	3,704	0	0		0005
PUT OPTION FEB28SPXP@5200 BHF4S0C4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/18/2028	145	752,908	5200	0	(38,760)	0	(38,349)		(38,349)	411	0	0	0	0		0005
PUT OPTION FEB31RTYP@2000 BHF4S0H3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	140	280,020	2000	0	(22,298)	0	(28,733)		(28,733)	(6,435)	0	0	0	0		0005
PUT OPTION FEB31SPXP@5600 BHF4S0N0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	138	770,616	5600	0	(1,020)	0	(68,026)	^	(68,026)	(5,669)	0	3,032	0	0		0005
PUT OPTION FEB31SPXP@5400 BHF4S0P5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	169	914,814	5400	0	(1,137)	0	(76,166)	^	(76,166)	(6,675)	0	3,379	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4S0S9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	404	2,099,916	5200	0	(2,448)	0	(164,511)	^	(164,511)	(14,889)	0	7,274	0	0		0005
PUT OPTION JAN26MXEAP@2200 BHF4S01C3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	284	625,218	2200	0	(19,072)	0	(6,090)		(6,090)	12,982	0	0	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4S02V0 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	208	958,088	4600	0	(874)	0	(61,232)	^	(61,232)	(7,896)	0	2,578	0	0		0005

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PUT OPTION JAN31SPXP@5200 BHF4SQ2W8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	181	943,540	5200	0	(1,083)	0	(73,249)	^	(73,249)	(7,101)	0	3,197	0	0		0005
PUT OPTION JAN26RTYP@2100 BHF4SQ2Z1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/30/2025	01/16/2026	198	416,010	2100	0	0	0	(18,083)		(18,083)	(866)	0	0	0	0		0005
PUT OPTION JAN26RTYP@2000 BHF4SQ356	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/30/2025	01/16/2026	219	437,980	2000	0	0	0	(14,064)		(14,064)	105	0	0	0	0		0005
PUT OPTION JAN31SPXP@5400 BHF4SQ3E7 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	180	971,298	5400	0	(1,190)	0	(80,193)	^	(80,193)	(7,521)	0	3,512	0	0		0005
PUT OPTION JAN31NDXP@19200 BHF4SQ3F4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/17/2031	52	992,256	19200	0	0	0	(88,829)		(88,829)	(3,002)	0	0	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4SQ3M9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	02/21/2031	197	1,025,492	5200	0	(1,193)	0	(80,336)	^	(80,336)	(7,416)	0	3,545	0	0		0005
PUT OPTION JAN31SPXP@5400 BHF4SQ3X5 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	151	814,212	5400	0	(998)	0	(67,224)	^	(67,224)	(6,305)	0	2,944	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4SQ3Z0 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	522	2,402,442	4600	0	(2,191)	0	(153,539)	^	(153,539)	(19,798)	0	6,464	0	0		0005
PUT OPTION JAN31RTYP@1900 BHF4SQ406	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/30/2025	01/17/2031	114	216,011	1900	0	0	0	(20,311)		(20,311)	(4,601)	0	0	0	0		0005
PUT OPTION JAN31RTYP@2000 BHF4SQ455	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/30/2025	01/17/2031	150	299,720	2000	0	0	0	(30,677)		(30,677)	(6,880)	0	0	0	0		0005
PUT OPTION JAN26SPXP@5200 BHF4SQ489	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/16/2026	352	1,828,060	5200	0	0	0	(25,563)		(25,563)	12,373	0	0	0	0		0005
PUT OPTION JAN31NDXP@18400 BHF4SQ497	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/17/2031	52	947,784	18400	0	0	0	(79,327)		(79,327)	(2,768)	0	0	0	0		0005
PUT OPTION JAN26SPXP@4600 BHF4SQ4A4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/16/2026	197	905,234	4600	0	0	0	(7,348)		(7,348)	3,916	0	0	0	0		0005
PUT OPTION JAN26SPXP@5400 BHF4SQ4B2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/16/2026	272	1,466,154	5400	0	0	0	(25,034)		(25,034)	11,346	0	0	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4SQ4E6 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	873	4,539,340	5200	0	(5,200)	0	(352,399)	^	(352,399)	(34,972)	0	15,342	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4SQ4F3 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	471	2,165,956	4600	0	(1,975)	0	(138,426)	^	(138,426)	(17,850)	0	5,828	0	0		0005

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PUT OPTION JAN31SPXP@4400 BHF4S04G1 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	214	939,400	4400	0	(789)	0	(55,984)	^	(55,984)	(7,852)	0	2,326	0	0		0005
PUT OPTION JAN31SPXP@5400 BHF4S04H9 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	134	724,572	5400	0	(888)	0	(59,825)	^	(59,825)	(5,611)	0	2,620	0	0		0005
PUT OPTION JAN26SPXP@5600 BHF4S04R7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/16/2026	226	1,265,656	5600	0	0	0	(26,458)		(26,458)	11,082	0	0	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4S04Y2 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/17/2031	334	1,734,512	5200	0	(1,992)	0	(134,656)	^	(134,656)	(13,055)	0	5,877	0	0		0005
PUT OPTION JAN26SPXP@5654 BHF4T3471	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/04/2025	01/16/2026	100,000	565,400,000	5654	0	0	0	(12,480,223)		(12,480,223)	6,393,357	0	0	0	0		0001
PUT OPTION JAN28RTYP@2100 BHF4T4438	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	311	652,428	2100	0	(46,385)	0	(60,819)		(60,819)	(14,434)	0	0	0	0		0005
PUT OPTION JAN28MXEAP@2000 BHF4T4453	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	126	251,120	2000	0	(11,266)	0	(7,916)		(7,916)	3,350	0	0	0	0		0005
PUT OPTION JAN26SPXP@4600 BHF4T4479 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	698	3,212,180	4600	0	(397)	0	(26,024)	^	(26,024)	15,890	0	546	0	0		0005
PUT OPTION JAN28SPXP@5000 BHF4T44E4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	273	1,367,450	5000	0	(63,209)	0	(61,752)		(61,752)	1,457	0	0	0	0		0005
PUT OPTION FEB26RTYP@1900 BHF4T44G9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	141	268,356	1900	0	(6,534)	0	(7,403)		(7,403)	(869)	0	0	0	0		0005
PUT OPTION JAN28SPXP@5200 BHF4T44M6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	600	3,119,584	5200	0	(159,746)	0	(155,943)		(155,943)	3,803	0	0	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4T44N4 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	425	1,868,020	4400	0	(1,721)	0	(111,412)	^	(111,412)	(3,904)	0	2,585	0	0		0005
PUT OPTION JAN26MXEAP@2000 BHF4T44P9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	147	293,760	2000	0	(4,869)	0	(1,766)		(1,766)	3,103	0	0	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4T44R5 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	532	2,448,718	4600	0	(2,441)	0	(156,618)	^	(156,618)	(4,043)	0	3,669	0	0		0005
PUT OPTION JAN26MXEAP@1700 BHF4T44S3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	101	172,380	1700	0	(1,422)	0	(529)		(529)	893	0	0	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4T44V6 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	164	818,250	5000	0	(945)	0	(59,595)	^	(59,595)	(548)	0	1,420	0	0		0005

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PUT OPTION JAN31SPXP@5200 BHF4T44Z7 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	237	1,233,596	5200	0	(1,525)	0	(95,829)	^	(95,829)	(576)	0	2,291	0	0		0005
PUT OPTION JAN31RTYP@2100 BHF4T4511	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/17/2031	137	287,028	2100	0	0	0	(31,904)		(31,904)	(6,632)	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2000 BHF4T4537	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	114	228,560	2000	0	(4,210)	0	(1,553)		(1,553)	2,657	0	0	0	0		0005
PUT OPTION JAN31MXEAP@2000 BHF4T4545	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/06/2025	01/17/2031	121	241,020	2000	0	0	0	(13,788)		(13,788)	1,878	0	0	0	0		0005
PUT OPTION JAN31SPXP@5400 BHF4T4560 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	208	1,124,982	5400	0	(1,482)	0	(92,945)	^	(92,945)	(305)	0	2,228	0	0		0005
PUT OPTION JAN26RTYP@1700 BHF4T4578	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	151	257,465	1700	0	(3,600)	0	(3,443)		(3,443)	157	0	0	0	0		0005
PUT OPTION JAN26RTYP@1900 BHF4T4586	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	199	377,644	1900	0	(8,427)	0	(9,030)		(9,030)	(603)	0	0	0	0		0005
PUT OPTION JAN31RTYP@1700 BHF4T4594	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/17/2031	100	170,340	1700	0	0	0	(13,352)		(13,352)	(2,749)	0	0	0	0		0005
PUT OPTION JAN28MXEAP@2100 BHF4T45G8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	132	277,158	2100	0	(14,298)	0	(10,010)		(10,010)	4,288	0	0	0	0		0005
PUT OPTION JAN31NDXP@18400 BHF4T45K9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2025	01/17/2031	45	828,552	18400	0	0	0	(69,345)		(69,345)	(3,894)	0	0	0	0		0005
PUT OPTION JAN28SPXP@5400 BHF4T45L7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	566	3,056,508	5400	0	(172,867)	0	(168,550)		(168,550)	4,317	0	0	0	0		0005
PUT OPTION JAN31SPXP@5600 BHF4T45N3 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	122	681,912	5600	0	(955)	0	(59,774)	^	(59,774)	(70)	0	1,436	0	0		0005
PUT OPTION JAN28RTYP@1900 BHF4T45S2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	251	477,261	1900	0	(26,029)	0	(34,456)		(34,456)	(8,427)	0	0	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4T45W3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	02/21/2031	237	1,041,304	4400	0	(967)	0	(62,842)	^	(62,842)	(2,353)	0	1,453	0	0		0005
PUT OPTION FEB26RTYP@1700 BHF4T45X1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	172	292,689	1700	0	(4,526)	0	(4,729)		(4,729)	(203)	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4T45Y9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	02/21/2031	434	1,997,182	4600	0	(2,006)	0	(129,164)	^	(129,164)	(3,667)	0	3,015	0	0		0005
PUT OPTION FEB26SPXP@4400 BHF4T4602 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	463	2,039,004	4400	0	(238)	0	(17,115)	^	(17,115)	8,393	0	332	0	0		0005

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PUT OPTION FEB26MXEAP@2100 BHF4T4628	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	975	2,046,639	2100	0	(48,418)	0	(17,574)		(17,574)	30,844	0	0	0	0		0005
PUT OPTION FEB26SPXP@4600 BHF4T4636 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	591	2,720,302	4600	0	(370)	0	(26,892)	^	(26,892)	12,679	0	515	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4T4644 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	02/21/2031	206	1,069,276	5200	0	(1,328)	0	(83,819)	^	(83,819)	(730)	0	1,996	0	0		0005
PUT OPTION JAN28RTYP@2000 BHF4T4651	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	462	923,180	2000	0	(57,620)	0	(75,840)		(75,840)	(18,220)	0	0	0	0		0005
PUT OPTION FEB31SPXP@5400 BHF4T4677 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	02/21/2031	153	825,174	5400	0	(1,092)	0	(68,743)	^	(68,743)	(407)	0	1,641	0	0		0005
PUT OPTION JAN31RTYP@1900 BHF4T46C6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	413	785,004	1900	0	(58,528)	0	(73,811)		(73,811)	(15,283)	0	0	0	0		0005
PUT OPTION JAN26SPXP@5400 BHF4T46G7 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	8,254	44,574,084	5400	0	(10,889)	0	(759,746)	^	(759,746)	391,595	0	15,001	0	0		0005
PUT OPTION JAN31RTYP@2100 BHF4T46J1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	399	838,887	2100	0	(73,862)	0	(93,244)		(93,244)	(19,382)	0	0	0	0		0005
PUT OPTION JAN26SPXP@5400 BHF4T46N2 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	376	2,028,456	5400	0	(496)	0	(34,574)	^	(34,574)	17,803	0	682	0	0		0005
PUT OPTION JAN31SPXP@5400 BHF4T46R3 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	633	3,416,418	5400	0	(4,503)	0	(282,259)	^	(282,259)	(926)	0	6,765	0	0		0005
PUT OPTION JAN26MXEAP@2100 BHF4T46W2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/06/2025	01/16/2026	141	296,373	2100	0	0	0	(2,250)		(2,250)	4,146	0	0	0	0		0005
PUT OPTION JAN31NDXP@16000 BHF4T4727	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/17/2031	46	740,160	16000	0	(47,044)	0	(49,986)		(49,986)	(2,942)	0	0	0	0		0005
PUT OPTION JAN26RTYP@2100 BHF4T4735	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/16/2026	114	239,694	2100	0	0	0	(10,419)		(10,419)	(1,523)	0	0	0	0		0005
PUT OPTION JAN26SPXP@5600 BHF4T4743 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	123	686,672	5600	0	(200)	0	(14,330)	^	(14,330)	6,826	0	276	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4T4792 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	1,265	6,580,028	5200	0	(8,131)	0	(511,164)	^	(511,164)	(3,070)	0	12,218	0	0		0005

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PUT OPTION FEB26SPXP@5600 BHF4T47E1 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	02/20/2026	158	882,056	5600	0	(273)	0	(21,010)	^	(21,010)	8,231	0	380	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4T47H4 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	532	2,661,400	5000	0	(3,074)	0	(193,832)	^	(193,832)	(1,781)	0	4,618	0	0		0005
PUT OPTION FEB26RTYP@2100 BHF4T4704	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	02/20/2026	111	233,751	2100	0	0	0	(11,086)		(11,086)	(1,854)	0	0	0	0		0005
PUT OPTION JAN26SPXP@5400 BHF4T47U5 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	205	1,106,190	5400	0	(271)	0	(18,855)	^	(18,855)	9,719	0	372	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4T47Y7 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	267	1,334,850	5000	0	(1,542)	0	(97,217)	^	(97,217)	(893)	0	2,316	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4T47Z4 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	447	2,325,232	5200	0	(2,873)	0	(180,635)	^	(180,635)	(1,085)	0	4,318	0	0		0005
PUT OPTION JAN31RTYP@2000 BHF4T4826	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/17/2031	176	352,420	2000	0	0	0	(36,072)		(36,072)	(7,472)	0	0	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4T4842 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	728	3,202,716	4400	0	(2,949)	0	(191,014)	^	(191,014)	(6,693)	0	4,432	0	0		0005
PUT OPTION JAN31RTYP@1900 BHF4T4859	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/17/2031	141	267,919	1900	0	0	0	(25,192)		(25,192)	(5,216)	0	0	0	0		0005
PUT OPTION JAN31SPXP@5400 BHF4T4867 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	120	649,620	5400	0	(856)	0	(53,671)	^	(53,671)	(176)	0	1,286	0	0		0005
PUT OPTION JAN26NDXP@19200 BHF4T4883	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/16/2026	60	1,161,408	19200	0	(39,348)	0	(22,794)		(22,794)	16,554	0	0	0	0		0005
PUT OPTION JAN26SPXP@5000 BHF4T4891 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	579	2,897,250	5000	0	(497)	0	(33,170)	^	(33,170)	19,357	0	684	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4T48D2 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	1,752	8,060,258	4600	0	(8,037)	0	(515,532)	^	(515,532)	(13,309)	0	12,077	0	0		0005
PUT OPTION JAN26SPXP@5600 BHF4T48G5 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	2,146	12,017,040	5600	0	(3,501)	0	(250,787)	^	(250,787)	119,471	0	4,824	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4T48H3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	02/21/2031	252	1,312,480	5200	0	(1,629)	0	(102,881)	^	(102,881)	(897)	0	2,450	0	0		0005

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PUT OPTION FEB31SPXP@4600 BHF4T48M2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	02/21/2031	132	608,948	4600	0	(611)	0	(39,384)	^	(39,384)	(1,118)	0	919	0	0		0005
PUT OPTION JAN28SPXP@5600 BHF4T48Q3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	144	804,104	5600	0	(50,043)	0	(48,777)		(48,777)	1,266	0	0	0	0		0005
PUT OPTION JAN31RTYP@2000 BHF4T48U4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	615	1,230,240	2000	0	(99,841)	0	(125,923)		(125,923)	(26,082)	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2100 BHF4T48V2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,296	2,721,579	2100	0	(58,747)	0	(20,659)		(20,659)	38,088	0	0	0	0		0005
PUT OPTION JAN26RTYP@2100 BHF4T4974	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	2,723	5,719,098	2100	0	(212,260)	0	(248,605)		(248,605)	(36,345)	0	0	0	0		0005
PUT OPTION JAN26RTYP@2000 BHF4T49B5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	2,025	4,049,720	2000	0	(116,490)	0	(130,039)		(130,039)	(13,549)	0	0	0	0		0005
PUT OPTION JAN26SPXP@5200 BHF4T49H2 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,257	6,535,412	5200	0	(1,335)	0	(91,227)	^	(91,227)	49,875	0	1,838	0	0		0005
PUT OPTION JAN26SPXP@4400 BHF4T49J8 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	391	1,722,248	4400	0	(183)	0	(11,747)	^	(11,747)	7,537	0	251	0	0		0005
PUT OPTION JAN26RTYP@2100 BHF4T49P4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/16/2026	117	245,322	2100	0	0	0	(10,664)		(10,664)	(1,559)	0	0	0	0		0005
PUT OPTION JAN31MXEAP@2000 BHF4T49Q2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	309	617,440	2000	0	(40,142)	0	(35,322)		(35,322)	4,820	0	0	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4T4A56 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	690	3,588,884	5200	0	(4,456)	0	(281,320)	^	(281,320)	(2,451)	0	6,699	0	0		0005
PUT OPTION JAN31MXEAP@2100 BHF4T4A98	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	177	370,902	2100	0	(26,257)	0	(23,103)		(23,103)	3,154	0	0	0	0		0005
PUT OPTION JAN31RTYP@1700 BHF4T4AA5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	401	682,465	1700	0	(42,481)	0	(53,493)		(53,493)	(11,012)	0	0	0	0		0005
PUT OPTION FEB26SPXP@5000 BHF4T4AJ6 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	465	2,324,900	5000	0	(435)	0	(31,852)	^	(31,852)	14,679	0	605	0	0		0005
PUT OPTION FEB26NDXP@19200 BHF4T4AS6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/20/2026	62	1,185,216	19200	0	(42,974)	0	(27,039)		(27,039)	15,935	0	0	0	0		0005
PUT OPTION FEB26RTYP@2000 BHF4T4AU1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	1,490	2,979,180	2000	0	(92,399)	0	(107,498)		(107,498)	(15,099)	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2100 BHF4T4AV9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	128	268,569	2100	0	(19,058)	0	(16,880)		(16,880)	2,178	0	0	0	0		0005

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PUT OPTION JAN31RTYP@1800 BHF4T4B30	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	101	181,566	1800	0	(12,392)	0	(15,617)		(15,617)	(3,225)	0	0	0	0		0005
PUT OPTION JAN31MXEAP@1800 BHF4T4BA4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	213	382,644	1800	0	(21,069)	0	(18,305)		(18,305)	2,764	0	0	0	0		0005
PUT OPTION FEB31MXEAP@1800 BHF4T4BJ5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	147	264,024	1800	0	(14,615)	0	(12,786)		(12,786)	1,829	0	0	0	0		0005
PUT OPTION FEB26SPXP@5200 BHF4T4BK2 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	958	4,980,976	5200	0	(1,101)	0	(81,974)	^	(81,974)	35,859	0	1,532	0	0		0005
PUT OPTION JAN31SPXP@5600 BHF4T4BL0 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	172	960,960	5600	0	(1,347)	0	(84,232)	^	(84,232)	(99)	0	2,023	0	0		0005
PUT OPTION FEB26SPXP@5400 BHF4T4BP1 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	6,228	33,629,526	5400	0	(8,809)	0	(665,245)	^	(665,245)	277,888	0	12,265	0	0		0005
PUT OPTION FEB28SPXP@5200 BHF4T4BV8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	294	1,528,748	5200	0	(79,667)	0	(77,863)		(77,863)	1,804	0	0	0	0		0005
PUT OPTION FEB31RTYP@1900 BHF4T4BW6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	292	553,945	1900	0	(41,430)	0	(52,260)		(52,260)	(10,830)	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2000 BHF4T4BY2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	217	433,240	2000	0	(28,264)	0	(25,035)		(25,035)	3,229	0	0	0	0		0005
PUT OPTION FEB31RTYP@2000 BHF4T4C05	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	358	716,900	2000	0	(58,316)	0	(73,560)		(73,560)	(15,244)	0	0	0	0		0005
PUT OPTION FEB31SPXP@5400 BHF4T4C13 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	408	2,202,282	5400	0	(2,914)	0	(183,466)	^	(183,466)	(1,087)	0	4,381	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4T4C62 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	525	2,310,748	4400	0	(2,145)	0	(139,455)	^	(139,455)	(5,222)	0	3,224	0	0		0005
PUT OPTION FEB31RTYP@2100 BHF4T4CA3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	237	498,519	2100	0	(43,962)	0	(55,502)		(55,502)	(11,540)	0	0	0	0		0005
PUT OPTION FEB26RTYP@2100 BHF4T4CB1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	1,900	3,990,924	2100	0	(157,622)	0	(189,280)		(189,280)	(31,658)	0	0	0	0		0005
PUT OPTION FEB28SPXP@5000 BHF4T4CM7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	183	915,350	5000	0	(43,120)	0	(42,227)		(42,227)	893	0	0	0	0		0005
PUT OPTION FEB28SPXP@5400 BHF4T4CN5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	387	2,090,718	5400	0	(120,172)	0	(117,178)		(117,178)	2,994	0	0	0	0		0005
PUT OPTION FEB26SPXP@5600 BHF4T4CY1 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,456	8,155,336	5600	0	(2,526)	0	(194,249)	^	(194,249)	76,103	0	3,516	0	0		0005

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PUT OPTION FEB31RTYP@1700 BHF4T4D79	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	256	436,016	1700	0	(27,272)	0	(34,353)		(34,353)	(7,081)	0	0	0	0		0005
PUT OPTION FEB28RTYP@1900 BHF4T4DA2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/18/2028	122	232,161	1900	0	(12,876)	0	(16,983)		(16,983)	(4,107)	0	0	0	0		0005
PUT OPTION FEB28RTYP@2100 BHF4T4DB0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/18/2028	198	415,296	2100	0	(29,881)	0	(39,093)		(39,093)	(9,212)	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2200 BHF4T4DH7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	542	1,191,916	2200	0	(33,937)	0	(11,610)		(11,610)	22,327	0	0	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4T4DJ3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	371	1,853,350	5000	0	(2,152)	0	(136,301)	^	(136,301)	(1,627)	0	3,235	0	0		0005
PUT OPTION FEB26MXEAP@2200 BHF4T4DK0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	407	895,884	2200	0	(27,512)	0	(9,865)		(9,865)	17,647	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4T4DM6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	984	4,525,526	4600	0	(4,544)	0	(292,681)	^	(292,681)	(8,309)	0	6,831	0	0		0005
PUT OPTION FEB28RTYP@2000 BHF4T4EK9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/18/2028	238	475,980	2000	0	(30,139)	0	(39,556)		(39,556)	(9,417)	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2000 BHF4T4F69	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/06/2025	01/16/2026	110	220,620	2000	0	0	0	(1,326)		(1,326)	2,331	0	0	0	0		0005
PUT OPTION JAN26SPXP@5400 BHF4T4FH5 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	208	1,120,716	5400	0	(274)	0	(19,102)	^	(19,102)	9,836	0	377	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4T4FL6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	02/21/2031	148	767,832	5200	0	(954)	0	(60,190)	^	(60,190)	(524)	0	1,433	0	0		0005
PUT OPTION JAN31RTYP@1900 BHF4T4GF8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/17/2031	114	216,847	1900	0	0	0	(20,390)		(20,390)	(4,222)	0	0	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4T4GG6 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	274	1,422,304	5200	0	(1,758)	0	(110,490)	^	(110,490)	(664)	0	2,641	0	0		0005
PUT OPTION FEB26SPXP@5400 BHF4T4GQ4 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	02/20/2026	405	2,187,378	5400	0	(573)	0	(43,270)	^	(43,270)	18,075	0	798	0	0		0005
PUT OPTION FEB26SPXP@5200 BHF4T4GS0 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	02/20/2026	283	1,473,888	5200	0	(326)	0	(24,256)	^	(24,256)	10,611	0	453	0	0		0005
PUT OPTION FEB26RTYP@2000 BHF4T4GT8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	02/20/2026	102	203,000	2000	0	0	0	(7,325)		(7,325)	(1,029)	0	0	0	0		0005

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PUT OPTION JAN31SPXP@5000 BHF4T4GX9 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	135	673,800	5000	0	(778)	0	(49,073)	^	(49,073)	(451)	0	1,169	0	0	0005
PUT OPTION JAN31RTYP@2000 BHF4T4GY7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/17/2031	101	202,840	2000	0	0	0	(20,761)		(20,761)	(4,300)	0	0	0	0	0005
PUT OPTION JAN26SPXP@5200 BHF4T4GZ4 Premium at Maturity 2026-01-19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2025	01/16/2026	263	1,368,276	5200	0	(279)	0	(19,099)	^	(19,099)	10,442	0	385	0	0	0005
PUT OPTION FEB31SPXP@5000 BHF4T4H18 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	02/21/2031	126	628,500	5000	0	(730)	0	(46,223)	^	(46,223)	(552)	0	1,097	0	0	0005
PUT OPTION JAN26SPXP@5645 BHF4TB7Z8	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2025	01/16/2026	50,000	282,250,000	5645	0	0	0	(6,173,797)		(6,173,797)	2,594,703	0	0	0	0	0001
PUT OPTION JAN28SPXP@5200 BHF4TNEV3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	364	1,892,332	5200	0	(92,938)	0	(94,595)		(94,595)	(1,657)	0	0	0	0	0005
PUT OPTION JAN26RTYP@1800 BHF4TNEY7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	102	183,204	1800	0	(3,438)	0	(3,272)		(3,272)	166	0	0	0	0	0005
PUT OPTION JAN26MXEAP@2000 BHF4TNF00	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	108	216,080	2000	0	(3,045)	0	(1,299)		(1,299)	1,746	0	0	0	0	0005
PUT OPTION JAN28MXEAP@2100 BHF4TNF26	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	121	253,743	2100	0	(12,106)	0	(9,165)		(9,165)	2,941	0	0	0	0	0005
PUT OPTION JAN26MXEAP@2100 BHF4TNF42	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	721	1,513,659	2100	0	(27,923)	0	(11,490)		(11,490)	16,433	0	0	0	0	0005
PUT OPTION FEB26RTYP@1900 BHF4TNF59	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	260	494,095	1900	0	(12,974)	0	(13,631)		(13,631)	(657)	0	0	0	0	0005
PUT OPTION JAN31RTYP@1900 BHF4TNF75	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	281	534,337	1900	0	(38,933)	0	(50,242)		(50,242)	(11,309)	0	0	0	0	0005
PUT OPTION FEB26SPXP@4600 BHF4TNFA8 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	516	2,373,462	4600	0	(316)	0	(23,463)	^	(23,463)	10,355	0	440	0	0	0005
PUT OPTION JAN26SPXP@5000 BHF4TNFC4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	314	1,568,500	5000	0	(27,540)	0	(17,990)		(17,990)	9,550	0	0	0	0	0005
PUT OPTION JAN31SPXP@5200 BHF4TNFF7 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	01/17/2031	913	4,748,224	5200	0	(5,441)	0	(368,613)	^	(368,613)	(28,626)	0	8,175	0	0	0005
PUT OPTION JAN31SPXP@5400 BHF4TNFG5 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	01/17/2031	343	1,853,064	5400	0	(2,268)	0	(152,998)	^	(152,998)	(11,283)	0	3,408	0	0	0005
PUT OPTION JAN26RTYP@2000 BHF4TNFK6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,104	2,208,040	2000	0	(69,675)	0	(70,902)		(70,902)	(1,227)	0	0	0	0	0005

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PUT OPTION JAN28RTYP@2100 BHF4TNFP5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	142	298,032	2100	0	(21,995)	0	(27,783)		(27,783)	(5,788)	0	0	0	0		0005
PUT OPTION FEB26SPXP@4400 BHF4TNFS9 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	223	980,320	4400	0	(113)	0	(8,229)	^	(8,229)	3,847	0	157	0	0		0005
PUT OPTION JAN26SPXP@4400 BHF4TNFT7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	127	559,812	4400	0	(6,087)	0	(3,826)		(3,826)	2,261	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2000 BHF4TNFV2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	201	402,160	2000	0	(6,404)	0	(2,732)		(2,732)	3,672	0	0	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4TNG66 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	01/17/2031	436	2,180,800	5000	0	(2,333)	0	(158,720)	^	(158,720)	(12,919)	0	3,506	0	0		0005
PUT OPTION JAN26SPXP@4600 BHF4TNG82	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	311	1,428,346	4600	0	(18,072)	0	(11,593)		(11,593)	6,479	0	0	0	0		0005
PUT OPTION JAN26RTYP@2100 BHF4TNG90	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,495	3,140,151	2100	0	(128,283)	0	(136,500)		(136,500)	(8,217)	0	0	0	0		0005
PUT OPTION JAN26SPXP@5400 BHF4TNGF6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	5,237	28,282,446	5400	0	(704,756)	0	(482,906)		(482,906)	221,850	0	0	0	0		0005
PUT OPTION JAN31MXEAP@2100 BHF4TNGJ8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	143	299,355	2100	0	(19,911)	0	(18,647)		(18,647)	1,264	0	0	0	0		0005
PUT OPTION JAN28MXEAP@2000 BHF4TNGK5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	113	225,000	2000	0	(9,325)	0	(7,093)		(7,093)	2,232	0	0	0	0		0005
PUT OPTION JAN28RTYP@2000 BHF4TNGP4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	220	439,720	2000	0	(28,402)	0	(36,125)		(36,125)	(7,723)	0	0	0	0		0005
PUT OPTION JAN31MXEAP@1700 BHF4TNGQ2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	103	174,573	1700	0	(8,362)	0	(7,634)		(7,634)	728	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2100 BHF4TNGU3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,232	2,587,452	2100	0	(53,104)	0	(22,218)		(22,218)	30,886	0	0	0	0		0005
PUT OPTION JAN28SPXP@5400 BHF4TNGX7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	492	2,656,530	5400	0	(144,235)	0	(146,494)		(146,494)	(2,259)	0	0	0	0		0005
PUT OPTION JAN26SPXP@5200 BHF4TNH16	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	736	3,826,160	5200	0	(79,826)	0	(53,504)		(53,504)	26,322	0	0	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4TNH24 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	01/17/2031	1,013	4,661,778	4600	0	(4,311)	0	(297,970)	^	(297,970)	(28,599)	0	6,477	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4TNH32 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	01/17/2031	468	2,060,520	4400	0	(1,763)	0	(122,815)	^	(122,815)	(12,628)	0	2,650	0	0		0005

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PUT OPTION JAN28RTYP@1900 BHF4TNH57	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	143	270,788	1900	0	(15,236)	0	(19,549)		(19,549)	(4,313)	0	0	0	0		0005
PUT OPTION JAN28SPXP@5000 BHF4TNH65	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	175	873,000	5000	0	(38,682)	0	(39,423)		(39,423)	(741)	0	0	0	0		0005
PUT OPTION JAN31RTYP@2100 BHF4TNH73	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	194	408,429	2100	0	(35,389)	0	(45,397)		(45,397)	(10,008)	0	0	0	0		0005
PUT OPTION JAN31RTYP@2000 BHF4TNH81	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	448	896,580	2000	0	(71,355)	0	(91,770)		(91,770)	(20,415)	0	0	0	0		0005
PUT OPTION JAN26NDXP@18400 BHF4TNHB4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	46	852,840	18400	0	(23,246)	0	(13,553)		(13,553)	9,693	0	0	0	0		0005
PUT OPTION JAN31MXEAP@2000 BHF4TNHF5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	359	717,400	2000	0	(43,841)	0	(41,041)		(41,041)	2,800	0	0	0	0		0005
PUT OPTION JAN26RTYP@1900 BHF4TNHG3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	145	274,569	1900	0	(6,672)	0	(6,565)		(6,565)	107	0	0	0	0		0005
PUT OPTION FEB26RTYP@2100 BHF4TNHM0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	2,469	5,184,165	2100	0	(223,462)	0	(245,872)		(245,872)	(22,410)	0	0	0	0		0005
PUT OPTION FEB31RTYP@1700 BHF4TNHN8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	219	372,096	1700	0	(22,615)	0	(29,317)		(29,317)	(6,702)	0	0	0	0		0005
PUT OPTION JAN31MXEAP@1800 BHF4TNHP3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	183	329,004	1800	0	(17,063)	0	(15,739)		(15,739)	1,324	0	0	0	0		0005
PUT OPTION FEB26SPXP@5600 BHF4TNHS7 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	2,397	13,421,408	5600	0	(4,038)	0	(319,692)	^	(319,692)	112,548	0	5,621	0	0		0005
PUT OPTION FEB26NDXP@18400 BHF4TNJ06	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	58	1,064,440	18400	0	(31,374)	0	(19,916)		(19,916)	11,458	0	0	0	0		0005
PUT OPTION FEB31RTYP@2000 BHF4TNJ14	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	610	1,220,420	2000	0	(97,395)	0	(125,225)		(125,225)	(27,830)	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2000 BHF4TNJ30	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	434	867,560	2000	0	(53,264)	0	(50,133)		(50,133)	3,131	0	0	0	0		0005
PUT OPTION FEB31NDXP@18400 BHF4TNJL0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	56	1,021,568	18400	0	(76,624)	0	(85,867)		(85,867)	(9,243)	0	0	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4TNJN6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	02/21/2031	551	2,753,900	5000	0	(2,968)	0	(202,393)	^	(202,393)	(16,621)	0	4,462	0	0		0005
PUT OPTION JAN31RTYP@1700 BHF4TNJP1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	170	288,456	1700	0	(17,451)	0	(22,609)		(22,609)	(5,158)	0	0	0	0		0005

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PUT OPTION FEB31SPXP@4600 BHF4TNJT3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	02/21/2031	1,327	6,102,590	4600	0	(5,692)	0	(394,413)	^	(394,413)	(38,140)	0	8,558	0	0	0005
PUT OPTION FEB31SPXP@5200 BHF4TNJU0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	02/21/2031	1,215	6,315,660	5200	0	(6,945)	0	(494,528)	^	(494,528)	(59,900)	0	10,440	0	0	0005
PUT OPTION FEB28SPXP@5400 BHF4TNK12	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	723	3,901,932	5400	0	(215,192)	0	(218,693)		(218,693)	(3,501)	0	0	0	0	0005
PUT OPTION FEB28MXEAP@2000 BHF4TNK46	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	266	532,260	2000	0	(22,315)	0	(17,282)		(17,282)	5,033	0	0	0	0	0005
PUT OPTION FEB28MXEAP@2100 BHF4TNK53	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	250	524,265	2100	0	(25,232)	0	(19,463)		(19,463)	5,769	0	0	0	0	0005
PUT OPTION FEB28RTYP@1900 BHF4TNK61	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	257	487,692	1900	0	(27,847)	0	(35,676)		(35,676)	(7,829)	0	0	0	0	0005
PUT OPTION FEB31RTYP@1900 BHF4TNK79	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	372	707,313	1900	0	(51,716)	0	(66,728)		(66,728)	(15,012)	0	0	0	0	0005
PUT OPTION FEB28SPXP@5200 BHF4TNK87	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	548	2,849,288	5200	0	(142,316)	0	(145,123)		(145,123)	(2,807)	0	0	0	0	0005
PUT OPTION FEB28SPXP@5000 BHF4TNK95	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	264	1,322,450	5000	0	(59,689)	0	(61,006)		(61,006)	(1,317)	0	0	0	0	0005
PUT OPTION FEB26RTYP@2000 BHF4TNKL8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,931	3,861,100	2000	0	(130,139)	0	(139,321)		(139,321)	(9,182)	0	0	0	0	0005
PUT OPTION FEB31RTYP@2100 BHF4TNL03	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	285	598,437	2100	0	(51,961)	0	(66,627)		(66,627)	(14,666)	0	0	0	0	0005
PUT OPTION FEB31MXEAP@2100 BHF4TNL52	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	204	429,240	2100	0	(28,613)	0	(26,979)		(26,979)	1,634	0	0	0	0	0005
PUT OPTION FEB31SPXP@5400 BHF4TNL60 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	02/21/2031	499	2,693,790	5400	0	(3,317)	0	(224,264)	^	(224,264)	(16,670)	0	4,987	0	0	0005
PUT OPTION FEB28RTYP@2000 BHF4TNLF0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	382	763,120	2000	0	(49,889)	0	(63,419)		(63,419)	(13,530)	0	0	0	0	0005
PUT OPTION FEB26SPXP@5000 BHF4TNLK9 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	552	2,758,600	5000	0	(503)	0	(37,795)	^	(37,795)	16,035	0	700	0	0	0005
PUT OPTION FEB31RTYP@1800 BHF4TNLU7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	115	206,910	1800	0	(13,814)	0	(17,873)		(17,873)	(4,059)	0	0	0	0	0005
PUT OPTION JAN26SPXP@5600 BHF4TNLZ6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,431	8,013,152	5600	0	(237,819)	0	(167,515)		(167,515)	70,304	0	0	0	0	0005

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PUT OPTION FEB26SPXP@5400 BHF4TNM51 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	8,939	48,269,358	5400	0	(12,279)	0	(954,880)	^	(954,880)	359,742	0	17,096	0	0		0005
PUT OPTION FEB26SPXP@5200 BHF4TNMJ1 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	02/20/2026	1,245	6,475,612	5200	0	(1,393)	0	(106,576)	^	(106,576)	42,519	0	1,939	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4TNMZ5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	02/21/2031	600	2,639,648	4400	0	(2,280)	0	(159,199)	^	(159,199)	(16,488)	0	3,428	0	0		0005
PUT OPTION FEB28SPXP@5600 BHF4TNN01	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	258	1,442,224	5600	0	(87,579)	0	(88,709)		(88,709)	(1,130)	0	0	0	0		0005
PUT OPTION JAN26RTYP@1900 BHF4TNNC5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	01/16/2026	106	201,172	1900	0	0	0	(4,810)		(4,810)	78	0	0	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4TNNG6 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	266	1,224,106	4600	0	(1,132)	0	(78,242)	^	(78,242)	(7,510)	0	1,701	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4TNNP6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	127	634,900	5000	0	(684)	0	(46,661)	^	(46,661)	(3,832)	0	1,029	0	0		0005
PUT OPTION FEB31RTYP@1900 BHF4TNNQ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	02/21/2031	103	196,137	1900	0	0	0	(18,504)		(18,504)	(4,163)	0	0	0	0		0005
PUT OPTION JAN31RTYP@2000 BHF4TNNT8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	01/17/2031	128	255,940	2000	0	0	0	(26,198)		(26,198)	(5,829)	0	0	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4TNP41 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	346	1,798,056	5200	0	(1,977)	0	(140,791)	^	(140,791)	(17,053)	0	2,972	0	0		0005
PUT OPTION FEB26SPXP@5400 BHF4TNP66 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	223	1,204,416	5400	0	(307)	0	(23,826)	^	(23,826)	8,978	0	427	0	0		0005
PUT OPTION JAN31MXEAP@2100 BHF4TNPL3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	01/17/2031	100	210,483	2100	0	0	0	(13,110)		(13,110)	886	0	0	0	0		0005
PUT OPTION FEB28RTYP@2100 BHF4TNPP4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	236	496,230	2100	0	(36,974)	0	(46,713)		(46,713)	(9,739)	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2200 BHF4TNPS8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	526	1,156,958	2200	0	(28,356)	0	(11,269)		(11,269)	17,087	0	0	0	0		0005
PUT OPTION FEB31MXEAP@1800 BHF4TNPY5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	238	429,210	1800	0	(22,417)	0	(20,786)		(20,786)	1,631	0	0	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4TNQ16 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	266	1,382,108	5200	0	(1,584)	0	(107,296)	^	(107,296)	(8,333)	0	2,380	0	0		0005

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PUT OPTION JAN31NDXP@18400 BHF4TNQ73	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	55	1,018,072	18400	0	(76,179)	0	(85,205)		(85,205)	(9,026)	0	0	0	0		0005
PUT OPTION JAN26RTYP@2000 BHF4TNQB4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	01/16/2026	113	226,140	2000	0	0	0	(7,262)		(7,262)	(126)	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2200 BHF4TNQC2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	929	2,044,086	2200	0	(54,735)	0	(22,507)		(22,507)	32,228	0	0	0	0		0005
PUT OPTION JAN26SPXP@5400 BHF4TNQD0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2025	01/16/2026	177	953,694	5400	0	0	0	(16,284)		(16,284)	7,481	0	0	0	0		0005
PUT OPTION JAN26SPXP@5000 BHF4TNQG3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2025	01/16/2026	137	683,600	5000	0	0	0	(7,841)		(7,841)	4,137	0	0	0	0		0005
PUT OPTION FEB31SPXP@5600 BHF4TNRC1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	02/21/2031	184	1,029,504	5600	0	(1,349)	0	(90,873)	^	(90,873)	(6,407)	0	2,029	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4TNRG2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	365	1,677,160	4600	0	(1,565)	0	(108,395)	^	(108,395)	(10,482)	0	2,352	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4TNRJ6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	240	1,199,000	5000	0	(1,292)	0	(88,117)	^	(88,117)	(7,237)	0	1,943	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4TNRR8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	127	556,644	4400	0	(476)	0	(33,176)	^	(33,176)	(3,411)	0	716	0	0		0005
PUT OPTION FEB31RTYP@2000 BHF4TNRS6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	02/21/2031	124	248,260	2000	0	0	0	(25,474)		(25,474)	(5,661)	0	0	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4TNRW7 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	130	649,650	5000	0	(695)	0	(47,282)	^	(47,282)	(3,848)	0	1,044	0	0		0005
PUT OPTION JAN26SPXP@5600 BHF4TNRY3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2025	01/16/2026	129	721,168	5600	0	0	0	(15,076)		(15,076)	6,327	0	0	0	0		0005
PUT OPTION FEB31RTYP@2000 BHF4TNRZ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	02/21/2031	118	235,160	2000	0	0	0	(24,129)		(24,129)	(5,365)	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2100 BHF4TNS71	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/13/2025	02/20/2026	106	221,634	2100	0	0	0	(1,903)		(1,903)	2,646	0	0	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4TNS97 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	259	1,192,918	4600	0	(1,103)	0	(76,250)	^	(76,250)	(7,319)	0	1,658	0	0		0005
PUT OPTION JAN31SPXP@5600 BHF4TNSD8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	120	673,624	5600	0	(878)	0	(59,009)	^	(59,009)	(4,134)	0	1,320	0	0		0005

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PUT OPTION JAN31SPXP@4400 BHF4TNSF3 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	130	573,144	4400	0	(491)	0	(34,162)	^	(34,162)	(3,512)	0	737	0	0		0005
PUT OPTION FEB26SPXP@5400 BHF4TNSG1 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	351	1,895,778	5400	0	(482)	0	(37,502)	^	(37,502)	14,132	0	672	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4TNSJ5 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	01/17/2031	241	1,252,472	5200	0	(1,435)	0	(97,234)	^	(97,234)	(7,552)	0	2,157	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4TNSM8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	132	607,890	4600	0	(567)	0	(39,288)	^	(39,288)	(3,799)	0	852	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4TNSU0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	167	736,780	4400	0	(636)	0	(44,435)	^	(44,435)	(4,602)	0	957	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4TNSZ9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	264	1,216,286	4600	0	(1,134)	0	(78,609)	^	(78,609)	(7,602)	0	1,706	0	0		0005
PUT OPTION FEB26SPXP@4600 BHF4TNT13 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	122	562,856	4600	0	(75)	0	(5,565)	^	(5,565)	2,457	0	104	0	0		0005
PUT OPTION FEB31SPXP@5400 BHF4TNT21 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	192	1,036,530	5400	0	(1,276)	0	(86,291)	^	(86,291)	(6,414)	0	1,919	0	0		0005
PUT OPTION FEB26SPXP@5000 BHF4TNT54 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2025	02/20/2026	143	714,650	5000	0	(130)	0	(9,791)	^	(9,791)	4,154	0	181	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4TNT88 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	166	731,456	4400	0	(632)	0	(44,115)	^	(44,115)	(4,569)	0	950	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4TNTB1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	278	1,446,796	5200	0	(1,669)	0	(113,335)	^	(113,335)	(8,877)	0	2,509	0	0		0005
PUT OPTION JAN26SPXP@5645 BHF4TS633	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/12/2025	02/20/2026	50,000	282,250,000	5645	0	0	0	(7,017,716)		(7,017,716)	2,753,034	0	0	0	0		0001
PUT OPTION FEB31SPXP@5200 BHF4U7NN4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	332	1,724,112	5200	0	(1,993)	0	(135,060)	^	(135,060)	(10,326)	0	2,996	0	0		0005
PUT OPTION FEB31RTYP@2100 BHF4U7NW4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	102	213,675	2100	0	0	0	(23,789)		(23,789)	(5,258)	0	0	0	0		0005
PUT OPTION FEB31RTYP@1900 BHF4U7P44	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	116	220,248	1900	0	0	0	(20,778)		(20,778)	(4,709)	0	0	0	0		0005

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PUT OPTION JAN28MXEAP@2200 BHF4U7Q19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	120	263,142	2200	0	(14,700)	0	(10,936)		(10,936)	3,764	0	0	0	0		0005
PUT OPTION FEB31SPXP@5400 BHF4U7QT8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	184	994,572	5400	0	(1,232)	0	(82,804)	^	(82,804)	(5,683)	0	1,853	0	0		0005
PUT OPTION FEB31MXEAP@2100 BHF4U7R00	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	160	336,756	2100	0	(23,221)	0	(21,166)		(21,166)	2,055	0	0	0	0		0005
PUT OPTION FEB31RTYP@1900 BHF4U7R34	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	538	1,021,896	1900	0	(74,555)	0	(96,406)		(96,406)	(21,851)	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4U7RD2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	1,637	7,527,992	4600	0	(6,946)	0	(486,492)	^	(486,492)	(51,790)	0	10,442	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4U7RJ9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	399	1,756,964	4400	0	(1,495)	0	(105,951)	^	(105,951)	(12,387)	0	2,247	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4U7RV2 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	136	625,186	4600	0	(573)	0	(39,958)	^	(39,958)	(4,152)	0	861	0	0		0005
PUT OPTION FEB31RTYP@1700 BHF4U7RX8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	419	711,773	1700	0	(43,125)	0	(56,079)		(56,079)	(12,954)	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4U7RZ3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	384	1,767,044	4600	0	(1,630)	0	(114,195)	^	(114,195)	(12,157)	0	2,451	0	0		0005
PUT OPTION FEB31MXEAP@1800 BHF4U7S58	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	226	407,286	1800	0	(22,095)	0	(19,724)		(19,724)	2,371	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2200 BHF4U7S82	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	278	611,446	2200	0	(45,767)	0	(41,902)		(41,902)	3,865	0	0	0	0		0005
PUT OPTION JAN31RTYP@1900 BHF4U7SB5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	103	195,833	1900	0	0	0	(18,413)		(18,413)	(4,172)	0	0	0	0		0005
PUT OPTION FEB31SPXP@5600 BHF4U7SC3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	317	1,773,184	5600	0	(2,346)	0	(156,529)	^	(156,529)	(9,695)	0	3,527	0	0		0005
PUT OPTION FEB28MXEAP@2200 BHF4U7SD1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	213	467,896	2200	0	(26,323)	0	(19,945)		(19,945)	6,378	0	0	0	0		0005
PUT OPTION FEB26SPXP@5200 BHF4U7SL3 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,689	8,780,824	5200	0	(1,747)	0	(144,529)	^	(144,529)	42,534	0	2,433	0	0		0005
PUT OPTION FEB26RTYP@2100 BHF4U7SM1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,790	3,758,307	2100	0	(155,343)	0	(178,247)		(178,247)	(22,904)	0	0	0	0		0005

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PUT OPTION JAN31RTYP@1900 BHF4U7SP4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	164	312,474	1900	0	(22,723)	0	(29,381)		(29,381)	(6,658)	0	0	0	0		0005
PUT OPTION FEB28SPXP@5400 BHF4U7SW9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	247	1,333,476	5400	0	(71,280)	0	(74,739)		(74,739)	(3,459)	0	0	0	0		0005
PUT OPTION FEB28SPXP@5600 BHF4U7SY5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	183	1,023,232	5600	0	(60,229)	0	(62,938)		(62,938)	(2,709)	0	0	0	0		0005
PUT OPTION FEB28RTYP@2100 BHF4U7SZ2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	261	547,596	2100	0	(40,332)	0	(51,549)		(51,549)	(11,217)	0	0	0	0		0005
PUT OPTION FEB28MXEAP@2100 BHF4U7T57	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	112	236,166	2100	0	(11,607)	0	(8,768)		(8,768)	2,839	0	0	0	0		0005
PUT OPTION FEB31NDXP@19200 BHF4U7T81	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	49	933,504	19200	0	(72,464)	0	(83,865)		(83,865)	(11,401)	0	0	0	0		0005
PUT OPTION JAN26RTYP@2100 BHF4U7TC2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	496	1,040,970	2100	0	(40,648)	0	(45,251)		(45,251)	(4,603)	0	0	0	0		0005
PUT OPTION FEB28RTYP@2000 BHF4U7TJ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	304	607,200	2000	0	(39,191)	0	(50,460)		(50,460)	(11,269)	0	0	0	0		0005
PUT OPTION FEB26SPXP@5600 BHF4U7TK4 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	4,422	24,764,600	5600	0	(6,833)	0	(589,944)	^	(589,944)	141,631	0	9,514	0	0		0005
PUT OPTION JAN26MXEAP@2200 BHF4U7TM0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	270	593,780	2200	0	(14,607)	0	(5,784)		(5,784)	8,823	0	0	0	0		0005
PUT OPTION FEB28RTYP@1900 BHF4U7TN8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	112	212,990	1900	0	(11,994)	0	(15,581)		(15,581)	(3,587)	0	0	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4U7TP3 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	603	3,136,796	5200	0	(3,606)	0	(243,522)	^	(243,522)	(18,135)	0	5,420	0	0		0005
PUT OPTION FEB31RTYP@2100 BHF4U7TQ1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	301	632,268	2100	0	(54,835)	0	(70,393)		(70,393)	(15,558)	0	0	0	0		0005
PUT OPTION JAN31MXEAP@2200 BHF4U7TS7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	136	298,166	2200	0	(22,293)	0	(20,271)		(20,271)	2,022	0	0	0	0		0005
PUT OPTION JAN26SPXP@5200 BHF4U7TT5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	368	1,913,288	5200	0	(36,779)	0	(26,755)		(26,755)	10,024	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2200 BHF4U7TY4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	1,074	2,361,766	2200	0	(64,111)	0	(26,005)		(26,005)	38,106	0	0	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4U7U22 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	1,827	9,497,904	5200	0	(10,980)	0	(744,025)	^	(744,025)	(56,887)	0	16,506	0	0		0005

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PUT OPTION JAN31SPXP@5400 BHF4U7U48 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	160	865,404	5400	0	(1,067)	0	(71,458)	^	(71,458)	(4,771)	0	1,604	0	0		0005
PUT OPTION FEB31RTYP@2000 BHF4U7U63	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	576	1,151,040	2000	0	(91,709)	0	(118,107)		(118,107)	(26,398)	0	0	0	0		0005
PUT OPTION JAN31NDXP@19200 BHF4U7U89	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	48	924,672	19200	0	(71,639)	0	(82,781)		(82,781)	(11,142)	0	0	0	0		0005
PUT OPTION FEB31SPXP@5400 BHF4U7UE6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	477	2,573,370	5400	0	(3,189)	0	(214,249)	^	(214,249)	(14,691)	0	4,794	0	0		0005
PUT OPTION JAN26MXEAP@1800 BHF4U7UF3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	102	184,086	1800	0	(1,662)	0	(702)		(702)	960	0	0	0	0		0005
PUT OPTION JAN31NDXP@19200 BHF4U7UH9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	49	940,992	19200	0	0	0	(84,231)		(84,231)	(11,336)	0	0	0	0		0005
PUT OPTION FEB26SPXP@4600 BHF4U7UL0 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	357	1,643,902	4600	0	(207)	0	(16,252)	^	(16,252)	5,893	0	288	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4U7UR7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	307	1,533,850	5000	0	(1,649)	0	(112,723)	^	(112,723)	(9,486)	0	2,480	0	0		0005
PUT OPTION FEB26SPXP@5400 BHF4U7UW6 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	6,373	34,415,172	5400	0	(8,065)	0	(680,882)	^	(680,882)	182,604	0	11,229	0	0		0005
PUT OPTION FEB26RTYP@1900 BHF4U7UX4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	252	479,731	1900	0	(11,973)	0	(13,234)		(13,234)	(1,261)	0	0	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4U7UY2 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	151	755,750	5000	0	(808)	0	(55,005)	^	(55,005)	(4,507)	0	1,214	0	0		0005
PUT OPTION FEB26RTYP@2000 BHF4U7V47	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	2,075	4,150,560	2000	0	(133,544)	0	(149,765)		(149,765)	(16,221)	0	0	0	0		0005
PUT OPTION FEB26NDXP@20000 BHF4U7VF2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	75	1,496,400	20000	0	(56,794)	0	(41,478)		(41,478)	15,316	0	0	0	0		0005
PUT OPTION JAN31SPXP@4600 BHF4U7VJ4 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	564	2,592,514	4600	0	(2,376)	0	(165,696)	^	(165,696)	(17,216)	0	3,570	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4U7VL9 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	120	601,150	5000	0	(642)	0	(43,751)	^	(43,751)	(3,585)	0	966	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4U7VM7 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	147	648,428	4400	0	(548)	0	(38,643)	^	(38,643)	(4,410)	0	823	0	0		0005

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PUT OPTION FEB26NDXP@19200 BHF4U7V08	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	61	1,178,112	19200	0	(37,528)	0	(26,874)		(26,874)	10,654	0	0	0	0		0005
PUT OPTION JAN26SPXP@5400 BHF4U7VR6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,718	9,274,932	5400	0	(211,709)	0	(158,364)		(158,364)	53,345	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2100 BHF4U7VT2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	120	251,139	2100	0	(4,705)	0	(1,906)		(1,906)	2,799	0	0	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4U7WJ20 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	159	824,304	5200	0	(948)	0	(63,994)	^	(63,994)	(4,765)	0	1,424	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4U7WJ61 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	191	955,700	5000	0	(1,027)	0	(70,234)	^	(70,234)	(5,910)	0	1,545	0	0		0005
PUT OPTION JAN31RTYP@2000 BHF4U7WJ79	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	158	315,320	2000	0	(25,058)	0	(32,276)		(32,276)	(7,218)	0	0	0	0		0005
PUT OPTION JAN26SPXP@5600 BHF4U7WJ95	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	1,111	6,221,992	5600	0	(168,694)	0	(130,071)		(130,071)	38,623	0	0	0	0		0005
PUT OPTION FEB28SPXP@5200 BHF4U7WA2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	697	3,624,504	5200	0	(175,517)	0	(184,608)		(184,608)	(9,091)	0	0	0	0		0005
PUT OPTION JAN28SPXP@5600 BHF4U7WB0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	139	777,840	5600	0	(45,071)	0	(47,185)		(47,185)	(2,114)	0	0	0	0		0005
PUT OPTION JAN31SPXP@5600 BHF4U7WF1 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	157	881,272	5600	0	(1,161)	0	(77,206)	^	(77,206)	(4,653)	0	1,745	0	0		0005
PUT OPTION FEB26RTYP@1700 BHF4U7WH7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	126	214,302	1700	0	(3,256)	0	(3,462)		(3,462)	(206)	0	0	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4U7WL8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	127	560,516	4400	0	(474)	0	(33,406)	^	(33,406)	(3,813)	0	712	0	0		0005
PUT OPTION FEB26MXEAP@2100 BHF4U7WQ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	433	908,922	2100	0	(19,131)	0	(7,805)		(7,805)	11,326	0	0	0	0		0005
PUT OPTION JAN26RTYP@2000 BHF4U7WS3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	582	1,163,600	2000	0	(34,908)	0	(37,364)		(37,364)	(2,456)	0	0	0	0		0005
PUT OPTION JAN28SPXP@5200 BHF4U7WX2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	160	832,104	5200	0	(39,550)	0	(41,596)		(41,596)	(2,046)	0	0	0	0		0005
PUT OPTION JAN31RTYP@1700 BHF4U7WY0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	154	261,375	1700	0	(15,765)	0	(20,487)		(20,487)	(4,722)	0	0	0	0		0005
PUT OPTION FEB26SPXP@5200 BHF4U7X94 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/20/2026	239	1,244,932	5200	0	(247)	0	(20,491)	^	(20,491)	6,030	0	345	0	0		0005

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PUT OPTION FEB31SPXP@4600 BHF4U7XA1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	151	694,554	4600	0	(641)	0	(44,885)	^	(44,885)	(4,778)	0	963	0	0	0005
PUT OPTION FEB31SPXP@5200 BHF4U7XC7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	523	2,720,224	5200	0	(3,145)	0	(213,091)	^	(213,091)	(16,292)	0	4,727	0	0	0005
PUT OPTION JAN31SPXP@5200 BHF4U7XJ2 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	221	1,147,692	5200	0	(1,320)	0	(89,102)	^	(89,102)	(6,635)	0	1,983	0	0	0005
PUT OPTION FEB26SPXP@5600 BHF4U7XK9 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/20/2026	187	1,045,352	5600	0	(289)	0	(24,902)	^	(24,902)	5,978	0	402	0	0	0005
PUT OPTION FEB31SPXP@5200 BHF4U7XN3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	479	2,488,824	5200	0	(2,877)	0	(194,965)	^	(194,965)	(14,906)	0	4,325	0	0	0005
PUT OPTION JAN31SPXP@4600 BHF4U7XS2 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	121	558,302	4600	0	(511)	0	(35,682)	^	(35,682)	(3,708)	0	769	0	0	0005
PUT OPTION JAN31SPXP@4600 BHF4UWX40 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	228	1,047,926	4600	0	(1,073)	0	(67,041)	^	(67,041)	2	0	1,612	0	0	0005
PUT OPTION JAN26SPXP@5600 BHF4UWX57	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	557	3,119,144	5600	0	(105,878)	0	(65,205)		(65,205)	40,673	0	0	0	0	0005
PUT OPTION JAN26SPXP@5200 BHF4UWXS7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	218	1,134,016	5200	0	(27,009)	0	(15,858)		(15,858)	11,151	0	0	0	0	0005
PUT OPTION JAN31SPXP@5200 BHF4UWXY4 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	01/17/2031	233	1,213,836	5200	0	(1,545)	0	(94,323)	^	(94,323)	2,252	0	2,322	0	0	0005
PUT OPTION FEB26MXEAP@2100 BHF4UWXZ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	316	663,642	2100	0	(11,449)	0	(5,699)		(5,699)	5,750	0	0	0	0	0005
PUT OPTION FEB26MXEAP@1900 BHF4UWY15	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	148	281,143	1900	0	(1,463)	0	(1,507)		(1,507)	(44)	0	0	0	0	0005
PUT OPTION FEB28RTYP@1800 BHF4UWYB3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	131	236,538	1800	0	(14,041)	0	(15,151)		(15,151)	(1,110)	0	0	0	0	0005
PUT OPTION JAN26SPXP@5400 BHF4UWYC1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	485	2,618,514	5400	0	(74,541)	0	(44,710)		(44,710)	29,831	0	0	0	0	0005
PUT OPTION JAN26RTYP@2000 BHF4UWYG2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	210	419,480	2000	0	(17,446)	0	(13,470)		(13,470)	3,976	0	0	0	0	0005
PUT OPTION JAN26RTYP@2100 BHF4UWYH0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	228	478,821	2100	0	(25,722)	0	(20,814)		(20,814)	4,908	0	0	0	0	0005

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PUT OPTION FEB26RTYP@1600 BHF4UWYK3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	129	205,728	1600	0	(3,307)	0	(2,563)		(2,563)	744	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2000 BHF4UWYL1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	142	283,400	2000	0	(2,341)	0	(1,925)		(1,925)	416	0	0	0	0		0005
PUT OPTION FEB26SPXP@4600 BHF4UWZ06 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	1,125	5,175,690	4600	0	(758)	0	(51,158)	^	(51,158)	30,009	0	1,056	0	0		0005
PUT OPTION JAN26SPXP@4600 BHF4UWZ22	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	01/16/2026	144	661,986	4600	0	(9,474)	0	(5,373)		(5,373)	4,101	0	0	0	0		0005
PUT OPTION FEB26SPXP@4400 BHF4UWZ55 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	555	2,443,232	4400	0	(307)	0	(20,505)	^	(20,505)	12,375	0	428	0	0		0005
PUT OPTION FEB26RTYP@1800 BHF4UWZ71	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	222	398,790	1800	0	(10,537)	0	(8,415)		(8,415)	2,122	0	0	0	0		0005
PUT OPTION MAR26RTYP@1900 BHF4UWZC0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	03/20/2026	172	326,876	1900	0	(11,838)	0	(9,926)		(9,926)	1,912	0	0	0	0		0005
PUT OPTION FEB26SPXP@5200 BHF4UWZF3 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	3,468	18,032,872	5200	0	(4,329)	0	(296,740)	^	(296,740)	166,794	0	6,028	0	0		0005
PUT OPTION FEB26RTYP@1900 BHF4UWZK2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	2,066	3,925,875	1900	0	(133,252)	0	(108,305)		(108,305)	24,947	0	0	0	0		0005
PUT OPTION FEB26SPXP@5400 BHF4UWZM8 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	17,147	92,594,124	5400	0	(26,356)	0	(1,831,444)	^	(1,831,444)	990,245	0	36,695	0	0		0005
PUT OPTION FEB26RTYP@1700 BHF4UWZR7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	242	411,043	1700	0	(8,434)	0	(6,641)		(6,641)	1,793	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2100 BHF4UWZS5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	385	809,088	2100	0	(57,884)	0	(50,854)		(50,854)	7,030	0	0	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4UWZT3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	2,824	14,686,672	5200	0	(18,666)	0	(1,151,505)	^	(1,151,505)	16,776	0	28,063	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4UWZV8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	680	2,990,724	4400	0	(2,819)	0	(180,515)	^	(180,515)	(4,085)	0	4,238	0	0		0005
PUT OPTION FEB31RTYP@2000 BHF4UWZZ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	685	1,369,240	2000	0	(127,997)	0	(140,497)		(140,497)	(12,500)	0	0	0	0		0005
PUT OPTION FEB31RTYP@1800 BHF4UX010	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	247	445,392	1800	0	(34,837)	0	(38,472)		(38,472)	(3,635)	0	0	0	0		0005
PUT OPTION FEB31MXEAP@1800 BHF4UX036	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	234	421,992	1800	0	(22,279)	0	(20,436)		(20,436)	1,843	0	0	0	0		0005

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PUT OPTION FEB26MXEAP@1800 BHF4UX051	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	330	594,540	1800	0	(3,858)	0	(2,544)		(2,544)	1,314	0	0	0	0		0005
PUT OPTION FEB31SPXP@5400 BHF4UX0F9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	1,109	5,988,708	5400	0	(8,132)	0	(499,029)	^	(499,029)	9,923	0	12,226	0	0		0005
PUT OPTION FEB31MXEAP@1900 BHF4UX0T9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	111	211,508	1900	0	(11,088)	0	(11,182)		(11,182)	(94)	0	0	0	0		0005
PUT OPTION FEB26RTYP@2000 BHF4UX0W2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	7,067	14,133,700	2000	0	(635,592)	0	(509,987)		(509,987)	125,605	0	0	0	0		0005
PUT OPTION FEB26SPXP@5000 BHF4UX0Y8 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	1,304	6,522,300	5000	0	(1,323)	0	(89,347)	^	(89,347)	52,234	0	1,841	0	0		0005
PUT OPTION FEB26NDXP@20000 BHF4UX1B7	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/28/2025	02/20/2026	76	1,524,800	20000	0	(80,867)	0	(42,265)		(42,265)	38,602	0	0	0	0		0005
PUT OPTION FEB31SPXP@5600 BHF4UX1E1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	770	4,310,152	5600	0	(6,233)	0	(380,799)	^	(380,799)	9,315	0	9,371	0	0		0005
PUT OPTION FEB26NDXP@19200 BHF4UX1F8	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/28/2025	02/20/2026	80	1,544,064	19200	0	(68,408)	0	(35,223)		(35,223)	33,185	0	0	0	0		0005
PUT OPTION FEB26RTYP@2100 BHF4UX1J0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/20/2026	2,856	5,997,642	2100	0	(334,497)	0	(284,454)		(284,454)	50,043	0	0	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4UX1S0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	519	2,596,300	5000	0	(3,079)	0	(190,977)	^	(190,977)	1,724	0	4,629	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4UX1U5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/21/2031	3,440	15,824,000	4600	0	(16,163)	0	(1,023,559)	^	(1,023,559)	(12,008)	0	24,298	0	0		0005
PUT OPTION FEB31RTYP@1900 BHF4UX1Y7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	937	1,780,623	1900	0	(152,533)	0	(167,984)		(167,984)	(15,451)	0	0	0	0		0005
PUT OPTION JAN31SPXP@5200 BHF4UX267 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	01/17/2031	133	692,588	5200	0	(881)	0	(53,816)	^	(53,816)	1,285	0	1,325	0	0		0005
PUT OPTION FEB31MXEAP@2000 BHF4UX291	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	184	367,240	2000	0	(22,870)	0	(21,221)		(21,221)	1,649	0	0	0	0		0005
PUT OPTION FEB31RTYP@2100 BHF4UX2D2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	170	355,992	2100	0	(36,184)	0	(39,635)		(39,635)	(3,451)	0	0	0	0		0005
PUT OPTION FEB26SPXP@5600 BHF4UX2G5 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2025	02/20/2026	7,932	44,421,048	5600	0	(14,983)	0	(1,057,927)	^	(1,057,927)	546,146	0	20,861	0	0		0005

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PUT OPTION FEB31MXEAP@2200 BHF4UX2J9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	322	707,344	2200	0	(54,954)	0	(48,473)		(48,473)	6,481	0	0	0	0		0005
PUT OPTION FEB31RTYP@1700 BHF4UX2Q3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	578	982,583	1700	0	(69,920)	0	(77,415)		(77,415)	(7,495)	0	0	0	0		0005
PUT OPTION FEB26RTYP@2000 BHF4UX2X8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/20/2026	346	692,000	2000	0	0	0	(24,970)		(24,970)	5,385	0	0	0	0		0005
PUT OPTION FEB28SPXP@5200 BHF4UX309	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	1,067	5,547,828	5200	0	(305,334)	0	(282,571)		(282,571)	22,763	0	0	0	0		0005
PUT OPTION FEB26SPXP@5600 BHF4UX3C3 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	150	839,216	5600	0	(283)	0	(19,986)	^	(19,986)	10,318	0	394	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4UX3D1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	348	1,811,524	5200	0	(2,303)	0	(142,032)	^	(142,032)	2,070	0	3,461	0	0		0005
PUT OPTION FEB26NDXP@18400 BHF4UX3E9	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/28/2025	02/20/2026	69	1,272,544	18400	0	(46,675)	0	(23,807)		(23,807)	22,868	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4UX3F6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	244	1,124,240	4600	0	(1,148)	0	(72,721)	^	(72,721)	(881)	0	1,726	0	0		0005
PUT OPTION FEB26SPXP@5600 BHF4UX3G4 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	362	2,027,368	5600	0	(684)	0	(48,283)	^	(48,283)	24,926	0	952	0	0		0005
PUT OPTION FEB26SPXP@5200 BHF4UX3R0 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	283	1,473,472	5200	0	(353)	0	(24,246)	^	(24,246)	13,628	0	493	0	0		0005
PUT OPTION FEB28SPXP@5600 BHF4UX3Y5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	477	2,670,920	5600	0	(179,047)	0	(164,285)		(164,285)	14,762	0	0	0	0		0005
PUT OPTION FEB28SPXP@5400 BHF4UX416	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	839	4,532,544	5400	0	(275,815)	0	(254,037)		(254,037)	21,778	0	0	0	0		0005
PUT OPTION FEB28MXEAP@2100 BHF4UX432	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/18/2028	188	394,779	2100	0	(18,361)	0	(14,656)		(14,656)	3,705	0	0	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4UX440 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	554	2,879,656	5200	0	(3,660)	0	(225,778)	^	(225,778)	3,290	0	5,502	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4UX4B4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	121	532,180	4400	0	(502)	0	(32,122)	^	(32,122)	(743)	0	754	0	0		0005
PUT OPTION FEB31SPXP@5400 BHF4UX4C2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	164	883,170	5400	0	(1,199)	0	(73,595)	^	(73,595)	1,463	0	1,803	0	0		0005

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PUT OPTION FEB31RTYP@1600 BHF4UX4F5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	181	290,144	1600	0	(18,716)	0	(20,791)		(20,791)	(2,075)	0	0	0	0		0005
PUT OPTION FEB28RTYP@1900 BHF4UX4H1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	434	824,486	1900	0	(56,294)	0	(60,313)		(60,313)	(4,019)	0	0	0	0		0005
PUT OPTION FEB26SPXP@5400 BHF4UX4K4 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	961	5,191,830	5400	0	(1,478)	0	(102,691)	^	(102,691)	55,523	0	2,058	0	0		0005
PUT OPTION FEB26SPXP@5000 BHF4UX4L2 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	181	902,600	5000	0	(183)	0	(12,364)	^	(12,364)	7,228	0	255	0	0		0005
PUT OPTION FEB28RTYP@2100 BHF4UX4R9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	254	534,051	2100	0	(47,582)	0	(50,273)		(50,273)	(2,691)	0	0	0	0		0005
PUT OPTION FEB26RTYP@1900 BHF4UX4X6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/20/2026	236	449,217	1900	0	0	0	(12,393)		(12,393)	2,927	0	0	0	0		0005
PUT OPTION FEB26SPXP@4400 BHF4UX564 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	193	849,024	4400	0	(107)	0	(7,126)	^	(7,126)	4,300	0	149	0	0		0005
PUT OPTION FEB26SPXP@4600 BHF4UX5A5 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	152	697,682	4600	0	(102)	0	(6,896)	^	(6,896)	4,046	0	142	0	0		0005
PUT OPTION FEB28MXEAP@2200 BHF4UX5D9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/18/2028	267	586,564	2200	0	(32,927)	0	(25,004)		(25,004)	7,923	0	0	0	0		0005
PUT OPTION FEB31SPXP@5600 BHF4UX5E7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	182	1,019,928	5600	0	(1,475)	0	(90,108)	^	(90,108)	2,205	0	2,217	0	0		0005
PUT OPTION FEB26RTYP@2100 BHF4UX5L1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/20/2026	218	456,834	2100	0	0	0	(21,667)		(21,667)	3,892	0	0	0	0		0005
PUT OPTION FEB28RTYP@2000 BHF4UX5N7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	539	1,078,040	2000	0	(84,238)	0	(89,589)		(89,589)	(5,351)	0	0	0	0		0005
PUT OPTION FEB28SPXP@5000 BHF4UX648	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	421	2,105,150	5000	0	(104,534)	0	(97,115)		(97,115)	7,419	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4UX655 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	731	3,361,312	4600	0	(3,433)	0	(217,421)	^	(217,421)	(2,550)	0	5,161	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4UX663 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	278	1,390,650	5000	0	(1,649)	0	(102,293)	^	(102,293)	913	0	2,479	0	0		0005
PUT OPTION MAR26SPXP@5400 BHF4UX689	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	03/20/2026	1,022	5,518,638	5400	0	(180,255)	0	(120,788)		(120,788)	59,467	0	0	0	0		0005

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PUT OPTION FEB31SPXP@4400 BHF4UX6E6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	273	1,202,168	4400	0	(1,133)	0	(72,561)	^	(72,561)	(1,642)	0	1,704	0	0		0005
PUT OPTION FEB26SPXP@5400 BHF4UX6J5 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/20/2026	154	829,926	5400	0	(237)	0	(16,416)	^	(16,416)	8,875	0	329	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4UX6N6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	297	1,483,350	5000	0	(1,759)	0	(109,112)	^	(109,112)	985	0	2,645	0	0		0005
PUT OPTION MAR26MXEAP@2200 BHF4UX6T3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	03/20/2026	147	323,840	2200	0	(7,045)	0	(3,892)		(3,892)	3,153	0	0	0	0		0005
PUT OPTION FEB31SPXP@5600 BHF4UX6X4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	203	1,138,536	5600	0	(1,647)	0	(100,589)	^	(100,589)	2,461	0	2,475	0	0		0005
PUT OPTION MAR26SPXP@5200 BHF4UX6Y2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	03/20/2026	149	776,568	5200	0	(21,564)	0	(14,297)		(14,297)	7,267	0	0	0	0		0005
PUT OPTION MAR26RTYP@2000 BHF4UX6Z9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2025	03/20/2026	360	720,120	2000	0	(33,208)	0	(28,102)		(28,102)	5,106	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4UX705 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	352	1,617,222	4600	0	(1,652)	0	(104,607)	^	(104,607)	(1,227)	0	2,483	0	0		0005
PUT OPTION FEB31SPXP@5400 BHF4UX739 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	209	1,130,436	5400	0	(1,535)	0	(94,199)	^	(94,199)	1,864	0	2,308	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4UX762 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/21/2031	823	4,277,000	5200	0	(5,436)	0	(335,339)	^	(335,339)	4,885	0	8,173	0	0		0005
PUT OPTION FEB26MXEAP@2300 BHF4UX770	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	117	269,215	2300	0	(7,149)	0	(3,826)		(3,826)	3,323	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2100 BHF4UX7H8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/27/2025	02/21/2031	132	276,801	2100	0	0	0	(17,398)		(17,398)	943	0	0	0	0		0005
PUT OPTION FEB31RTYP@2000 BHF4UX7J4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/21/2031	119	237,240	2000	0	0	0	(24,343)		(24,343)	(2,166)	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2200 BHF4UX7T2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/20/2026	4,414	9,710,250	2200	0	(257,454)	0	(106,919)		(106,919)	150,535	0	0	0	0		0005
PUT OPTION FEB26RTYP@2100 BHF4UX7Z8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/20/2026	110	230,958	2100	0	0	0	(10,953)		(10,953)	1,927	0	0	0	0		0005
PUT OPTION FEB31RTYP@1700 BHF4UX820	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/21/2031	182	309,536	1700	0	0	0	(24,388)		(24,388)	(2,361)	0	0	0	0		0005

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PUT OPTION FEB26MXEAP@2200 BHF4UX846	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/27/2025	02/20/2026	268	589,138	2200	0	0	0	(6,487)		(6,487)	7,047	0	0	0	0		0005
PUT OPTION FEB31RTYP@1900 BHF4UX853	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/21/2031	150	285,114	1900	0	0	0	(26,898)		(26,898)	(2,474)	0	0	0	0		0005
PUT OPTION FEB31RTYP@2000 BHF4UX8J3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/21/2031	139	277,480	2000	0	0	0	(28,471)		(28,471)	(2,533)	0	0	0	0		0005
PUT OPTION FEB26RTYP@2000 BHF4UX8K0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	02/20/2026	147	294,960	2000	0	0	0	(10,643)		(10,643)	2,296	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2200 BHF4UX8N4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/16/2026	237	521,884	2200	0	(10,658)	0	(5,083)		(5,083)	5,575	0	0	0	0		0005
PUT OPTION FEB26SPXP@5200 BHF4UX8W4 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/27/2025	02/20/2026	552	2,871,700	5200	0	(689)	0	(47,255)	^	(47,255)	26,561	0	960	0	0		0005
PUT OPTION FEB26RTYP@1800 BHF4VJF48	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	438	789,264	1800	0	0	0	(16,654)		(16,654)	9,659	0	0	0	0		0005
PUT OPTION FEB26RTYP@1600 BHF4VJF71	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	208	332,448	1600	0	0	0	(4,142)		(4,142)	2,457	0	0	0	0		0005
PUT OPTION MAR26RTYP@1900 BHF4VJFF3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	1,738	3,301,649	1900	0	0	0	(100,259)		(100,259)	49,601	0	0	0	0		0005
PUT OPTION FEB26RTYP@2000 BHF4VJFH9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	2,959	5,918,620	2000	0	0	0	(213,562)		(213,562)	114,448	0	0	0	0		0005
PUT OPTION FEB26SPXP@4400 BHF4VJFN6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	02/20/2026	653	2,874,916	4400	0	0	0	(24,165)		(24,165)	30,458	0	0	0	0		0005
PUT OPTION MAR26SPXP@4600 BHF4VJFU0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	03/20/2026	137	628,958	4600	0	0	0	(7,133)		(7,133)	7,876	0	0	0	0		0005
PUT OPTION FEB26NDXP@18400 BHF4VJFV8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	52	947,600	18400	0	0	0	(17,730)		(17,730)	21,111	0	0	0	0		0005
PUT OPTION MAR26SPXP@4400 BHF4VJFX4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	03/20/2026	318	1,398,320	4400	0	0	0	(13,555)		(13,555)	13,680	0	0	0	0		0005
PUT OPTION MAR26RTYP@1800 BHF4VJFZ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	211	380,232	1800	0	0	0	(8,976)		(8,976)	4,482	0	0	0	0		0005
PUT OPTION FEB26SPXP@4600 BHF4VJG21	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	02/20/2026	195	897,506	4600	0	0	0	(8,885)		(8,885)	11,213	0	0	0	0		0005
PUT OPTION FEB26SPXP@5400 BHF4VJG96	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	02/20/2026	11,648	62,900,388	5400	0	0	0	(1,245,939)		(1,245,939)	1,530,647	0	0	0	0		0005
PUT OPTION FEB26SPXP@5200 BHF4VJGB1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	02/20/2026	6,024	31,322,460	5200	0	0	0	(516,189)		(516,189)	652,740	0	0	0	0		0005

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PUT OPTION FEB26SPXP@5000 BHF4VJGF2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	2,123	10,613,050	5000	0	0	0	(145,603)		(145,603)	188,305	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2100 BHF4VJGG0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/20/2026	334	701,841	2100	0	0	0	(6,027)		(6,027)	6,081	0	0	0	0		0005
PUT OPTION FEB26RTYP@1900 BHF4VJGK1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	4,239	8,054,651	1900	0	0	0	(222,208)		(222,208)	125,711	0	0	0	0		0005
PUT OPTION MAR26MXEAP@2100 BHF4VJGL9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/20/2026	165	347,235	2100	0	0	0	(3,259)		(3,259)	1,930	0	0	0	0		0005
PUT OPTION FEB28RTYP@1900 BHF4VJG08	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/18/2028	331	628,938	1900	0	0	0	(46,008)		(46,008)	3,082	0	0	0	0		0005
PUT OPTION FEB28MXEAP@2200 BHF4VJGV7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/18/2028	148	326,634	2200	0	0	0	(13,924)		(13,924)	2,526	0	0	0	0		0005
PUT OPTION FEB31RTYP@1600 BHF4VJH04	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	485	775,632	1600	0	0	0	(55,579)		(55,579)	1,319	0	0	0	0		0005
PUT OPTION FEB31RTYP@1800 BHF4VJH12	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	750	1,350,090	1800	0	0	0	(116,620)		(116,620)	3,208	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2100 BHF4VJH79	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/21/2031	497	1,042,776	2100	0	0	0	(65,543)		(65,543)	9,368	0	0	0	0		0005
PUT OPTION MAR28SPXP@5200 BHF4VJH95	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/17/2028	314	1,632,176	5200	0	0	0	(84,629)		(84,629)	26,355	0	0	0	0		0005
PUT OPTION MAR28SPXP@5400 BHF4VJHA2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/17/2028	315	1,699,596	5400	0	0	0	(96,741)		(96,741)	30,656	0	0	0	0		0005
PUT OPTION MAR28RTYP@2000 BHF4VJHC8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/17/2028	117	234,140	2000	0	0	0	(19,672)		(19,672)	1,410	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2000 BHF4VJHD6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/21/2031	209	418,620	2000	0	0	0	(24,191)		(24,191)	1,829	0	0	0	0		0005
PUT OPTION MAR28MXEAP@2100 BHF4VJHE4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/17/2028	110	231,546	2100	0	0	0	(8,827)		(8,827)	551	0	0	0	0		0005
PUT OPTION MAR28MXEAP@2200 BHF4VJHF1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/17/2028	107	235,554	2200	0	0	0	(10,290)		(10,290)	1,050	0	0	0	0		0005
PUT OPTION FEB28MXEAP@2100 BHF4VJHH7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/18/2028	158	332,766	2100	0	0	0	(12,353)		(12,353)	1,984	0	0	0	0		0005
PUT OPTION MAR28RTYP@1900 BHF4VJHJ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/17/2028	245	465,709	1900	0	0	0	(34,499)		(34,499)	2,316	0	0	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4VJHM6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	2,481	12,404,850	5000	0	(16,700)	0	(913,671)	^	(913,671)	139,873	0	16,699	0	0		0005

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PUT OPTION FEB31NDXP@16000 BHF4VJHR5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	55	882,080	16000	0	0	0	(59,936)		(59,936)	7,625	0	0	0	0		0005
PUT OPTION FEB28RTYP@2000 BHF4VJHT1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/18/2028	151	301,280	2000	0	0	0	(25,037)		(25,037)	1,810	0	0	0	0		0005
PUT OPTION FEB28MXEAP@2000 BHF4VJHW4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/18/2028	134	267,260	2000	0	0	0	(8,677)		(8,677)	574	0	0	0	0		0005
PUT OPTION FEB28SPXP@5200 BHF4VJHX2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/18/2028	412	2,140,372	5200	0	0	0	(109,016)		(109,016)	34,425	0	0	0	0		0005
PUT OPTION FEB31NDXP@18400 BHF4VJJ02	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	66	1,205,200	18400	0	0	0	(101,298)		(101,298)	12,529	0	0	0	0		0005
PUT OPTION MAR26MXEAP@2200 BHF4VJJ10	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/20/2026	936	2,058,188	2200	0	0	0	(24,734)		(24,734)	31,380	0	0	0	0		0005
PUT OPTION FEB28SPXP@5400 BHF4VJJ28	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/18/2028	477	2,574,504	5400	0	0	0	(144,293)		(144,293)	46,200	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2200 BHF4VJJ51	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/21/2031	324	711,898	2200	0	0	0	(48,785)		(48,785)	6,053	0	0	0	0		0005
PUT OPTION MAR26SPXP@5400 BHF4VJJ85	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/20/2026	4,376	23,629,050	5400	0	0	0	(517,178)		(517,178)	570,897	0	0	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4VJJH5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	1,417	7,368,504	5200	0	(10,600)	0	(578,467)	^	(578,467)	90,226	0	10,599	0	0		0005
PUT OPTION MAR31SPXP@5000 BHF4VJJL6 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	633	3,166,700	5000	0	(4,283)	0	(234,997)	^	(234,997)	35,714	0	4,283	0	0		0005
PUT OPTION MAR31SPXP@5400 BHF4VJJP7 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	358	1,930,716	5400	0	(2,967)	0	(162,119)	^	(162,119)	25,393	0	2,967	0	0		0005
PUT OPTION MAR28SPXP@5000 BHF4VJJQ5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/17/2028	457	2,286,400	5000	0	0	0	(107,642)		(107,642)	32,788	0	0	0	0		0005
PUT OPTION MAR31MXEAP@2100 BHF4VJJT9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/21/2031	139	290,871	2100	0	0	0	(18,409)		(18,409)	680	0	0	0	0		0005
PUT OPTION MAR31SPXP@4400 BHF4VJJW2 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	609	2,681,624	4400	0	(2,634)	0	(163,394)	^	(163,394)	3,071	0	2,634	0	0		0005
PUT OPTION MAR31SPXP@4600 BHF4VJJX0 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	241	1,108,600	4600	0	(1,300)	0	(72,424)	^	(72,424)	9,741	0	1,300	0	0		0005
PUT OPTION MAR31RTYP@1600 BHF4VJK00	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/21/2031	123	196,448	1600	0	0	0	(14,143)		(14,143)	359	0	0	0	0		0005

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PUT OPTION FEB31SPXP@4600 BHF4VJKE0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	1,074	4,940,492	4600	0	(5,759)	0	(320,000)	^	(320,000)	43,332	0	5,759	0	0		0005
PUT OPTION FEB31RTYP@1700 BHF4VJL90	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	158	268,158	1700	0	0	0	(21,127)		(21,127)	557	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2300 BHF4VJLA7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/20/2026	137	316,158	2300	0	0	0	(4,493)		(4,493)	3,589	0	0	0	0		0005
PUT OPTION FEB31MXEAP@1800 BHF4VJLF6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/21/2031	214	385,992	1800	0	0	0	(18,693)		(18,693)	1,207	0	0	0	0		0005
PUT OPTION FEB31RTYP@2000 BHF4VJLJ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	324	647,840	2000	0	0	0	(66,473)		(66,473)	1,880	0	0	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4VJMB4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	2,378	10,464,872	4400	0	(11,288)	0	(632,502)	^	(632,502)	79,684	0	11,289	0	0		0005
PUT OPTION FEB31SPXP@5400 BHF4VJMJ7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	1,292	6,976,584	5400	0	(10,685)	0	(582,075)	^	(582,075)	92,022	0	10,685	0	0		0005
PUT OPTION MAR31RTYP@1800 BHF4VJMZ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/21/2031	219	394,668	1800	0	0	0	(34,200)		(34,200)	978	0	0	0	0		0005
PUT OPTION MAR31SPXP@5200 BHF4VJN31 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	371	1,930,968	5200	0	(2,789)	0	(152,649)	^	(152,649)	23,612	0	2,789	0	0		0005
PUT OPTION MAR28RTYP@1800 BHF4VJNF4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/17/2028	174	314,028	1800	0	0	0	(20,401)		(20,401)	1,248	0	0	0	0		0005
PUT OPTION FEB26RTYP@1900 BHF4VJNL1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	186	352,925	1900	0	0	0	(9,736)		(9,736)	5,508	0	0	0	0		0005
PUT OPTION FEB26SPXP@5200 BHF4VJNM9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	156	813,176	5200	0	0	0	(13,401)		(13,401)	16,946	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2200 BHF4VJNP2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/20/2026	2,534	5,575,878	2200	0	0	0	(61,396)		(61,396)	85,021	0	0	0	0		0005
PUT OPTION FEB28RTYP@1800 BHF4VJNQ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/18/2028	254	458,064	1800	0	0	0	(29,341)		(29,341)	1,767	0	0	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4VJNR8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	192	996,476	5200	0	(1,434)	0	(78,227)	^	(78,227)	12,202	0	1,433	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4VJNS6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	210	964,574	4600	0	(1,124)	0	(62,475)	^	(62,475)	8,460	0	1,124	0	0		0005

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PUT OPTION FEB31SPXP@4400 BHF4VJNT4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	603	2,653,332	4400	0	(2,862)	0	(160,367)	^	(160,367)	20,204	0	2,862	0	0		0005
PUT OPTION FEB31RTYP@1900 BHF4VJNV9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	787	1,494,597	1900	0	0	0	(141,002)		(141,002)	3,920	0	0	0	0		0005
PUT OPTION FEB31RTYP@1900 BHF4VJNW7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	131	249,451	1900	0	0	0	(23,532)		(23,532)	655	0	0	0	0		0005
PUT OPTION FEB31RTYP@1600 BHF4VJP13	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	143	228,992	1600	0	0	0	(16,409)		(16,409)	389	0	0	0	0		0005
PUT OPTION MAR26RTYP@2000 BHF4VJP62	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	1,041	2,082,240	2000	0	0	0	(81,258)		(81,258)	38,763	0	0	0	0		0005
PUT OPTION FEB26SPXP@5200 BHF4VJPL9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	246	1,281,488	5200	0	0	0	(21,119)		(21,119)	26,706	0	0	0	0		0005
PUT OPTION FEB26SPXP@5400 BHF4VJPM7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	302	1,631,124	5400	0	0	0	(32,310)		(32,310)	39,693	0	0	0	0		0005
PUT OPTION FEB26RTYP@2000 BHF4VJPR6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	109	218,780	2000	0	0	0	(7,894)		(7,894)	4,231	0	0	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4VJPS4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	409	2,044,100	5000	0	(2,751)	0	(150,556)	^	(150,556)	23,048	0	2,752	0	0		0005
PUT OPTION MAR26SPXP@5200 BHF4VJPU9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/20/2026	2,464	12,814,984	5200	0	0	0	(235,934)		(235,934)	266,068	0	0	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4VJPX3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	229	1,144,900	5000	0	(1,541)	0	(84,328)	^	(84,328)	12,910	0	1,541	0	0		0005
PUT OPTION JAN31SPXP@5400 BHF4VJQ53	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	01/17/2031	126	677,916	5400	0	0	0	(55,487)		(55,487)	10,001	0	0	0	0		0005
PUT OPTION FEB26RTYP@2000 BHF4VJQ87	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	112	224,580	2000	0	0	0	(8,104)		(8,104)	4,343	0	0	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4VJQB0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	273	1,419,808	5200	0	(2,042)	0	(111,463)	^	(111,463)	17,386	0	2,042	0	0		0005
PUT OPTION FEB31SPXP@5400 BHF4VJQC8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	222	1,199,556	5400	0	(1,838)	0	(100,084)	^	(100,084)	15,823	0	1,837	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4VJQD6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	201	885,808	4400	0	(956)	0	(53,538)	^	(53,538)	6,744	0	956	0	0		0005

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PUT OPTION FEB31SPXP@4600 BHF4VJQE4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	138	632,500	4600	0	(738)	0	(40,969)	^	(40,969)	5,548	0	737	0	0		0005
PUT OPTION MAR31RTYP@1900 BHF4VJQH7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/21/2031	224	425,809	1900	0	0	0	(40,272)		(40,272)	1,164	0	0	0	0		0005
PUT OPTION FEB31NDXP@19200 BHF4VJQN4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	63	1,204,800	19200	0	0	0	(108,239)		(108,239)	13,128	0	0	0	0		0005
PUT OPTION MAR31SPXP@5000 BHF4VJR37 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	168	839,550	5000	0	(1,136)	0	(62,302)	^	(62,302)	9,468	0	1,136	0	0		0005
PUT OPTION FEB31NDXP@18400 BHF4VJR86	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	54	996,176	18400	0	0	0	(83,733)		(83,733)	10,357	0	0	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4VJRB9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	579	2,896,550	5000	0	(3,900)	0	(213,344)	^	(213,344)	32,661	0	3,899	0	0		0005
PUT OPTION FEB26RTYP@1900 BHF4VJRC7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	164	311,163	1900	0	0	0	(8,584)		(8,584)	4,857	0	0	0	0		0005
PUT OPTION MAR26SPXP@5000 BHF4VJRD5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/20/2026	129	646,000	5000	0	0	0	(10,005)		(10,005)	11,452	0	0	0	0		0005
PUT OPTION MAR26SPXP@5400 BHF4VJRE3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/20/2026	157	848,610	5400	0	0	0	(18,574)		(18,574)	20,504	0	0	0	0		0005
PUT OPTION MAR26SPXP@5000 BHF4VJRF0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/20/2026	954	4,771,200	5000	0	0	0	(73,898)		(73,898)	84,583	0	0	0	0		0005
PUT OPTION DEC25SPXP@5200 BHF4VJRJ2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	12/19/2025	124	645,372	5200	0	0	0	(7,699)		(7,699)	13,822	0	0	0	0		0005
PUT OPTION FEB26SPXP@5400 BHF4VJRL7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	124	670,194	5400	0	0	0	(13,275)		(13,275)	16,309	0	0	0	0		0005
PUT OPTION MAR26RTYP@1900 BHF4VJRP8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/20/2026	106	202,008	1900	0	0	0	(6,134)		(6,134)	3,035	0	0	0	0		0005
PUT OPTION FEB28SPXP@5000 BHF4VJRT0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/18/2028	692	3,460,400	5000	0	0	0	(159,634)		(159,634)	49,491	0	0	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4VJRU7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/21/2031	189	832,964	4400	0	(899)	0	(50,346)	^	(50,346)	6,342	0	899	0	0		0005
PUT OPTION FEB26RTYP@1800 BHF4VJRV5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	123	222,084	1800	0	0	0	(4,686)		(4,686)	2,718	0	0	0	0		0005
PUT OPTION FEB26SPXP@5000 BHF4VJRY9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	02/20/2026	282	1,410,300	5000	0	0	0	(19,348)		(19,348)	25,023	0	0	0	0		0005

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PUT OPTION MAR31SPXP@4400 BHF4VJS28 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/21/2031	171	753,060	4400	0	(740)	0	(45,886)	^	(45,886)	862	0	740	0	0		0005
PUT OPTION FEB26RTYP@1900 BHF4VJS51	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/20/2026	188	357,523	1900	0	0	0	(9,863)		(9,863)	5,580	0	0	0	0		0005
PUT OPTION FEB26SPXP@4400 BHF4W2FF9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	442	1,945,064	4400	0	0	0	(16,349)		(16,349)	23,595	0	0	0	0		0005
PUT OPTION MAR26RTYP@1700 BHF4W2FJ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	188	319,923	1700	0	0	0	(5,874)		(5,874)	4,044	0	0	0	0		0005
PUT OPTION MAR26RTYP@1600 BHF4W2FN2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	143	228,752	1600	0	0	0	(3,286)		(3,286)	2,161	0	0	0	0		0005
PUT OPTION MAR26SPXP@4200 BHF4W2FP7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	431	1,810,326	4200	0	0	0	(15,416)		(15,416)	18,295	0	0	0	0		0005
PUT OPTION MAR26SPXP@4400 BHF4W2FT9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	498	2,190,540	4400	0	0	0	(21,235)		(21,235)	26,937	0	0	0	0		0005
PUT OPTION MAR26RTYP@1900 BHF4W2FW2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	2,580	4,902,209	1900	0	0	0	(148,862)		(148,862)	107,007	0	0	0	0		0005
PUT OPTION FEB26RTYP@1800 BHF4W2FY8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	1,705	3,068,460	1800	0	0	0	(64,748)		(64,748)	52,723	0	0	0	0		0005
PUT OPTION FEB26SPXP@4200 BHF4W2FZ5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	347	1,459,080	4200	0	0	0	(10,727)		(10,727)	14,550	0	0	0	0		0005
PUT OPTION MAR26RTYP@1800 BHF4W2G35	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	2,098	3,776,220	1800	0	0	0	(89,145)		(89,145)	63,414	0	0	0	0		0005
PUT OPTION FEB26SPXP@4800 BHF4W2G68	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	630	3,023,184	4800	0	0	0	(35,168)		(35,168)	53,959	0	0	0	0		0005
PUT OPTION FEB26RTYP@1900 BHF4W2G76	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	2,616	4,970,799	1900	0	0	0	(137,132)		(137,132)	111,408	0	0	0	0		0005
PUT OPTION FEB26SPXP@5400 BHF4W2G84	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	390	2,106,648	5400	0	0	0	(41,729)		(41,729)	65,928	0	0	0	0		0005
PUT OPTION FEB26NDXP@19200 BHF4W2G92	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	46	874,560	19200	0	0	0	(19,949)		(19,949)	38,121	0	0	0	0		0005
PUT OPTION FEB26RTYP@1700 BHF4W2GC5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	194	329,851	1700	0	0	0	(5,329)		(5,329)	4,266	0	0	0	0		0005
PUT OPTION FEB26SPXP@5000 BHF4W2GE1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	1,993	9,964,200	5000	0	0	0	(136,701)		(136,701)	217,487	0	0	0	0		0005
PUT OPTION MAR26SPXP@4800 BHF4W2GH4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	663	3,182,784	4800	0	0	0	(42,128)		(42,128)	57,467	0	0	0	0		0005

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION FEB26RTYP@2000 BHF4W2GK7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	221	441,000	2000	0	0	0	(15,913)		(15,913)	12,470	0	0	0	0		0005
PUT OPTION FEB26NDXP@17600 BHF4W2G04	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	85	1,488,256	17600	0	0	0	(22,971)		(22,971)	44,881	0	0	0	0		0005
PUT OPTION FEB26NDXP@18400 BHF4W2GR2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	57	1,048,064	18400	0	0	0	(19,607)		(19,607)	38,295	0	0	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4W2GT8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	1,385	6,095,188	4400	0	(7,217)	0	(368,781)	^	(368,781)	86,505	0	7,217	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4W2GX9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	1,450	7,248,600	5000	0	(10,564)	0	(534,374)	^	(534,374)	132,136	0	10,565	0	0		0005
PUT OPTION FEB31RTYP@1900 BHF4W2H18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	494	938,999	1900	0	0	0	(88,585)		(88,585)	6,782	0	0	0	0		0005
PUT OPTION FEB31MXEAP@1900 BHF4W2H34	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	161	305,178	1900	0	0	0	(16,135)		(16,135)	402	0	0	0	0		0005
PUT OPTION FEB31RTYP@1800 BHF4W2H42	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	844	1,519,434	1800	0	0	0	(131,247)		(131,247)	9,705	0	0	0	0		0005
PUT OPTION FEB28SPXP@5000 BHF4W2HF7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/18/2028	353	1,764,950	5000	0	0	0	(81,420)		(81,420)	32,369	0	0	0	0		0005
PUT OPTION FEB28SPXP@5200 BHF4W2HL4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/18/2028	390	2,028,988	5200	0	0	0	(103,344)		(103,344)	42,456	0	0	0	0		0005
PUT OPTION FEB31NDXP@17600 BHF4W2HM2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	54	954,624	17600	0	0	0	(74,996)		(74,996)	19,331	0	0	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4W2HN0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	1,031	5,363,384	5200	0	(8,333)	0	(421,429)	^	(421,429)	104,325	0	8,333	0	0		0005
PUT OPTION FEB31RTYP@1700 BHF4W2HS9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	320	544,476	1700	0	0	0	(42,897)		(42,897)	3,027	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2200 BHF4W2HT7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	983	2,161,808	2200	0	0	0	(23,804)		(23,804)	32,266	0	0	0	0		0005
PUT OPTION FEB26SPXP@5200 BHF4W2HU4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	8,371	43,529,200	5200	0	0	0	(717,355)		(717,355)	1,142,598	0	0	0	0		0005
PUT OPTION FEB28RTYP@1900 BHF4W2HV2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/18/2028	155	293,854	1900	0	0	0	(21,496)		(21,496)	3,243	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2200 BHF4W2HW0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	202	443,762	2200	0	0	0	(30,410)		(30,410)	2,592	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2100 BHF4W2J73	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	341	716,982	2100	0	0	0	(45,065)		(45,065)	4,966	0	0	0	0		0005

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PUT OPTION MAR28SPXP@5200 BHF4W2JF5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/17/2028	654	3,401,632	5200	0	0	0	(176,375)		(176,375)	71,452	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2300 BHF4W2JL2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	500	1,148,942	2300	0	0	0	(16,327)		(16,327)	21,458	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2300 BHF4W2JM0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	113	259,463	2300	0	0	0	(19,342)		(19,342)	840	0	0	0	0		0005
PUT OPTION FEB31SPXP@4800 BHF4W2JQ1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	1,094	5,252,640	4800	0	(7,163)	0	(363,585)	^	(363,585)	88,292	0	7,162	0	0		0005
PUT OPTION MAR28MXEAP@2200 BHF4W2JS7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	121	266,442	2200	0	0	0	(11,639)		(11,639)	2,274	0	0	0	0		0005
PUT OPTION FEB31RTYP@1600 BHF4W2JT5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	115	183,920	1600	0	0	0	(13,179)		(13,179)	859	0	0	0	0		0005
PUT OPTION MAR28MXEAP@2100 BHF4W2JU2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	155	325,269	2100	0	0	0	(12,400)		(12,400)	2,567	0	0	0	0		0005
PUT OPTION MAR28RTYP@1900 BHF4W2JW8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	252	478,743	1900	0	0	0	(35,464)		(35,464)	5,271	0	0	0	0		0005
PUT OPTION MAR26SPXP@5400 BHF4W2JZ1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	366	1,976,454	5400	0	0	0	(43,260)		(43,260)	61,742	0	0	0	0		0005
PUT OPTION MAR28SPXP@5000 BHF4W2K48	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/17/2028	595	2,974,150	5000	0	0	0	(140,020)		(140,020)	54,750	0	0	0	0		0005
PUT OPTION MAR26SPXP@5000 BHF4W2K97	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	2,798	13,987,900	5000	0	0	0	(216,648)		(216,648)	308,205	0	0	0	0		0005
PUT OPTION MAR26SPXP@5200 BHF4W2KB2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	9,043	47,024,536	5200	0	0	0	(865,757)		(865,757)	1,239,676	0	0	0	0		0005
PUT OPTION MAR26MXEAP@2200 BHF4W2KH9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	1,079	2,374,438	2200	0	0	0	(28,534)		(28,534)	38,220	0	0	0	0		0005
PUT OPTION MAR26NDXP@17600 BHF4W2KQ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	56	979,264	17600	0	0	0	(17,025)		(17,025)	29,743	0	0	0	0		0005
PUT OPTION MAR26NDXP@18400 BHF4W2KS5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	73	1,335,656	18400	0	0	0	(27,916)		(27,916)	48,821	0	0	0	0		0005
PUT OPTION FEB28RTYP@1800 BHF4W2KT3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/18/2028	248	447,228	1800	0	0	0	(28,645)		(28,645)	4,017	0	0	0	0		0005
PUT OPTION MAR28RTYP@1800 BHF4W2KX4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	462	831,636	1800	0	0	0	(54,028)		(54,028)	7,500	0	0	0	0		0005
PUT OPTION MAR31SPXP@5000 BHF4W2KY2 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	1,230	6,152,150	5000	0	(9,080)	0	(457,013)	^	(457,013)	116,887	0	9,081	0	0		0005

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PUT OPTION MAR31SPXP@5200 BHF4W2L39 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	814	4,230,408	5200	0	(6,652)	0	(334,756)	^	(334,756)	85,655	0	6,652	0	0		0005
PUT OPTION MAR31RTYP@1900 BHF4W2L62	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	405	768,911	1900	0	0	0	(72,721)		(72,721)	5,591	0	0	0	0		0005
PUT OPTION MAR31MXEAP@2100 BHF4W2L88	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	332	697,557	2100	0	0	0	(44,148)		(44,148)	4,750	0	0	0	0		0005
PUT OPTION MAR31MXEAP@2200 BHF4W2L96	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	265	582,296	2200	0	0	0	(40,146)		(40,146)	4,069	0	0	0	0		0005
PUT OPTION MAR31RTYP@1600 BHF4W2LA3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	103	164,144	1600	0	0	0	(11,817)		(11,817)	781	0	0	0	0		0005
PUT OPTION MAR31RTYP@1800 BHF4W2LC9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	772	1,389,834	1800	0	0	0	(120,438)		(120,438)	8,963	0	0	0	0		0005
PUT OPTION MAR31RTYP@1700 BHF4W2LE5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	335	569,653	1700	0	0	0	(45,058)		(45,058)	3,211	0	0	0	0		0005
PUT OPTION MAR31SPXP@4400 BHF4W2LF2 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	1,141	5,018,904	4400	0	(6,032)	0	(306,485)	^	(306,485)	74,687	0	6,031	0	0		0005
PUT OPTION MAR31MXEAP@1900 BHF4W2LJ4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	100	190,456	1900	0	0	0	(10,157)		(10,157)	(590)	0	0	0	0		0005
PUT OPTION FEB31SPXP@4200 BHF4W2LR6 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	808	3,391,542	4200	0	(3,726)	0	(191,637)	^	(191,637)	43,432	0	3,726	0	0		0005
PUT OPTION MAR31SPXP@4200 BHF4W2LT2 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	831	3,491,838	4200	0	(3,897)	0	(199,242)	^	(199,242)	47,012	0	3,896	0	0		0005
PUT OPTION MAR31SPXP@4800 BHF4W2LU9 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	938	4,503,840	4800	0	(6,224)	0	(314,305)	^	(314,305)	79,062	0	6,224	0	0		0005
PUT OPTION MAR26MXEAP@2300 BHF4W2M20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	627	1,442,790	2300	0	0	0	(22,300)		(22,300)	29,007	0	0	0	0		0005
PUT OPTION FEB28SPXP@4800 BHF4W2MA2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/18/2028	329	1,579,776	4800	0	0	0	(66,109)		(66,109)	25,029	0	0	0	0		0005
PUT OPTION MAR28SPXP@4800 BHF4W2MC8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/17/2028	604	2,899,152	4800	0	0	0	(124,161)		(124,161)	46,020	0	0	0	0		0005
PUT OPTION FEB28RTYP@1700 BHF4W2MK0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/18/2028	116	197,574	1700	0	0	0	(11,029)		(11,029)	1,398	0	0	0	0		0005
PUT OPTION MAR28RTYP@1700 BHF4W2ML8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	227	385,067	1700	0	0	0	(21,834)		(21,834)	2,760	0	0	0	0		0005

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PUT OPTION FEB31RTYP@1500 BHF4W2MP9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	112	167,460	1500	0	0	0	(10,848)		(10,848)	662	0	0	0	0		0005
PUT OPTION MAR31RTYP@1500 BHF4W2MQ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	109	163,635	1500	0	0	0	(10,659)		(10,659)	661	0	0	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4W2QM2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	393	1,729,992	4400	0	(2,048)	0	(104,672)	^	(104,672)	24,553	0	2,048	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4W2QN0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	209	1,046,000	5000	0	(1,525)	0	(77,112)	^	(77,112)	19,068	0	1,524	0	0		0005
PUT OPTION FEB31MXEAP@2000 BHF4W2QQ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	101	201,160	2000	0	0	0	(11,624)		(11,624)	(405)	0	0	0	0		0005
PUT OPTION FEB31RTYP@1800 BHF4W2QS9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	163	293,346	1800	0	0	0	(25,339)		(25,339)	1,874	0	0	0	0		0005
PUT OPTION FEB31NDXP@18400 BHF4W2QV2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	53	973,544	18400	0	0	0	(81,837)		(81,837)	21,106	0	0	0	0		0005
PUT OPTION MAR31SPXP@4400 BHF4W2R74 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	292	1,286,692	4400	0	(1,546)	0	(78,573)	^	(78,573)	19,148	0	1,546	0	0		0005
PUT OPTION FEB31SPXP@4200 BHF4W2RA7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	238	1,000,944	4200	0	(1,100)	0	(56,557)	^	(56,557)	12,818	0	1,100	0	0		0005
PUT OPTION MAR31SPXP@4200 BHF4W2RE9 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	250	1,050,294	4200	0	(1,172)	0	(59,930)	^	(59,930)	14,140	0	1,172	0	0		0005
PUT OPTION FEB26RTYP@1800 BHF4W2RS8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	160	287,946	1800	0	0	0	(6,076)		(6,076)	4,948	0	0	0	0		0005
PUT OPTION FEB26SPXP@5200 BHF4W2S81	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	342	1,778,400	5200	0	0	0	(29,308)		(29,308)	46,681	0	0	0	0		0005
PUT OPTION MAR31SPXP@5000 BHF4W2SC2 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	122	609,600	5000	0	(900)	0	(45,285)	^	(45,285)	11,582	0	900	0	0		0005
PUT OPTION MAR31SPXP@5000 BHF4W2SJ7 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	248	1,237,700	5000	0	(1,827)	0	(91,943)	^	(91,943)	23,516	0	1,827	0	0		0005
PUT OPTION MAR31SPXP@4400 BHF4W2SL2 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	272	1,194,996	4400	0	(1,436)	0	(72,973)	^	(72,973)	17,783	0	1,436	0	0		0005
PUT OPTION FEB31SPXP@5200 BHF4W2SM0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	140	729,092	5200	0	(1,133)	0	(57,290)	^	(57,290)	14,182	0	1,133	0	0		0005

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PUT OPTION MAR26RTYP@1900 BHF4W2SN8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	153	290,168	1900	0	0	0	(8,812)		(8,812)	6,334	0	0	0	0		0005
PUT OPTION FEB31SPXP@4800 BHF4W2SR9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	243	1,167,120	4800	0	(1,591)	0	(80,786)	^	(80,786)	19,618	0	1,591	0	0		0005
PUT OPTION MAR31SPXP@5200 BHF4W2ST5 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	185	963,508	5200	0	(1,515)	0	(76,242)	^	(76,242)	19,508	0	1,515	0	0		0005
PUT OPTION MAR31SPXP@4800 BHF4W2SU2 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	355	1,703,952	4800	0	(2,355)	0	(118,913)	^	(118,913)	29,912	0	2,355	0	0		0005
PUT OPTION MAR31RTYP@1800 BHF4W2SV0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	101	181,386	1800	0	0	0	(15,718)		(15,718)	1,170	0	0	0	0		0005
PUT OPTION MAR31SPXP@5000 BHF4W2SW8 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	285	1,424,300	5000	0	(2,103)	0	(105,805)	^	(105,805)	27,061	0	2,102	0	0		0005
PUT OPTION MAR31SPXP@4800 BHF4W2SX6 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	03/21/2031	242	1,162,512	4800	0	(1,607)	0	(81,129)	^	(81,129)	20,407	0	1,607	0	0		0005
PUT OPTION MAR26RTYP@1800 BHF4W2T49	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	262	471,510	1800	0	0	0	(11,131)		(11,131)	7,918	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2100 BHF4W2T64	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	126	264,915	2100	0	0	0	(2,275)		(2,275)	1,012	0	0	0	0		0005
PUT OPTION FEB26RTYP@1900 BHF4W2T72	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	146	277,609	1900	0	0	0	(7,659)		(7,659)	6,221	0	0	0	0		0005
PUT OPTION MAR26RTYP@1900 BHF4W2T80	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/20/2026	153	290,643	1900	0	0	0	(8,826)		(8,826)	6,344	0	0	0	0		0005
PUT OPTION FEB26SPXP@5000 BHF4W2TC1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	02/20/2026	181	903,050	5000	0	0	0	(12,389)		(12,389)	19,711	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2200 BHF4W2TH0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/20/2026	121	265,958	2200	0	0	0	(2,928)		(2,928)	1,997	0	0	0	0		0005
PUT OPTION MAR26SPXP@5200 BHF4W2TM9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	495	2,574,364	5200	0	0	0	(47,396)		(47,396)	67,867	0	0	0	0		0005
PUT OPTION MAR26SPXP@5000 BHF4W2TN7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2025	03/20/2026	206	1,032,050	5000	0	0	0	(15,985)		(15,985)	22,740	0	0	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4W2TT4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	319	1,404,964	4400	0	(1,663)	0	(85,006)	^	(85,006)	19,940	0	1,663	0	0		0005

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PUT OPTION FEB31SPXP@5000 BHF4W2TU1 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	327	1,636,500	5000	0	(2,386)	0	(120,646)	^	(120,646)	29,833	0	2,385	0	0		0005
PUT OPTION FEB31RTYP@1800 BHF4W2TV9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	122	220,068	1800	0	0	0	(19,009)		(19,009)	1,406	0	0	0	0		0005
PUT OPTION FEB31SPXP@4800 BHF4W2TZ0 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	325	1,558,896	4800	0	(2,126)	0	(107,907)	^	(107,907)	26,203	0	2,126	0	0		0005
PUT OPTION FEB26SPXP@5200 BHF4WRNK4 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	1,004	5,222,048	5200	0	(1,635)	0	(85,894)	^	(85,894)	89,787	0	1,635	0	0		0005
PUT OPTION MAR26RTYP@1500 BHF4WRP06	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	277	415,905	1500	0	0	0	(4,651)		(4,651)	2,214	0	0	0	0		0005
PUT OPTION MAR26MXEAP@2100 BHF4WRP63	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	300	629,055	2100	0	0	0	(5,904)		(5,904)	3,873	0	0	0	0		0005
PUT OPTION MAR26RTYP@1700 BHF4WRPE6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	372	632,094	1700	0	0	0	(11,605)		(11,605)	5,770	0	0	0	0		0005
PUT OPTION MAR26SPXP@4800 BHF4WRPK2 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	2,393	11,484,096	4800	0	(2,560)	0	(151,788)	^	(151,788)	125,208	0	2,560	0	0		0005
PUT OPTION FEB26MXEAP@2100 BHF4WRPM8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	161	337,281	2100	0	0	0	(2,896)		(2,896)	2,452	0	0	0	0		0005
PUT OPTION MAR26RTYP@1900 BHF4WRPP1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	1,876	3,563,469	1900	0	0	0	(108,210)		(108,210)	58,241	0	0	0	0		0005
PUT OPTION FEB26RTYP@1900 BHF4WRPQ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/20/2026	467	887,661	1900	0	0	0	(24,488)		(24,488)	14,807	0	0	0	0		0005
PUT OPTION MAR26RTYP@1800 BHF4WRPR7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	4,228	7,611,228	1800	0	0	0	(179,679)		(179,679)	93,860	0	0	0	0		0005
PUT OPTION FEB26SPXP@5000 BHF4WRPU0 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	3,368	16,841,900	5000	0	(4,305)	0	(230,621)	^	(230,621)	231,929	0	4,305	0	0		0005
PUT OPTION FEB26SPXP@4800 BHF4WRPV8 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	681	3,270,528	4800	0	(683)	0	(37,976)	^	(37,976)	35,434	0	683	0	0		0005
PUT OPTION MAR26SPXP@4600 BHF4WRPZ9 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	419	1,925,928	4600	0	(356)	0	(21,812)	^	(21,812)	16,720	0	356	0	0		0005
PUT OPTION FEB31SPXP@4800 BHF4WRQ05 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	215	1,033,632	4800	0	(1,319)	0	(71,493)	^	(71,493)	11,723	0	1,319	0	0		0005

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PUT OPTION FEB26RTYP@1700 BHF4WRQ39	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/20/2026	108	184,059	1700	0	0	0	(2,974)		(2,974)	1,711	0	0	0	0		0005
PUT OPTION MAR31SPXP@5000 BHF4WRQ47 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	288	1,438,850	5000	0	(1,976)	0	(106,796)	^	(106,796)	18,091	0	1,976	0	0		0005
PUT OPTION MAR26SPXP@5200 BHF4WRQ96 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	150	780,104	5200	0	(255)	0	(14,341)	^	(14,341)	13,263	0	255	0	0		0005
PUT OPTION FEB26NDXP@16800 BHF4WRQD7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/20/2026	50	842,184	16800	0	0	0	(10,731)		(10,731)	17,636	0	0	0	0		0005
PUT OPTION MAR26SPXP@4400 BHF4WRQF2 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	225	990,924	4400	0	(153)	0	(9,593)	^	(9,593)	6,982	0	153	0	0		0005
PUT OPTION MAR31SPXP@4600 BHF4WRQG0 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	172	791,016	4600	0	(947)	0	(51,688)	^	(51,688)	8,165	0	947	0	0		0005
PUT OPTION MAR26MXEAP@1900 BHF4WRQJ4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	106	201,704	1900	0	0	0	(1,181)		(1,181)	331	0	0	0	0		0005
PUT OPTION MAR26SPXP@5000 BHF4WRQK1 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	129	646,700	5000	0	(175)	0	(10,001)	^	(10,001)	8,904	0	175	0	0		0005
PUT OPTION MAR31RTYP@1600 BHF4WRQL9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	178	284,128	1600	0	0	0	(20,455)		(20,455)	685	0	0	0	0		0005
PUT OPTION MAR31MXEAP@2100 BHF4WRQM7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	120	251,391	2100	0	0	0	(15,910)		(15,910)	1,556	0	0	0	0		0005
PUT OPTION MAR26SPXP@4200 BHF4WRQN5 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	1,094	4,595,682	4200	0	(600)	0	(39,084)	^	(39,084)	25,833	0	600	0	0		0005
PUT OPTION MAR31RTYP@1700 BHF4WRQR6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	142	241,638	1700	0	0	0	(19,113)		(19,113)	741	0	0	0	0		0005
PUT OPTION MAR26MXEAP@1800 BHF4WRQT2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	122	218,844	1800	0	0	0	(1,020)		(1,020)	56	0	0	0	0		0005
PUT OPTION MAR31SPXP@4400 BHF4WRQU9 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	189	830,016	4400	0	(925)	0	(50,643)	^	(50,643)	7,776	0	924	0	0		0005
PUT OPTION FEB31SPXP@4200 BHF4WRQX3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	591	2,483,418	4200	0	(2,545)	0	(140,213)	^	(140,213)	20,337	0	2,545	0	0		0005

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PUT OPTION MAR31SPXP@4200 BHF4WRQY1 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	1,540	6,469,302	4200	0	(6,684)	0	(368,804)	^	(368,804)	53,583	0	6,683	0	0	0005
PUT OPTION MAR31SPXP@4800 BHF4WRQZ8 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	637	3,059,232	4800	0	(3,928)	0	(213,307)	^	(213,307)	34,922	0	3,928	0	0	0005
PUT OPTION MAR26NDXP@16800 BHF4WRR04	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	65	1,083,768	16800	0	0	0	(15,674)		(15,674)	23,098	0	0	0	0	0005
PUT OPTION MAR31RTYP@1500 BHF4WRR20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	146	218,535	1500	0	0	0	(14,235)		(14,235)	425	0	0	0	0	0005
PUT OPTION FEB26SPXP@4200 BHF4WRR79 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	137	575,526	4200	0	(70)	0	(4,224)	^	(4,224)	3,271	0	70	0	0	0005
PUT OPTION FEB31SPXP@5000 BHF4WRRG9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	340	1,699,150	5000	0	(2,321)	0	(125,169)	^	(125,169)	21,258	0	2,321	0	0	0005
PUT OPTION FEB26SPXP@4200 BHF4WRRH7 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	256	1,076,838	4200	0	(131)	0	(7,904)	^	(7,904)	6,120	0	131	0	0	0005
PUT OPTION FEB26SPXP@4800 BHF4WRRK0 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	171	820,176	4800	0	(171)	0	(9,524)	^	(9,524)	8,886	0	171	0	0	0005
PUT OPTION FEB31RTYP@1800 BHF4WRRL8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/21/2031	283	509,868	1800	0	0	0	(44,043)		(44,043)	1,817	0	0	0	0	0005
PUT OPTION FEB31RTYP@1700 BHF4WRRQ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/21/2031	378	641,835	1700	0	0	0	(50,569)		(50,569)	1,903	0	0	0	0	0005
PUT OPTION MAR26SPXP@5000 BHF4WRRS3 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	333	1,662,550	5000	0	(449)	0	(25,712)	^	(25,712)	22,891	0	449	0	0	0005
PUT OPTION MAR26SPXP@4800 BHF4WRW4 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	382	1,835,136	4800	0	(409)	0	(24,255)	^	(24,255)	20,008	0	409	0	0	0005
PUT OPTION MAR26SPXP@5000 BHF4WRRY0 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	10,990	54,949,900	5000	0	(14,847)	0	(849,818)	^	(849,818)	756,576	0	14,846	0	0	0005
PUT OPTION MAR26MXEAP@2200 BHF4WRS60	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	144	317,856	2200	0	0	0	(3,820)		(3,820)	2,992	0	0	0	0	0005
PUT OPTION MAR31SPXP@5200 BHF4WRS78 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	145	753,480	5200	0	(1,104)	0	(59,573)	^	(59,573)	10,210	0	1,104	0	0	0005

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PUT OPTION MAR31SPXP@5000 BHF4WRS86 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	147	735,350	5000	0	(1,010)	0	(54,579)	^	(54,579)	9,245	0	1,010	0	0		0005
PUT OPTION FEB31MXEAP@2100 BHF4WRSF0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	101	211,113	2100	0	0	0	(13,269)		(13,269)	1,569	0	0	0	0		0005
PUT OPTION MAR26NDXP@17600 BHF4WRSG8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	80	1,404,128	17600	0	0	0	(24,412)		(24,412)	36,911	0	0	0	0		0005
PUT OPTION MAR28MXEAP@2100 BHF4WRSM5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/17/2028	340	713,769	2100	0	0	0	(27,211)		(27,211)	7,363	0	0	0	0		0005
PUT OPTION MAR31SPXP@4200 BHF4WRST0 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	490	2,057,412	4200	0	(2,125)	0	(117,289)	^	(117,289)	17,040	0	2,126	0	0		0005
PUT OPTION MAR28SPXP@5200 BHF4WRSZ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	646	3,359,616	5200	0	0	0	(174,197)		(174,197)	49,585	0	0	0	0		0005
PUT OPTION MAR31SPXP@4600 BHF4WRT10 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	154	708,124	4600	0	(847)	0	(46,271)	^	(46,271)	7,309	0	848	0	0		0005
PUT OPTION FEB26MXEAP@2300 BHF4WRT28	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	100	230,276	2300	0	0	0	(3,272)		(3,272)	3,120	0	0	0	0		0005
PUT OPTION MAR31RTYP@1800 BHF4WRT36	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	133	240,138	1800	0	0	0	(20,809)		(20,809)	879	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2200 BHF4WRTA0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	686	1,509,750	2200	0	0	0	(16,624)		(16,624)	14,806	0	0	0	0		0005
PUT OPTION FEB28SPXP@5000 BHF4WRTJ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/18/2028	127	636,900	5000	0	0	0	(29,381)		(29,381)	8,142	0	0	0	0		0005
PUT OPTION FEB28MXEAP@2100 BHF4WRTK8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/18/2028	111	234,066	2100	0	0	0	(8,689)		(8,689)	2,373	0	0	0	0		0005
PUT OPTION FEB31SPXP@4400 BHF4WRTT9 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	211	928,004	4400	0	(1,025)	0	(56,104)	^	(56,104)	8,610	0	1,026	0	0		0005
PUT OPTION FEB31MXEAP@1800 BHF4WRTY8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	136	244,206	1800	0	0	0	(11,827)		(11,827)	1,629	0	0	0	0		0005
PUT OPTION MAR28RTYP@1800 BHF4WRU26	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	528	950,850	1800	0	0	0	(61,772)		(61,772)	4,772	0	0	0	0		0005
PUT OPTION FEB26SPXP@4600 BHF4WRU34 Premium at Maturity 2026-02-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/20/2026	157	721,924	4600	0	(125)	0	(7,134)	^	(7,134)	6,214	0	124	0	0		0005
PUT OPTION MAR26MXEAP@2200 BHF4WRU83	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	2,286	5,028,166	2200	0	0	0	(60,425)		(60,425)	47,338	0	0	0	0		0005

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PUT OPTION FEB31NDXP@16800 BHF4WRUA8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/21/2031	58	971,376	16800	0	0	0	(71,143)		(71,143)	17,216	0	0	0	0		0005
PUT OPTION FEB31SPXP@4800 BHF4WRUM2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	1,171	5,622,000	4800	0	(7,174)	0	(388,854)	^	(388,854)	63,760	0	7,174	0	0		0005
PUT OPTION MAR31SPXP@4400 BHF4WRUQ3 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	242	1,063,084	4400	0	(1,184)	0	(64,860)	^	(64,860)	9,959	0	1,184	0	0		0005
PUT OPTION MAR28MXEAP@2200 BHF4WRUT7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/17/2028	173	381,634	2200	0	0	0	(16,671)		(16,671)	4,583	0	0	0	0		0005
PUT OPTION MAR31MXEAP@2200 BHF4WRUU4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	153	336,974	2200	0	0	0	(23,232)		(23,232)	2,352	0	0	0	0		0005
PUT OPTION MAR28RTYP@1900 BHF4WRUV2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	235	446,595	1900	0	0	0	(33,083)		(33,083)	2,919	0	0	0	0		0005
PUT OPTION MAR31SPXP@5000 BHF4WRV41 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	800	3,997,600	5000	0	(5,491)	0	(296,712)	^	(296,712)	50,262	0	5,490	0	0		0005
PUT OPTION FEB26RTYP@1800 BHF4WRV66	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/20/2026	1,346	2,422,476	1800	0	0	0	(51,117)		(51,117)	30,386	0	0	0	0		0005
PUT OPTION MAR28SPXP@5000 BHF4WRVC3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	1,076	5,379,600	5000	0	0	0	(253,269)		(253,269)	68,980	0	0	0	0		0005
PUT OPTION MAR31SPXP@4800 BHF4WRVH2 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	2,956	14,189,664	4800	0	(18,219)	0	(989,386)	^	(989,386)	161,982	0	18,218	0	0		0005
PUT OPTION MAR31SPXP@5200 BHF4WRVJ8 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	202	1,052,688	5200	0	(1,543)	0	(83,232)	^	(83,232)	14,265	0	1,543	0	0		0005
PUT OPTION MAR28SPXP@4800 BHF4WRVN9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	1,058	5,076,048	4800	0	0	0	(217,388)		(217,388)	54,847	0	0	0	0		0005
PUT OPTION MAR31MXEAP@2100 BHF4WRVP4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	382	803,103	2100	0	0	0	(50,828)		(50,828)	4,973	0	0	0	0		0005
PUT OPTION MAR26MXEAP@2300 BHF4WRVR0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	451	1,037,484	2300	0	0	0	(16,035)		(16,035)	14,083	0	0	0	0		0005
PUT OPTION MAR26SPXP@5200 BHF4WRVS8 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	4,382	22,785,828	5200	0	(7,451)	0	(418,872)	^	(418,872)	387,393	0	7,451	0	0		0005
PUT OPTION MAR31MXEAP@1800 BHF4WRVT6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	298	536,544	1800	0	0	0	(26,230)		(26,230)	2,224	0	0	0	0		0005
PUT OPTION MAR31RTYP@1600 BHF4WRVU3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	141	225,840	1600	0	0	0	(16,259)		(16,259)	545	0	0	0	0		0005

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PUT OPTION MAR31RTYP@1700 BHF4WRVW9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	871	1,480,666	1700	0	0	0	(117,118)		(117,118)	4,541	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2100 BHF4WRW24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	118	247,527	2100	0	0	0	(15,557)		(15,557)	1,840	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4WRW40 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	409	1,880,986	4600	0	(2,237)	0	(121,858)	^	(121,858)	19,258	0	2,237	0	0		0005
PUT OPTION MAR31MXEAP@1900 BHF4WRW73	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	158	299,535	1900	0	0	0	(15,972)		(15,972)	1,415	0	0	0	0		0005
PUT OPTION MAR31SPXP@4600 BHF4WRW99 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	774	3,562,102	4600	0	(4,264)	0	(232,760)	^	(232,760)	36,770	0	4,265	0	0		0005
PUT OPTION MAR31RTYP@1800 BHF4WRWD0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	699	1,258,956	1800	0	0	0	(109,097)		(109,097)	4,608	0	0	0	0		0005
PUT OPTION FEB31SPXP@4200 BHF4WRWG3 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	843	3,539,004	4200	0	(3,627)	0	(199,811)	^	(199,811)	28,982	0	3,626	0	0		0005
PUT OPTION FEB28SPXP@4800 BHF4WRWR9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/18/2028	135	649,056	4800	0	0	0	(27,160)		(27,160)	7,012	0	0	0	0		0005
PUT OPTION MAR31SPXP@4200 BHF4WRWT5 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	1,970	8,272,740	4200	0	(8,546)	0	(471,616)	^	(471,616)	68,520	0	8,547	0	0		0005
PUT OPTION MAR31RTYP@1900 BHF4WRWX6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	119	226,081	1900	0	0	0	(21,382)		(21,382)	964	0	0	0	0		0005
PUT OPTION MAR31MXEAP@2300 BHF4WRX49	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	101	231,656	2300	0	0	0	(17,360)		(17,360)	1,837	0	0	0	0		0005
PUT OPTION MAR28SPXP@4600 BHF4WRXJ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	256	1,177,738	4600	0	0	0	(45,766)		(45,766)	10,551	0	0	0	0		0005
PUT OPTION FEB31RTYP@1500 BHF4WRY97	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/21/2031	232	347,805	1500	0	0	0	(22,531)		(22,531)	637	0	0	0	0		0005
PUT OPTION MAR28RTYP@1700 BHF4WRYA4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	457	777,206	1700	0	0	0	(44,069)		(44,069)	2,833	0	0	0	0		0005
PUT OPTION MAR31RTYP@1500 BHF4WRYB2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	483	725,025	1500	0	0	0	(47,227)		(47,227)	1,408	0	0	0	0		0005
PUT OPTION MAR31SPXP@4000 BHF4WRZ21 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	153	613,200	4000	0	(586)	0	(32,584)	^	(32,584)	4,456	0	586	0	0		0005

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PUT OPTION MAR26SPXP@4800 BHF4WRZR6 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	157	755,136	4800	0	(169)	0	(9,981)	^	(9,981)	8,233	0	168	0	0		0005
PUT OPTION FEB31SPXP@5000 BHF4WRZT2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	120	600,600	5000	0	(820)	0	(44,244)	^	(44,244)	7,514	0	820	0	0		0005
PUT OPTION FEB31SPXP@4200 BHF4WS068 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	229	959,742	4200	0	(984)	0	(54,188)	^	(54,188)	7,860	0	983	0	0		0005
PUT OPTION MAR31SPXP@4800 BHF4WS0H4 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	290	1,392,144	4800	0	(1,787)	0	(97,068)	^	(97,068)	15,892	0	1,787	0	0		0005
PUT OPTION MAR31SPXP@4800 BHF4WS0P6 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	592	2,841,120	4800	0	(3,647)	0	(198,099)	^	(198,099)	32,432	0	3,648	0	0		0005
PUT OPTION MAR26SPXP@4200 BHF4WS0W1 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	148	621,138	4200	0	(81)	0	(5,283)	^	(5,283)	3,491	0	81	0	0		0005
PUT OPTION MAR26SPXP@4600 BHF4WS0X9 Premium at Maturity 2026-03-23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2025	03/20/2026	168	773,444	4600	0	(143)	0	(8,760)	^	(8,760)	6,714	0	143	0	0		0005
PUT OPTION FEB31SPXP@4800 BHF4WS0Y7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	199	957,312	4800	0	(1,222)	0	(66,215)	^	(66,215)	10,857	0	1,222	0	0		0005
PUT OPTION MAR26RTYP@1600 BHF4WS118	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2026	114	182,848	1600	0	0	0	(2,626)		(2,626)	1,237	0	0	0	0		0005
PUT OPTION FEB26RTYP@1500 BHF4X8XQ1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	02/20/2026	102	153,195	1500	0	0	0	(1,466)		(1,466)	745	0	0	0	0		0005
PUT OPTION MAR26RTYP@1700 BHF4X8XV0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	334	568,514	1700	0	0	0	(10,437)		(10,437)	4,398	0	0	0	0		0005
PUT OPTION MAR26RTYP@1600 BHF4X8XW8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	292	467,040	1600	0	0	0	(6,708)		(6,708)	2,694	0	0	0	0		0005
PUT OPTION MAR26SPXP@4400 BHF4X8XX6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	317	1,394,888	4400	0	0	0	(13,522)		(13,522)	8,143	0	0	0	0		0005
PUT OPTION MAR26SPXP@4200 BHF4X8XZ1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	865	3,632,622	4200	0	0	0	(30,934)		(30,934)	16,843	0	0	0	0		0005
PUT OPTION APR26RTYP@1800 BHF4X8Y15	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	04/17/2026	121	217,008	1800	0	0	0	(5,603)		(5,603)	2,238	0	0	0	0		0005
PUT OPTION MAR26RTYP@1800 BHF4X8Y23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	3,166	5,698,314	1800	0	0	0	(134,520)		(134,520)	59,191	0	0	0	0		0005

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PUT OPTION FEB31SPXP@4800 BHF4X8Y64 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2025	02/21/2031	181	867,456	4800	0	(1,040)	0	(59,957)	^	(59,957)	5,640	0	1,040	0	0		0005
PUT OPTION MAR28SPXP@5200 BHF4X8YA5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	520	2,701,452	5200	0	0	0	(140,072)		(140,072)	26,681	0	0	0	0		0005
PUT OPTION MAR26NDXP@16800 BHF4X8YC1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	51	862,344	16800	0	0	0	(12,472)		(12,472)	14,002	0	0	0	0		0005
PUT OPTION MAR28RTYP@1900 BHF4X8YD9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/17/2028	326	618,925	1900	0	0	0	(45,849)		(45,849)	2,739	0	0	0	0		0005
PUT OPTION MAR26RTYP@1900 BHF4X8YF4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	4,434	8,425,056	1900	0	0	0	(255,838)		(255,838)	116,682	0	0	0	0		0005
PUT OPTION MAR26SPXP@4800 BHF4X8YH0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	2,918	14,006,256	4800	0	0	0	(185,389)		(185,389)	125,812	0	0	0	0		0005
PUT OPTION MAR28MXEAP@2200 BHF4X8YJ6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	206	452,408	2200	0	0	0	(19,762)		(19,762)	5,655	0	0	0	0		0005
PUT OPTION MAR26MXEAP@2200 BHF4X8YQ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	1,495	3,289,880	2200	0	0	0	(39,535)		(39,535)	44,925	0	0	0	0		0005
PUT OPTION MAR26MXEAP@2100 BHF4X8YR8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	205	430,584	2100	0	0	0	(4,041)		(4,041)	4,515	0	0	0	0		0005
PUT OPTION MAR26RTYP@1500 BHF4X8YS6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	197	295,605	1500	0	0	0	(3,306)		(3,306)	1,359	0	0	0	0		0005
PUT OPTION APR26RTYP@1900 BHF4X8YT4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	04/17/2026	289	549,480	1900	0	0	0	(18,055)		(18,055)	7,464	0	0	0	0		0005
PUT OPTION MAR28RTYP@1800 BHF4X8YU1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/17/2028	809	1,457,046	1800	0	0	0	(94,656)		(94,656)	4,495	0	0	0	0		0005
PUT OPTION FEB26SPXP@5000 BHF4X8Z14	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	02/20/2026	224	1,121,450	5000	0	0	0	(15,385)		(15,385)	12,564	0	0	0	0		0005
PUT OPTION MAR26SPXP@5200 BHF4X8Z22	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	9,223	47,957,624	5200	0	0	0	(882,936)		(882,936)	672,551	0	0	0	0		0005
PUT OPTION MAR26SPXP@5000 BHF4X8Z63	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	9,014	45,071,100	5000	0	0	0	(698,072)		(698,072)	509,022	0	0	0	0		0005
PUT OPTION MAR28MXEAP@2100 BHF4X8ZD8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	526	1,103,823	2100	0	0	0	(42,081)		(42,081)	12,058	0	0	0	0		0005
PUT OPTION MAR31SPXP@5000 BHF4X8ZK2 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	1,041	5,207,300	5000	0	(6,810)	0	(386,286)	^	(386,286)	44,087	0	6,810	0	0		0005
PUT OPTION MAR31SPXP@5200 BHF4X8ZL0 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	603	3,133,728	5200	0	(4,400)	0	(247,652)	^	(247,652)	30,380	0	4,399	0	0		0005

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PUT OPTION MAR28SPXP@5000 BHF4X8ZM8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	741	3,704,100	5000	0	0	0	(174,386)		(174,386)	30,190	0	0	0	0		0005
PUT OPTION MAR31RTYP@1900 BHF4X8ZS5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	600	1,139,791	1900	0	0	0	(107,798)		(107,798)	(57)	0	0	0	0		0005
PUT OPTION MAR31MXEAP@2200 BHF4X9028	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	383	842,864	2200	0	0	0	(58,112)		(58,112)	5,456	0	0	0	0		0005
PUT OPTION MAR31MXEAP@2100 BHF4X9036	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	403	846,174	2100	0	0	0	(53,554)		(53,554)	5,335	0	0	0	0		0005
PUT OPTION MAR31RTYP@1800 BHF4X9093	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	821	1,477,782	1800	0	0	0	(128,059)		(128,059)	(453)	0	0	0	0		0005
PUT OPTION MAR31SPXP@4400 BHF4X90B8 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	918	4,037,660	4400	0	(4,207)	0	(246,169)	^	(246,169)	19,737	0	4,207	0	0		0005
PUT OPTION MAR26NDXP@17600 BHF4X90E2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	99	1,741,168	17600	0	0	0	(30,273)		(30,273)	35,368	0	0	0	0		0005
PUT OPTION MAR31RTYP@1600 BHF4X90H5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	416	666,304	1600	0	0	0	(47,969)		(47,969)	(508)	0	0	0	0		0005
PUT OPTION MAR31RTYP@1700 BHF4X90K8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	365	620,857	1700	0	0	0	(49,108)		(49,108)	(323)	0	0	0	0		0005
PUT OPTION MAR31MXEAP@1800 BHF4X90P7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	109	195,498	1800	0	0	0	(9,557)		(9,557)	1,103	0	0	0	0		0005
PUT OPTION MAR31MXEAP@1900 BHF4X90R3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	244	464,208	1900	0	0	0	(24,755)		(24,755)	2,670	0	0	0	0		0005
PUT OPTION MAR31NDXP@14800 BHF4X9101	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	62	912,124	14800	0	0	0	(55,634)		(55,634)	6,522	0	0	0	0		0005
PUT OPTION APR28SPXP@4800 BHF4X9176	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	04/21/2028	229	1,097,040	4800	0	0	0	(48,290)		(48,290)	6,971	0	0	0	0		0005
PUT OPTION MAR28MXEAP@2300 BHF4X91C5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	169	387,803	2300	0	0	0	(19,365)		(19,365)	5,580	0	0	0	0		0005
PUT OPTION MAR26MXEAP@2300 BHF4X91D3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	1,229	2,827,505	2300	0	0	0	(43,703)		(43,703)	50,724	0	0	0	0		0005
PUT OPTION MAR31NDXP@17600 BHF4X91J0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	63	1,100,880	17600	0	0	0	(86,813)		(86,813)	11,153	0	0	0	0		0005
PUT OPTION MAR31NDXP@16800 BHF4X91L5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	103	1,732,416	16800	0	0	0	(127,408)		(127,408)	15,921	0	0	0	0		0005
PUT OPTION APR26SPXP@5000 BHF4X91N1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	04/17/2026	311	1,557,300	5000	0	0	0	(26,597)		(26,597)	17,294	0	0	0	0		0005

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PUT OPTION APR26SPXP@5200 BHF4X91R2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	04/17/2026	606	3,152,604	5200	0	0	0	(63,618)		(63,618)	43,564	0	0	0	0		0005
PUT OPTION MAR31MXEAP@2300 BHF4X91U5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	334	767,510	2300	0	0	0	(57,518)		(57,518)	5,492	0	0	0	0		0005
PUT OPTION FEB31SPXP@4200 BHF4X9218 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/27/2025	02/21/2031	236	990,486	4200	0	(935)	0	(55,874)	^	(55,874)	3,143	0	935	0	0		0005
PUT OPTION MAR31SPXP@4200 BHF4X9226 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	3,597	15,107,484	4200	0	(14,521)	0	(860,586)	^	(860,586)	57,139	0	14,521	0	0		0005
PUT OPTION MAR31SPXP@4800 BHF4X9267 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	3,381	16,227,888	4800	0	(19,713)	0	(1,130,814)	^	(1,130,814)	114,971	0	19,712	0	0		0005
PUT OPTION MAR28SPXP@4800 BHF4X92A8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	2,161	10,372,416	4800	0	0	0	(444,212)		(444,212)	66,910	0	0	0	0		0005
PUT OPTION MAR28RTYP@1700 BHF4X92P5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/17/2028	529	899,691	1700	0	0	0	(51,015)		(51,015)	1,765	0	0	0	0		0005
PUT OPTION MAR31RTYP@1500 BHF4X92X8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	558	836,940	1500	0	0	0	(54,516)		(54,516)	(673)	0	0	0	0		0005
PUT OPTION MAR31SPXP@5000 BHF4X9515 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	419	2,096,750	5000	0	(2,742)	0	(155,539)	^	(155,539)	17,752	0	2,742	0	0		0005
PUT OPTION MAR31SPXP@5200 BHF4X9531 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	183	950,300	5200	0	(1,334)	0	(75,100)	^	(75,100)	9,213	0	1,334	0	0		0005
PUT OPTION MAR31RTYP@1900 BHF4X9572	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	195	369,588	1900	0	0	0	(34,954)		(34,954)	(19)	0	0	0	0		0005
PUT OPTION MAR31RTYP@1800 BHF4X95B3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	193	347,400	1800	0	0	0	(30,105)		(30,105)	(106)	0	0	0	0		0005
PUT OPTION MAR31SPXP@4400 BHF4X95D9 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	316	1,391,808	4400	0	(1,450)	0	(84,855)	^	(84,855)	6,803	0	1,450	0	0		0005
PUT OPTION MAR31RTYP@1600 BHF4X95E7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	128	205,088	1600	0	0	0	(14,765)		(14,765)	(157)	0	0	0	0		0005
PUT OPTION MAR31MXEAP@1900 BHF4X95H0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	127	241,661	1900	0	0	0	(12,887)		(12,887)	1,382	0	0	0	0		0005
PUT OPTION MAR31SPXP@4800 BHF4X9606 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	1,162	5,575,872	4800	0	(6,776)	0	(388,549)	^	(388,549)	39,725	0	6,777	0	0		0005

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PUT OPTION MAR31SPXP@4200 BHF4X9622 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	838	3,521,196	4200	0	(3,384)	0	(200,582)	^	(200,582)	13,317	0	3,385	0	0		0005
PUT OPTION MAR26RTYP@1700 BHF4X9697	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	157	266,866	1700	0	0	0	(4,899)		(4,899)	2,074	0	0	0	0		0005
PUT OPTION MAR26SPXP@4800 BHF4X96D8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	360	1,727,184	4800	0	0	0	(22,861)		(22,861)	15,479	0	0	0	0		0005
PUT OPTION MAR26SPXP@5000 BHF4X96E6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	375	1,877,050	5000	0	0	0	(29,072)		(29,072)	21,203	0	0	0	0		0005
PUT OPTION MAR31SPXP@4800 BHF4X96M8 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	167	801,504	4800	0	(974)	0	(55,852)	^	(55,852)	5,678	0	974	0	0		0005
PUT OPTION MAR26RTYP@1800 BHF4X96T3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	130	234,198	1800	0	0	0	(5,529)		(5,529)	2,432	0	0	0	0		0005
PUT OPTION MAR26SPXP@5000 BHF4X96V8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	199	996,200	5000	0	0	0	(15,429)		(15,429)	11,251	0	0	0	0		0005
PUT OPTION MAR26SPXP@5200 BHF4X96W6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	153	796,484	5200	0	0	0	(14,664)		(14,664)	11,170	0	0	0	0		0005
PUT OPTION MAR31RTYP@1600 BHF4X9713	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	101	161,200	1600	0	0	0	(11,605)		(11,605)	(123)	0	0	0	0		0005
PUT OPTION MAR31SPXP@4400 BHF4X9747 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	166	730,004	4400	0	(760)	0	(44,506)	^	(44,506)	3,543	0	760	0	0		0005
PUT OPTION FEB26SPXP@5000 BHF4X9754	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	02/20/2026	122	609,000	5000	0	0	0	(8,355)		(8,355)	6,822	0	0	0	0		0005
PUT OPTION FEB31RTYP@1600 BHF4X9788	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	02/21/2031	107	170,464	1600	0	0	0	(12,215)		(12,215)	(149)	0	0	0	0		0005
PUT OPTION MAR31NDXP@17600 BHF4X97C9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	62	1,085,920	17600	0	0	0	(85,629)		(85,629)	11,001	0	0	0	0		0005
PUT OPTION FEB31RTYP@1500 BHF4X97H8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	02/21/2031	102	152,805	1500	0	0	0	(9,899)		(9,899)	(137)	0	0	0	0		0005
PUT OPTION MAR31RTYP@1500 BHF4X97J4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	111	166,620	1500	0	0	0	(10,853)		(10,853)	(134)	0	0	0	0		0005
PUT OPTION MAR26RTYP@1800 BHF4X97S4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/20/2026	168	302,598	1800	0	0	0	(7,143)		(7,143)	3,144	0	0	0	0		0005
PUT OPTION MAR26MXEAP@2100 BHF4X97T2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	154	322,434	2100	0	0	0	(3,026)		(3,026)	3,380	0	0	0	0		0005

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PUT OPTION FEB31SPXP@4800 BHF4X97V7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2025	02/21/2031	122	586,224	4800	0	(702)	0	(40,520)	^	(40,520)	3,811	0	703	0	0		0005
PUT OPTION MAR26SPXP@5200 BHF4X97Z8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/20/2026	448	2,327,312	5200	0	0	0	(42,848)		(42,848)	32,637	0	0	0	0		0005
PUT OPTION MAR31SPXP@4200 BHF4X9804 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	146	614,166	4200	0	(590)	0	(34,986)	^	(34,986)	2,323	0	590	0	0		0005
PUT OPTION MAR31SPXP@5000 BHF4X9838 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	134	670,250	5000	0	(877)	0	(49,719)	^	(49,719)	5,675	0	876	0	0		0005
PUT OPTION MAR31NDXP@17600 BHF4X9853	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	55	970,112	17600	0	0	0	(76,495)		(76,495)	9,828	0	0	0	0		0005
PUT OPTION MAR31MXEAP@2100 BHF4X9861	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	118	247,674	2100	0	0	0	(15,675)		(15,675)	1,564	0	0	0	0		0005
PUT OPTION MAR31SPXP@4200 BHF4X9879 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	381	1,600,242	4200	0	(1,538)	0	(91,157)	^	(91,157)	6,053	0	1,538	0	0		0005
PUT OPTION MAR31SPXP@4800 BHF4X9887 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	706	3,387,312	4800	0	(4,117)	0	(236,040)	^	(236,040)	24,133	0	4,117	0	0		0005
PUT OPTION SEP30SPXP@5000 09/20/2030 5000. PUT BHF4YDCS8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	09/20/2030	154	772,150	5000	0	(80,893)	0	(54,064)		(54,064)	26,829	0	0	0	0		0005
PUT OPTION OCT30SPXP@4800 10/18/2030 4800. PUT BHF4YDD16	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	365	1,752,528	4800	0	(172,196)	0	(115,759)		(115,759)	56,437	0	0	0	0		0005
PUT OPTION OCT30SPXP@5000 10/18/2030 5000. PUT BHF4YDD65	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	530	2,647,950	5000	0	(278,186)	0	(186,724)		(186,724)	91,462	0	0	0	0		0005
PUT OPTION NOV30SPXP@4200 11/15/2030 4200. PUT BHF4YDDC2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	11/15/2030	126	530,628	4200	0	(42,167)	0	(28,664)		(28,664)	13,503	0	0	0	0		0005
PUT OPTION NOV30SPXP@4400 11/15/2030 4400. PUT BHF4YDDG3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	11/15/2030	174	764,016	4400	0	(65,466)	0	(44,270)		(44,270)	21,196	0	0	0	0		0005
PUT OPTION NOV30MXEAP@1800 11/15/2030 1800. PUT BHF4YDDS7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	11/15/2030	101	182,142	1800	0	(12,971)	0	(8,516)		(8,516)	4,455	0	0	0	0		0005

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PUT OPTION DEC30SPXP@4400 12/20/2030 4400. PUT BHF4YDDW8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	275	1,210,352	4400	0	(104,346)	0	(70,849)		(70,849)	33,497	0	0	0	0		0005
PUT OPTION DEC30SPXP@4600 12/20/2030 4600. PUT BHF4YDDY4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	210	965,954	4600	0	(89,202)	0	(60,666)		(60,666)	28,536	0	0	0	0		0005
PUT OPTION DEC30SPXP@5000 12/20/2030 5000. PUT BHF4YDE23	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	132	657,750	5000	0	(69,443)	0	(47,083)		(47,083)	22,360	0	0	0	0		0005
PUT OPTION DEC30SPXP@5200 12/20/2030 5200. PUT BHF4YDE72	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	187	970,476	5200	0	(109,180)	0	(74,139)		(74,139)	35,041	0	0	0	0		0005
PUT OPTION SEP30SPXP@4200 09/20/2030 4200. PUT BHF4YDE98	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	09/20/2030	139	582,540	4200	0	(45,878)	0	(30,898)		(30,898)	14,980	0	0	0	0		0005
PUT OPTION DEC27SPXP@5200 12/17/2027 5200. PUT BHF4YDEA5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/17/2027	125	650,884	5200	0	(61,651)	0	(31,742)		(31,742)	29,909	0	0	0	0		0005
PUT OPTION SEP30SPXP@4400 09/20/2030 4400. PUT BHF4YDEB3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	09/20/2030	143	630,696	4400	0	(53,444)	0	(35,920)		(35,920)	17,524	0	0	0	0		0005
PUT OPTION OCT25SPXP@5200 10/17/2025 5200. PUT BHF4YDED9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/17/2025	168	872,820	5200	0	(54,969)	0	(5,740)		(5,740)	49,229	0	0	0	0		0005
PUT OPTION OCT25RTYP@2000 10/17/2025 2000. PUT BHF4YDEH0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/17/2025	160	320,360	2000	0	(36,297)	0	(6,282)		(6,282)	30,015	0	0	0	0		0005
PUT OPTION FEB26RTYP@1900 02/20/2026 1900. PUT BHF4YDEJ6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/20/2026	130	247,817	1900	0	(24,987)	0	(6,837)		(6,837)	18,150	0	0	0	0		0005
PUT OPTION MAR26RTYP@1900 03/20/2026 1900. PUT BHF4YDEN7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	134	253,650	1900	0	(26,156)	0	(7,703)		(7,703)	18,453	0	0	0	0		0005
PUT OPTION OCT25MXEAP@2100 10/17/2025 2100. PUT BHF4YDEP2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/17/2025	111	233,436	2100	0	(8,655)	0	(738)		(738)	7,917	0	0	0	0		0005
PUT OPTION OCT25MXEAP@2200 10/17/2025 2200. PUT BHF4YDEQ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/17/2025	109	239,712	2200	0	(11,389)	0	(1,059)		(1,059)	10,330	0	0	0	0		0005
PUT OPTION MAR26SPXP@4800 03/20/2026 4800. PUT BHF4YDET4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	132	635,856	4800	0	(34,796)	0	(8,390)	^	(8,390)	26,224	0	182	0	0		0005

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PUT OPTION JAN31SPXP@5200 01/17/2031 5200. PUT BHF4YDEY3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	167	870,480	5200	0	(97,994)	0	(66,991)		(66,991)	31,003	0	0	0	0		0005
PUT OPTION OCT30RTYP@1900 10/18/2030 1900. PUT BHF4YDF14	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	146	276,735	1900	0	(37,117)	0	(25,809)		(25,809)	11,308	0	0	0	0		0005
PUT OPTION OCT30SPXP@4200 10/18/2030 4200. PUT BHF4YDF55	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	281	1,179,780	4200	0	(93,279)	0	(63,160)		(63,160)	30,119	0	0	0	0		0005
PUT OPTION OCT30SPXP@4400 10/18/2030 4400. PUT BHF4YDF71	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	645	2,839,936	4400	0	(241,814)	0	(163,168)		(163,168)	78,646	0	0	0	0		0005
PUT OPTION OCT30RTYP@1600 10/18/2030 1600. PUT BHF4YDFB2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	108	173,328	1600	0	(17,981)	0	(12,151)		(12,151)	5,830	0	0	0	0		0005
PUT OPTION OCT30RTYP@1700 10/18/2030 1700. PUT BHF4YDFJ5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	122	207,536	1700	0	(23,540)	0	(16,054)		(16,054)	7,486	0	0	0	0		0005
PUT OPTION NOV25MXEAP@2100 11/21/2025 2100. PUT BHF4YDFK2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	11/21/2025	107	225,162	2100	0	(8,947)	0	(1,151)		(1,151)	7,796	0	0	0	0		0005
PUT OPTION NOV25RTYP@2000 11/21/2025 2000. PUT BHF4YDFM8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	11/21/2025	109	217,180	2000	0	(25,222)	0	(5,392)		(5,392)	19,830	0	0	0	0		0005
PUT OPTION NOV30NDXP@18400 11/15/2030 18400 PUT BHF4YDFN6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	11/15/2030	45	832,416	18400	0	(103,540)	0	(69,150)		(69,150)	34,390	0	0	0	0		0005
PUT OPTION MAR31SPXP@4600 03/21/2031 4600. PUT BHF4YDFP1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	367	1,687,556	4600	0	(163,944)	0	(110,598)	^	(110,598)	52,501	0	845	0	0		0005
PUT OPTION MAR31RTYP@1600 03/21/2031 1600. PUT BHF4YDFQ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	116	185,712	1600	0	(19,437)	0	(13,370)		(13,370)	6,067	0	0	0	0		0005
PUT OPTION MAR31RTYP@1800 03/21/2031 1800. PUT BHF4YDFR7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	165	297,396	1800	0	(36,807)	0	(25,771)		(25,771)	11,036	0	0	0	0		0005
PUT OPTION FEB31SPXP@4200 02/21/2031 4200. PUT BHF4YDFW6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	149	626,388	4200	0	(50,503)	0	(34,980)		(34,980)	15,523	0	0	0	0		0005
PUT OPTION MAR31RTYP@1700 03/21/2031 1700. PUT BHF4YDFX4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	170	288,626	1700	0	(32,891)	0	(22,830)		(22,830)	10,061	0	0	0	0		0005

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PUT OPTION MAR31SPXP@4200 03/21/2031 4200. PUT BHF4YDG05	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	1,981	8,320,830	4200	0	(700,031)	0	(475,776)	^	(475,776)	220,648	0	3,607	0	0		0005
PUT OPTION MAR31SPXP@4800 03/21/2031 4800. PUT BHF4YDG13	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	1,142	5,482,608	4800	0	(569,490)	0	(383,404)	^	(383,404)	183,152	0	2,934	0	0		0005
PUT OPTION MAR28SPXP@4800 03/17/2028 4800. PUT BHF4YDG47	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/17/2028	185	888,336	4800	0	(71,414)	0	(38,044)		(38,044)	33,370	0	0	0	0		0005
PUT OPTION MAR26SPXP@4600 03/20/2026 4600. PUT BHF4YDG54	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	127	586,362	4600	0	(27,730)	0	(6,629)	^	(6,629)	20,956	0	145	0	0		0005
PUT OPTION MAR26RTYP@1800 03/20/2026 1800. PUT BHF4YDG96	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	116	209,484	1800	0	(17,833)	0	(4,945)		(4,945)	12,888	0	0	0	0		0005
PUT OPTION JAN26RTYP@1900 01/16/2026 1900. PUT BHF4YDGA3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/16/2026	102	194,465	1900	0	(19,258)	0	(4,650)		(4,650)	14,608	0	0	0	0		0005
PUT OPTION MAR31NDXP@14800 03/21/2031 14800 PUT BHF4YDGB1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	03/21/2031	61	902,060	14800	0	(81,598)	0	(55,022)		(55,022)	26,576	0	0	0	0		0005
PUT OPTION APR31SPXP@4400 04/18/2031 4400. PUT BHF4YDGJ4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	326	1,435,720	4400	0	(126,507)	0	(88,599)	^	(88,599)	37,251	0	657	0	0		0005
PUT OPTION JAN26SPXP@5400 01/16/2026 5400. PUT BHF4YDGM7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/16/2026	135	730,188	5400	0	(58,971)	0	(12,468)		(12,468)	46,503	0	0	0	0		0005
PUT OPTION JAN26RTYP@2000 01/16/2026 2000. PUT BHF4YDG08	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/16/2026	115	230,660	2000	0	(27,764)	0	(7,407)		(7,407)	20,357	0	0	0	0		0005
PUT OPTION APR31SPXP@4600 04/18/2031 4600. PUT BHF4YDGU9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	219	1,008,734	4600	0	(95,397)	0	(66,634)	^	(66,634)	28,268	0	495	0	0		0005
PUT OPTION JAN31SPXP@4400 01/17/2031 4400. PUT BHF4YDGV7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	276	1,216,292	4400	0	(104,963)	0	(71,886)		(71,886)	33,077	0	0	0	0		0005
PUT OPTION JAN31SPXP@4600 01/17/2031 4600. PUT BHF4YDGW5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	264	1,214,446	4600	0	(112,358)	0	(76,967)		(76,967)	35,391	0	0	0	0		0005
PUT OPTION JAN31SPXP@5000 01/17/2031 5000. PUT BHF4YDGY1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	192	958,550	5000	0	(101,311)	0	(69,165)		(69,165)	32,146	0	0	0	0		0005

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PUT OPTION JAN31SPXP@5400 01/17/2031 5400. PUT BHF4YDH04	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	177	956,502	5400	0	(114,513)	0	(78,285)		(78,285)	36,228	0	0	0	0		0005
PUT OPTION JAN31NDXP@16000 01/17/2031 16000 PUT BHF4YDH95	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	01/17/2031	47	755,520	16000	0	(76,208)	0	(51,021)		(51,021)	25,187	0	0	0	0		0005
PUT OPTION FEB31SPXP@5200 02/21/2031 5200. PUT BHF4YDHA2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	229	1,189,136	5200	0	(134,214)	0	(92,323)		(92,323)	41,891	0	0	0	0		0005
PUT OPTION FEB31SPXP@5400 02/21/2031 5400. PUT BHF4YDHC8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	133	718,956	5400	0	(86,076)	0	(59,323)		(59,323)	26,753	0	0	0	0		0005
PUT OPTION FEB31SPXP@4400 02/21/2031 4400. PUT BHF4YDHD6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	255	1,122,616	4400	0	(97,406)	0	(67,124)		(67,124)	30,282	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 02/21/2031 4600. PUT BHF4YDHG9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	327	1,505,672	4600	0	(139,802)	0	(96,468)		(96,468)	43,334	0	0	0	0		0005
PUT OPTION FEB31RTYP@1900 02/21/2031 1900. PUT BHF4YDHL8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	131	248,596	1900	0	(33,255)	0	(23,452)		(23,452)	9,803	0	0	0	0		0005
PUT OPTION MAR26SPXP@4600 03/20/2026 4600. PUT BHF4YDHN4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	180	826,482	4600	0	(39,084)	0	(9,343)	^	(9,343)	29,537	0	204	0	0		0005
PUT OPTION FEB31SPXP@5000 02/21/2031 5000. PUT BHF4YDHP9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	152	761,400	5000	0	(80,726)	0	(55,465)		(55,465)	25,261	0	0	0	0		0005
PUT OPTION FEB31RTYP@1700 02/21/2031 1700. PUT BHF4YDHQ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	127	215,458	1700	0	(24,498)	0	(16,976)		(16,976)	7,522	0	0	0	0		0005
PUT OPTION MAR26RTYP@1800 03/20/2026 1800. PUT BHF4YDHS3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	153	276,066	1800	0	(23,500)	0	(6,517)		(6,517)	16,983	0	0	0	0		0005
PUT OPTION FEB31SPXP@4800 02/21/2031 4800. PUT BHF4YDHY0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	141	676,080	4800	0	(67,138)	0	(46,243)		(46,243)	20,895	0	0	0	0		0005
PUT OPTION APR26SPXP@4600 04/17/2026 4600. PUT BHF4YDJ02	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	299	1,373,744	4600	0	(67,934)	0	(17,340)		(17,340)	50,594	0	0	0	0		0005
PUT OPTION MAR26RTYP@1900 03/20/2026 1900. PUT BHF4YDJ10	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	143	272,384	1900	0	(27,972)	0	(8,271)		(8,271)	19,701	0	0	0	0		0005

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PUT OPTION APR26SPXP@4800 04/17/2026 4800. PUT BHF4YDJ44	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	239	1,147,008	4800	0	(65,288)	0	(16,823)		(16,823)	48,465	0	0	0	0		0005
PUT OPTION MAR26SPXP@5000 03/20/2026 5000. PUT BHF4YDJG9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/11/2025	03/20/2026	174	868,450	5000	0	(54,910)	0	(13,408)	^	(13,408)	41,215	0	287	0	0		0005
PUT OPTION MAR26SPXP@5200 03/20/2026 5200. PUT BHF4YDJA0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/11/2025	03/20/2026	163	847,548	5200	0	(61,747)	0	(15,556)	^	(15,556)	45,868	0	323	0	0		0005
PUT OPTION MAR31SPXP@5000 03/21/2031 5000. PUT BHF4YDJC6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	235	1,174,250	5000	0	(129,923)	0	(87,407)	^	(87,407)	41,847	0	669	0	0		0005
PUT OPTION MAR31SPXP@5200 03/21/2031 5200. PUT BHF4YDJD4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	210	1,090,544	5200	0	(128,066)	0	(86,468)	^	(86,468)	40,938	0	660	0	0		0005
PUT OPTION MAR31SPXP@4400 03/21/2031 4400. PUT BHF4YDJF9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	157	691,988	4400	0	(62,655)	0	(42,346)	^	(42,346)	19,986	0	323	0	0		0005
PUT OPTION MAR31SPXP@5000 03/21/2031 5000. PUT BHF4YDJH5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	413	2,064,900	5000	0	(228,470)	0	(153,705)	^	(153,705)	73,588	0	1,177	0	0		0005
PUT OPTION MAR31SPXP@5200 03/21/2031 5200. PUT BHF4YDJN2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	191	995,592	5200	0	(116,917)	0	(78,940)	^	(78,940)	37,375	0	602	0	0		0005
PUT OPTION MAR31MXEAP@2200 03/21/2031 2200. PUT BHF4YDJS1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	104	229,284	2200	0	(22,393)	0	(15,807)		(15,807)	6,586	0	0	0	0		0005
PUT OPTION MAR31RTYP@1800 03/21/2031 1800. PUT BHF4YDJU6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	169	304,380	1800	0	(37,695)	0	(26,377)		(26,377)	11,318	0	0	0	0		0005
PUT OPTION MAR31SPXP@4400 03/21/2031 4400. PUT BHF4YDJV4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	840	3,695,428	4400	0	(334,595)	0	(226,138)	^	(226,138)	106,733	0	1,724	0	0		0005
PUT OPTION MAR31SPXP@4400 03/21/2031 4400. PUT BHF4YDJW2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	262	1,150,732	4400	0	(104,190)	0	(70,417)	^	(70,417)	33,236	0	537	0	0		0005
PUT OPTION MAR31MXEAP@2100 03/21/2031 2100. PUT BHF4YDJX0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	151	317,667	2100	0	(28,716)	0	(20,105)		(20,105)	8,611	0	0	0	0		0005
PUT OPTION MAR31MXEAP@1800 03/21/2031 1800. PUT BHF4YDJY8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	145	260,100	1800	0	(18,668)	0	(12,716)		(12,716)	5,952	0	0	0	0		0005

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PUT OPTION MAR31SPXP@4600 03/21/2031 4600. PUT BHF4YDK00	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	158	724,500	4600	0	(70,384)	0	(47,482)	^	(47,482)	22,539	0	363	0	0		0005
PUT OPTION MAR31NDXP@18400 03/21/2031 18400 PUT BHF4YDK42	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	03/21/2031	62	1,147,792	18400	0	(142,705)	0	(96,792)		(96,792)	45,913	0	0	0	0		0005
PUT OPTION MAR31NDXP@17600 03/21/2031 17600 PUT BHF4YDK59	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	03/21/2031	50	872,784	17600	0	(101,669)	0	(68,830)		(68,830)	32,839	0	0	0	0		0005
PUT OPTION MAR31SPXP@4200 03/21/2031 4200. PUT BHF4YDK83	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	317	1,329,720	4200	0	(111,869)	0	(76,032)	^	(76,032)	35,261	0	576	0	0		0005
PUT OPTION MAR31NDXP@16800 03/21/2031 16800 PUT BHF4YDKA8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	03/21/2031	55	926,016	16800	0	(100,755)	0	(68,104)		(68,104)	32,651	0	0	0	0		0005
PUT OPTION MAR31NDXP@16800 03/21/2031 16800 PUT BHF4YDKB6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	03/21/2031	67	1,122,912	16800	0	(122,186)	0	(82,590)		(82,590)	39,596	0	0	0	0		0005
PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT BHF4YDKE0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	283	1,357,920	4800	0	(137,419)	0	(95,660)	^	(95,660)	41,046	0	713	0	0		0005
PUT OPTION APR31SPXP@5000 04/18/2031 5000. PUT BHF4YDKG5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	168	839,550	5000	0	(90,631)	0	(62,924)	^	(62,924)	27,237	0	470	0	0		0005
PUT OPTION MAR31RTYP@1500 03/21/2031 1500. PUT BHF4YDKK6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	144	215,790	1500	0	(20,600)	0	(14,056)		(14,056)	6,544	0	0	0	0		0005
PUT OPTION APR31SPXP@4200 04/18/2031 4200. PUT BHF4YDKL4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	144	604,716	4200	0	(49,499)	0	(34,886)	^	(34,886)	14,356	0	257	0	0		0005
PUT OPTION MAR31SPXP@4000 03/21/2031 4000. PUT BHF4YDKT7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	237	948,600	4000	0	(73,965)	0	(50,559)	^	(50,559)	23,025	0	381	0	0		0005
PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT BHF4YDKV2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	443	2,124,960	4800	0	(215,044)	0	(149,697)	^	(149,697)	64,231	0	1,116	0	0		0005
PUT OPTION APR31SPXP@5000 04/18/2031 5000. PUT BHF4YDKW0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	141	705,250	5000	0	(76,133)	0	(52,858)	^	(52,858)	22,880	0	395	0	0		0005
PUT OPTION APR31SPXP@4200 04/18/2031 4200. PUT BHF4YDKY6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	849	3,566,640	4200	0	(291,953)	0	(205,761)	^	(205,761)	84,677	0	1,515	0	0		0005

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PUT OPTION MAR31SPXP@3800 03/21/2031 3800. PUT BHF4YDL25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	177	672,638	3800	0	(48,501)	0	(33,254)	^	(33,254)	14,997	0	250	0	0		0005
PUT OPTION APR31SPXP@3800 04/18/2031 3800. PUT BHF4YDL33	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/18/2031	219	832,010	3800	0	(58,195)	0	(41,543)	^	(41,543)	16,350	0	302	0	0		0005
PUT OPTION MAR26RTYP@1700 03/20/2026 1700. PUT BHF4YDLE9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	105	178,211	1700	0	(12,400)	0	(3,272)		(3,272)	9,128	0	0	0	0		0005
PUT OPTION MAR26SPXP@4200 03/20/2026 4200. PUT BHF4YDLG4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	259	1,089,144	4200	0	(38,496)	0	(9,245)	^	(9,245)	29,050	0	201	0	0		0005
PUT OPTION MAR26SPXP@4400 03/20/2026 4400. PUT BHF4YDLH2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	136	596,728	4400	0	(24,385)	0	(5,766)	^	(5,766)	18,492	0	127	0	0		0005
PUT OPTION MAR26SPXP@4800 03/20/2026 4800. PUT BHF4YDLK5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	336	1,612,512	4800	0	(88,239)	0	(21,275)	^	(21,275)	66,503	0	461	0	0		0005
PUT OPTION MAR26RTYP@1500 03/20/2026 1500. PUT BHF4YDLM1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	105	157,425	1500	0	(7,210)	0	(1,761)		(1,761)	5,449	0	0	0	0		0005
PUT OPTION APR26RTYP@1600 04/17/2026 1600. PUT BHF4YDLQ2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	132	211,840	1600	0	(12,390)	0	(3,389)		(3,389)	9,001	0	0	0	0		0005
PUT OPTION APR26RTYP@1800 04/17/2026 1800. PUT BHF4YDLR0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	138	248,454	1800	0	(21,617)	0	(6,415)		(6,415)	15,202	0	0	0	0		0005
PUT OPTION APR26SPXP@4400 04/17/2026 4400. PUT BHF4YDLU3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	159	699,160	4400	0	(30,038)	0	(7,575)		(7,575)	22,463	0	0	0	0		0005
PUT OPTION APR26SPXP@4200 04/17/2026 4200. PUT BHF4YDLW9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	159	668,976	4200	0	(24,983)	0	(6,379)		(6,379)	18,604	0	0	0	0		0005
PUT OPTION MAR26MXEAP@2200 03/20/2026 2200. PUT BHF4YDM08	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	155	340,252	2200	0	(19,378)	0	(4,089)		(4,089)	15,289	0	0	0	0		0005
PUT OPTION MAR26SPXP@5000 03/20/2026 5000. PUT BHF4YDM16	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	294	1,470,500	5000	0	(92,979)	0	(22,703)	^	(22,703)	69,790	0	486	0	0		0005
PUT OPTION MAR26SPXP@5200 03/20/2026 5200. PUT BHF4YDM24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	03/20/2026	127	658,164	5200	0	(47,951)	0	(12,081)	^	(12,081)	35,619	0	251	0	0		0005

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PUT OPTION MAR31SPXP@4600 03/21/2031 4600. PUT BHF4YDM32	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	134	615,342	4600	0	(59,782)	0	(40,329)	^	(40,329)	19,145	0	308	0	0		0005
PUT OPTION MAR26MXEAP@2300 03/20/2026 2300. PUT BHF4YDM65	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	119	274,367	2300	0	(19,083)	0	(4,241)		(4,241)	14,842	0	0	0	0		0005
PUT OPTION MAR31SPXP@4200 03/21/2031 4200. PUT BHF4YDM99	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	150	628,320	4200	0	(52,860)	0	(35,926)	^	(35,926)	16,662	0	272	0	0		0005
PUT OPTION MAR31SPXP@4800 03/21/2031 4800. PUT BHF4YDMA6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	275	1,319,616	4800	0	(137,070)	0	(92,281)	^	(92,281)	44,083	0	706	0	0		0005
PUT OPTION APR26SPXP@5000 04/17/2026 5000. PUT BHF4YDMF5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	04/17/2026	160	801,950	5000	0	(52,452)	0	(13,696)		(13,696)	38,756	0	0	0	0		0005
PUT OPTION MAR26RTYP@1900 03/20/2026 1900. PUT BHF4YDMH1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/20/2026	112	213,655	1900	0	(22,036)	0	(6,488)		(6,488)	15,548	0	0	0	0		0005
PUT OPTION MAR31SPXP@5000 03/21/2031 5000. PUT BHF4YDMK4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	480	2,399,800	5000	0	(265,524)	0	(178,634)	^	(178,634)	85,522	0	1,368	0	0		0005
PUT OPTION MAR31SPXP@5200 03/21/2031 5200. PUT BHF4YDML2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	314	1,633,840	5200	0	(191,871)	0	(129,547)	^	(129,547)	61,335	0	989	0	0		0005
PUT OPTION MAR31RTYP@1700 03/21/2031 1700. PUT BHF4YDMN8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	184	313,616	1700	0	(35,739)	0	(24,806)		(24,806)	10,933	0	0	0	0		0005
PUT OPTION MAR31SPXP@4800 03/21/2031 4800. PUT BHF4YDMU2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	762	3,655,296	4800	0	(379,682)	0	(255,617)	^	(255,617)	122,109	0	1,956	0	0		0005
PUT OPTION MAR31RTYP@1500 03/21/2031 1500. PUT BHF4YDMZ1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	131	196,260	1500	0	(18,735)	0	(12,784)		(12,784)	5,951	0	0	0	0		0005
PUT OPTION APR26RTYP@1600 04/17/2026 1600. PUT BHF4YTJU1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/17/2026	101	162,128	1600	0	(8,002)	0	(2,593)		(2,593)	5,409	0	0	0	0		0005
PUT OPTION MAR31SPXP@4600 03/21/2031 4600. PUT BHF4YTJV9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	155	714,196	4600	0	(67,866)	0	(46,792)	^	(46,792)	20,724	0	350	0	0		0005
PUT OPTION MAR31NDXP@14800 03/21/2031 14800 PUT BHF4YTK54	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	03/21/2031	45	666,888	14800	0	(59,063)	0	(40,675)		(40,675)	18,388	0	0	0	0		0005

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PUT OPTION APR31SPXP@4600 04/18/2031 4600. PUT BHF4YTK88	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	662	3,044,372	4600	0	(289,263)	0	(201,113)	^	(201,113)	86,649	0	1,501	0	0	0005
PUT OPTION APR31RTYP@1600 04/18/2031 1600. PUT BHF4YTKJ4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/18/2031	114	181,952	1600	0	(18,115)	0	(13,159)		(13,159)	4,956	0	0	0	0	0005
PUT OPTION APR31SPXP@4400 04/18/2031 4400. PUT BHF4YTKL9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	334	1,468,896	4400	0	(130,088)	0	(90,653)	^	(90,653)	38,760	0	675	0	0	0005
PUT OPTION APR31SPXP@4600 04/18/2031 4600. PUT BHF4YTKV7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	473	2,173,546	4600	0	(206,517)	0	(143,583)	^	(143,583)	61,862	0	1,072	0	0	0005
PUT OPTION APR31SPXP@4400 04/18/2031 4400. PUT BHF4YTLD6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	209	921,580	4400	0	(81,617)	0	(56,876)	^	(56,876)	24,317	0	424	0	0	0005
PUT OPTION APR31SPXP@3800 04/18/2031 3800. PUT BHF4YTLK0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	205	777,670	3800	0	(54,616)	0	(38,832)	^	(38,832)	15,501	0	283	0	0	0005
PUT OPTION MAR31SPXP@3800 03/21/2031 3800. PUT BHF4YTLN4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	152	577,600	3800	0	(40,524)	0	(28,544)	^	(28,544)	11,771	0	209	0	0	0005
PUT OPTION APR26RTYP@1700 04/17/2026 1700. PUT BHF4YTLZ7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/17/2026	347	590,359	1700	0	(36,623)	0	(11,969)		(11,969)	24,654	0	0	0	0	0005
PUT OPTION APR26RTYP@1600 04/17/2026 1600. PUT BHF4YTME3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/17/2026	113	181,424	1600	0	(8,954)	0	(2,902)		(2,902)	6,052	0	0	0	0	0005
PUT OPTION APR31RTYP@1500 04/18/2031 1500. PUT BHF4YTM06	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/18/2031	165	247,485	1500	0	(22,262)	0	(16,207)		(16,207)	6,055	0	0	0	0	0005
PUT OPTION APR31SPXP@4000 04/18/2031 4000. PUT BHF4YTN28	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	1,010	4,038,160	4000	0	(307,558)	0	(217,275)	^	(217,275)	88,687	0	1,596	0	0	0005
PUT OPTION APR31SPXP@3900 04/18/2031 3900. PUT BHF4YTN44	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	138	539,994	3900	0	(39,513)	0	(28,008)	^	(28,008)	11,300	0	205	0	0	0005
PUT OPTION MAR31SPXP@4600 03/21/2031 4600. PUT BHF4YTN51	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	232	1,067,016	4600	0	(101,392)	0	(69,908)	^	(69,908)	30,962	0	522	0	0	0005
PUT OPTION APR26MXEAP@2100 04/17/2026 2100. PUT BHF4YTNJ1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/17/2026	103	216,237	2100	0	(5,394)	0	(2,280)		(2,280)	3,114	0	0	0	0	0005

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PUT OPTION APR31SPXP@3700 04/18/2031 3700. PUT BHF4YTNN2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	149	551,263	3700	0	(37,119)	0	(26,493)	^	(26,493)	10,433	0	193	0	0		0005
PUT OPTION APR31RTYP@1600 04/18/2031 1600. PUT BHF4YTP34	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/18/2031	160	255,344	1600	0	(25,421)	0	(18,466)		(18,466)	6,955	0	0	0	0		0005
PUT OPTION APR31RTYP@1400 04/18/2031 1400. PUT BHF4YTR73	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/18/2031	128	179,354	1400	0	(14,554)	0	(10,620)		(10,620)	3,934	0	0	0	0		0005
PUT OPTION APR26SPXP@5000 04/17/2026 5000. PUT BHF4YTRD0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/17/2026	127	635,400	5000	0	(35,987)	0	(10,852)		(10,852)	25,135	0	0	0	0		0005
PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT BHF4YTRE8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	144	693,360	4800	0	(70,470)	0	(48,849)	^	(48,849)	21,255	0	366	0	0		0005
PUT OPTION APR31SPXP@4200 04/18/2031 4200. PUT BHF4YTRF5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	141	590,142	4200	0	(48,556)	0	(34,049)	^	(34,049)	14,255	0	252	0	0		0005
PUT OPTION APR26RTYP@1600 04/17/2026 1600. PUT BHF4YTRS7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/17/2026	159	254,496	1600	0	(12,561)	0	(4,071)		(4,071)	8,490	0	0	0	0		0005
PUT OPTION APR26SPXP@4600 04/17/2026 4600. PUT BHF4YTRW8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/17/2026	205	945,116	4600	0	(38,636)	0	(11,930)		(11,930)	26,706	0	0	0	0		0005
PUT OPTION MAR31SPXP@4000 03/21/2031 4000. PUT BHF4YTRY4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	241	962,440	4000	0	(73,246)	0	(51,278)	^	(51,278)	21,591	0	377	0	0		0005
PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT BHF4YTS07	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	131	628,224	4800	0	(63,850)	0	(44,260)	^	(44,260)	19,259	0	331	0	0		0005
PUT OPTION APR31RTYP@1700 04/18/2031 1700. PUT BHF4YTS23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/18/2031	130	220,320	1700	0	(24,130)	0	(17,493)		(17,493)	6,637	0	0	0	0		0005
PUT OPTION APR31SPXP@4200 04/18/2031 4200. PUT BHF4YTSA5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	571	2,398,326	4200	0	(197,325)	0	(138,369)	^	(138,369)	57,932	0	1,024	0	0		0005
PUT OPTION APR26SPXP@4800 04/17/2026 4800. PUT BHF4YTSC1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/17/2026	428	2,056,080	4800	0	(98,956)	0	(30,156)		(30,156)	68,800	0	0	0	0		0005
PUT OPTION APR31SPXP@3800 04/18/2031 3800. PUT BHF4YTSH0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/18/2031	183	694,526	3800	0	(48,775)	0	(34,679)	^	(34,679)	13,843	0	253	0	0		0005

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PUT OPTION APR26SPXP@4000 04/17/2026 4000. PUT BHF4YTSJ6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/17/2026	211	842,400	4000	0	(21,410)	0	(7,122)		(7,122)	14,288	0	0	0	0		0005
PUT OPTION MAR31SPXP@4200 03/21/2031 4200. PUT BHF4YTSQ0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	03/21/2031	262	1,098,720	4200	0	(85,393)	0	(62,757)	^	(62,757)	22,196	0	440	0	0		0005
PUT OPTION APR26SPXP@4600 04/17/2026 4600. PUT BHF4YTSS6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/17/2026	160	737,656	4600	0	(30,155)	0	(9,311)		(9,311)	20,844	0	0	0	0		0005
PUT OPTION APR26SPXP@4800 04/17/2026 4800. PUT BHF4Z9JG5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	235	1,127,424	4800	0	(41,560)	0	(16,510)	^	(16,510)	24,841	0	209	0	0		0005
PUT OPTION APR26RTYP@1600 04/17/2026 1600. PUT BHF4Z9JH3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	118	188,800	1600	0	(6,555)	0	(3,020)		(3,020)	3,535	0	0	0	0		0005
PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT BHF4Z9JX8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	172	823,440	4800	0	(75,051)	0	(57,927)	^	(57,927)	16,734	0	390	0	0		0005
PUT OPTION APR31MXEAP@1800 04/18/2031 1800. PUT BHF4Z9K16	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	114	205,110	1800	0	(12,792)	0	(10,119)		(10,119)	2,673	0	0	0	0		0005
PUT OPTION APR31RTYP@1700 04/18/2031 1700. PUT BHF4Z9K24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	105	179,231	1700	0	(17,565)	0	(14,231)		(14,231)	3,334	0	0	0	0		0005
PUT OPTION APR31MXEAP@2100 04/18/2031 2100. PUT BHF4Z9K65	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	104	217,371	2100	0	(17,392)	0	(13,849)		(13,849)	3,543	0	0	0	0		0005
PUT OPTION APR31SPXP@4400 04/18/2031 4400. PUT BHF4Z9KB4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	571	2,513,104	4400	0	(197,980)	0	(154,857)	^	(154,857)	42,095	0	1,028	0	0		0005
PUT OPTION APR31RTYP@1600 04/18/2031 1600. PUT BHF4Z9KC2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	198	316,624	1600	0	(28,171)	0	(22,898)		(22,898)	5,273	0	0	0	0		0005
PUT OPTION APR31SPXP@3800 04/18/2031 3800. PUT BHF4Z9KG3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	190	722,760	3800	0	(44,544)	0	(36,029)	^	(36,029)	8,284	0	231	0	0		0005
PUT OPTION APR31MXEAP@2000 04/18/2031 2000. PUT BHF4Z9KQ1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	174	347,280	2000	0	(25,581)	0	(20,376)		(20,376)	5,205	0	0	0	0		0005
PUT OPTION APR31SPXP@4600 04/18/2031 4600. PUT BHF4Z9KS7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	560	2,578,254	4600	0	(218,814)	0	(170,065)	^	(170,065)	47,613	0	1,136	0	0		0005

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PUT OPTION APR31SPXP@3900 04/18/2031 3900. PUT BHF4Z9KV0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	655	2,555,631	3900	0	(164,535)	0	(132,335)	^	(132,335)	31,346	0	854	0	0		0005
PUT OPTION APR31SPXP@4200 04/18/2031 4200. PUT BHF4Z9KW8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	171	718,914	4200	0	(52,398)	0	(41,412)	^	(41,412)	10,714	0	272	0	0		0005
PUT OPTION APR31SPXP@4000 04/18/2031 4000. PUT BHF4Z9KY4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	823	3,291,960	4000	0	(221,131)	0	(176,835)	^	(176,835)	43,148	0	1,148	0	0		0005
PUT OPTION APR31RTYP@1400 04/18/2031 1400. PUT BHF4Z9LB3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	159	222,250	1400	0	(16,075)	0	(13,160)		(13,160)	2,915	0	0	0	0		0005
PUT OPTION APR26SPXP@4400 04/17/2026 4400. PUT BHF4ZA2L9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	276	1,213,916	4400	0	(32,418)	0	(13,131)	^	(13,131)	19,124	0	163	0	0		0005
PUT OPTION APR26SPXP@4600 04/17/2026 4600. PUT BHF4ZA2N5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	502	2,307,038	4600	0	(72,224)	0	(29,077)	^	(29,077)	42,785	0	362	0	0		0005
PUT OPTION APR26SPXP@4000 04/17/2026 4000. PUT BHF4ZA2U9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	170	679,000	4000	0	(13,536)	0	(5,732)	^	(5,732)	7,736	0	68	0	0		0005
PUT OPTION APR31SPXP@4400 04/18/2031 4400. PUT BHF4ZA320	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	184	811,448	4400	0	(63,927)	0	(50,003)	^	(50,003)	13,592	0	332	0	0		0005
PUT OPTION APR26MXEAP@2200 04/17/2026 2200. PUT BHF4ZA338	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	108	236,500	2200	0	(7,199)	0	(3,174)		(3,174)	4,025	0	0	0	0		0005
PUT OPTION APR26RTYP@1600 04/17/2026 1600. PUT BHF4ZA379	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	152	242,560	1600	0	(8,421)	0	(3,880)		(3,880)	4,541	0	0	0	0		0005
PUT OPTION APR26MXEAP@2100 04/17/2026 2100. PUT BHF4ZA3A2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	105	220,731	2100	0	(5,309)	0	(2,327)		(2,327)	2,982	0	0	0	0		0005
PUT OPTION APR26RTYP@1700 04/17/2026 1700. PUT BHF4ZA3D6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	191	324,003	1700	0	(14,363)	0	(6,569)		(6,569)	7,794	0	0	0	0		0005
PUT OPTION APR26MXEAP@2000 04/17/2026 2000. PUT BHF4ZA3H7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/17/2026	145	289,180	2000	0	(5,557)	0	(2,425)		(2,425)	3,132	0	0	0	0		0005
PUT OPTION APR26SPXP@4400 04/17/2026 4400. PUT BHF4ZA3J3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	149	653,576	4400	0	(17,453)	0	(7,069)	^	(7,069)	10,296	0	88	0	0		0005

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PUT OPTION MAR31MXEAP@2100 03/21/2031 2100. PUT BHF4ZA3M6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/21/2031	101	211,407	2100	0	(16,776)	0	(13,380)		(13,380)	3,396	0	0	0	0		0005
PUT OPTION APR31RTYP@1700 04/18/2031 1700. PUT BHF4ZA411	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	134	228,395	1700	0	(22,382)	0	(18,134)		(18,134)	4,248	0	0	0	0		0005
PUT OPTION APR31SPXP@4600 04/18/2031 4600. PUT BHF4ZA452	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	603	2,772,834	4600	0	(235,328)	0	(182,900)	^	(182,900)	51,207	0	1,221	0	0		0005
PUT OPTION APR26RTYP@1700 04/17/2026 1700. PUT BHF4ZA4Y9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/17/2026	238	404,141	1700	0	(17,915)	0	(8,194)		(8,194)	9,721	0	0	0	0		0005
PUT OPTION APR26SPXP@4800 04/17/2026 4800. PUT BHF4ZA4Z6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	706	3,386,688	4800	0	(124,844)	0	(49,595)	^	(49,595)	74,623	0	626	0	0		0005
PUT OPTION MAY26SPXP@4600 05/15/2026 4600. PUT BHF4ZA528	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	05/15/2026	142	655,454	4600	0	(31,236)	0	(9,101)	^	(9,101)	21,985	0	150	0	0		0005
PUT OPTION APR31SPXP@4600 04/18/2031 4600. PUT BHF4ZA585	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	282	1,298,396	4600	0	(110,194)	0	(85,644)	^	(85,644)	23,978	0	572	0	0		0005
PUT OPTION APR26SPXP@3900 04/17/2026 3900. PUT BHF4ZA5C6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	131	511,251	3900	0	(9,522)	0	(4,055)	^	(4,055)	5,419	0	48	0	0		0005
PUT OPTION MAR26RTYP@1700 03/20/2026 1700. PUT BHF4ZA5D4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/20/2026	103	174,913	1700	0	(7,391)	0	(3,211)		(3,211)	4,180	0	0	0	0		0005
PUT OPTION APR26SPXP@4800 04/17/2026 4800. PUT BHF4ZA5H5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/17/2026	136	655,104	4800	0	(24,150)	0	(9,594)	^	(9,594)	14,435	0	121	0	0		0005
PUT OPTION MAR31SPXP@4400 03/21/2031 4400. PUT BHF4ZA5K8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	137	603,152	4400	0	(47,683)	0	(36,844)	^	(36,844)	10,593	0	246	0	0		0005
PUT OPTION APR31NDXP@16800 04/18/2031 16800 PUT BHF4ZA5L6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/18/2031	79	1,331,736	16800	0	(130,819)	0	(98,343)		(98,343)	32,476	0	0	0	0		0005
PUT OPTION APR31SPXP@4200 04/18/2031 4200. PUT BHF4ZA5P7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	127	532,518	4200	0	(38,813)	0	(30,675)	^	(30,675)	7,937	0	201	0	0		0005
PUT OPTION APR31SPXP@4400 04/18/2031 4400. PUT BHF4ZA5Q5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/18/2031	374	1,647,360	4400	0	(129,779)	0	(101,511)	^	(101,511)	27,594	0	674	0	0		0005

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PUT OPTION APR26RTYP@1700 04/17/2026 1700. PUT BHF4ZP616	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/17/2026	152	258,808	1700	0	(10,480)	0	(5,247)		(5,247)	5,233	0	0	0	0		0005
PUT OPTION APR26SPXP@4600 04/17/2026 4600. PUT BHF4ZP624	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	156	718,888	4600	0	(20,518)	0	(9,061)	^	(9,061)	11,375	0	82	0	0		0005
PUT OPTION APR31SPXP@5000 04/18/2031 5000. PUT BHF4ZP6C2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2025	04/18/2031	176	881,650	5000	0	(82,988)	0	(65,959)	^	(65,959)	15,858	0	1,171	0	0		0005
PUT OPTION APR31RTYP@1500 04/18/2031 1500. PUT BHF4ZP6G3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	147	220,305	1500	0	(16,952)	0	(14,592)	^	(14,592)	2,121	0	239	0	0		0005
PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT BHF4ZP6H1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2025	04/18/2031	399	1,916,880	4800	0	(168,602)	0	(134,791)	^	(134,791)	31,432	0	2,379	0	0		0005
PUT OPTION APR31RTYP@1600 04/18/2031 1600. PUT BHF4ZP6J7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	187	299,792	1600	0	(25,370)	0	(21,928)	^	(21,928)	3,084	0	358	0	0		0005
PUT OPTION APR31SPXP@4200 04/18/2031 4200. PUT BHF4ZP6R9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2025	04/18/2031	470	1,973,160	4200	0	(138,827)	0	(113,610)	^	(113,610)	23,258	0	1,959	0	0		0005
PUT OPTION APR31SPXP@4400 04/18/2031 4400. PUT BHF4ZP6S7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2025	04/18/2031	259	1,140,304	4400	0	(86,737)	0	(70,236)	^	(70,236)	15,277	0	1,224	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF4ZP6T5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2025	05/16/2031	167	767,602	4600	0	(63,595)	0	(51,023)	^	(51,023)	11,664	0	908	0	0		0005
PUT OPTION APR31NDXP@15600 04/18/2031 15600 PUT BHF4ZP6Y4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	45	707,304	15600	0	(59,914)	0	(46,770)		(46,770)	13,144	0	0	0	0		0005
PUT OPTION APR31SPXP@4600 04/18/2031 4600. PUT BHF4ZP6Z1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2025	04/18/2031	671	3,085,726	4600	0	(252,810)	0	(203,449)	^	(203,449)	45,794	0	3,567	0	0		0005
PUT OPTION APR31SPXP@4000 04/18/2031 4000. PUT BHF4ZP723	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2025	04/18/2031	480	1,920,120	4000	0	(124,430)	0	(103,099)	^	(103,099)	19,575	0	1,756	0	0		0005
PUT OPTION MAY31SPXP@4200 05/16/2031 4200. PUT BHF4ZP7D9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2025	05/16/2031	180	754,824	4200	0	(53,838)	0	(43,861)	^	(43,861)	9,208	0	769	0	0		0005
PUT OPTION APR31RTYP@1700 04/18/2031 1700. PUT BHF4ZP7E7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	133	226,916	1700	0	(21,038)	0	(18,222)	^	(18,222)	2,519	0	297	0	0		0005

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PUT OPTION APR26SPXP@5000 04/17/2026 5000. PUT BHF4ZP7H0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	164	818,800	5000	0	(32,710)	0	(13,963)	^	(13,963)	18,616	0	131	0	0		0005
PUT OPTION MAY31SPXP@4000 05/16/2031 4000. PUT BHF4ZP7R8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	130	521,960	4000	0	(34,337)	0	(28,299)	^	(28,299)	5,548	0	490	0	0		0005
PUT OPTION MAY26RTYP@1700 05/15/2026 1700. PUT BHF4ZP9Z8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/15/2026	105	178,500	1700	0	(7,655)	0	(3,957)		(3,957)	3,698	0	0	0	0		0005
PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT BHF4ZPAE3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	375	1,799,760	4800	0	(158,303)	0	(126,557)	^	(126,557)	29,513	0	2,233	0	0		0005
PUT OPTION APR31SPXP@4400 04/18/2031 4400. PUT BHF4ZPAG8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	141	620,400	4400	0	(47,191)	0	(38,213)	^	(38,213)	8,312	0	666	0	0		0005
PUT OPTION APR31MXEAP@1800 04/18/2031 1800. PUT BHF4ZPAH6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/18/2031	104	187,596	1800	0	(10,156)	0	(9,255)		(9,255)	901	0	0	0	0		0005
PUT OPTION APR31RTYP@1500 04/18/2031 1500. PUT BHF4ZPAJ2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	101	151,410	1500	0	(11,650)	0	(10,028)	^	(10,028)	1,458	0	164	0	0		0005
PUT OPTION APR26SPXP@4600 04/17/2026 4600. PUT BHF4ZPB44	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	209	961,170	4600	0	(27,434)	0	(12,116)	^	(12,116)	15,208	0	110	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF4ZPBE2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/16/2031	126	580,612	4600	0	(48,103)	0	(38,593)	^	(38,593)	8,823	0	687	0	0		0005
PUT OPTION MAY26SPXP@4800 05/15/2026 4800. PUT BHF4ZPBJ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	196	939,456	4800	0	(33,556)	0	(15,116)		(15,116)	18,440	0	0	0	0		0005
PUT OPTION MAY26SPXP@5000 05/15/2026 5000. PUT BHF4ZPBQ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/15/2026	210	1,052,100	5000	0	(44,119)	0	(19,619)		(19,619)	24,500	0	0	0	0		0005
PUT OPTION APR31SPXP@4600 04/18/2031 4600. PUT BHF4ZPBR3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	510	2,347,978	4600	0	(192,365)	0	(154,806)	^	(154,806)	34,845	0	2,714	0	0		0005
PUT OPTION APR31SPXP@5000 04/18/2031 5000. PUT BHF4ZPBT9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	142	709,950	5000	0	(66,828)	0	(53,115)	^	(53,115)	12,770	0	943	0	0		0005
PUT OPTION APR31MXEAP@2000 04/18/2031 2000. PUT BHF4ZPC01	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/18/2031	108	215,220	2000	0	(14,220)	0	(12,627)		(12,627)	1,593	0	0	0	0		0005

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PUT OPTION APR26SPXP@5000 04/17/2026 5000. PUT BHF4ZPC35	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	466	2,330,050	5000	0	(93,084)	0	(39,736)	^	(39,736)	52,976	0	372	0	0		0005
PUT OPTION APR31SPXP@4000 04/18/2031 4000. PUT BHF4ZPC43	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	184	735,880	4000	0	(47,686)	0	(39,511)	^	(39,511)	7,502	0	673	0	0		0005
PUT OPTION APR26SPXP@4800 04/17/2026 4800. PUT BHF4ZPC84	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	04/17/2026	272	1,305,216	4800	0	(44,159)	0	(19,116)	^	(19,116)	24,866	0	177	0	0		0005
PUT OPTION APR31SPXP@3900 04/18/2031 3900. PUT BHF4ZPCE1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/18/2031	154	598,728	3900	0	(37,168)	0	(30,989)	^	(30,989)	5,655	0	524	0	0		0005
PUT OPTION SEP25SPXP@5000 09/19/2025 5000. PUT BHF4ZSB14	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	09/19/2025	188	939,700	5000	0	(15,026)	0	(3,013)		(3,013)	12,013	0	0	0	0		0005
PUT OPTION SEP25SPXP@5200 09/19/2025 5200. PUT BHF4ZSB22	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	09/19/2025	928	4,826,588	5200	0	(102,787)	0	(20,759)		(20,759)	82,028	0	0	0	0		0005
PUT OPTION SEP25RTYP@2000 09/19/2025 2000. PUT BHF4ZSB30	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	09/19/2025	366	731,600	2000	0	(41,763)	0	(10,977)		(10,977)	30,786	0	0	0	0		0005
PUT OPTION SEP25RTYP@1900 09/19/2025 1900. PUT BHF4ZSB48	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	09/19/2025	104	196,859	1900	0	(8,035)	0	(1,857)		(1,857)	6,178	0	0	0	0		0005
PUT OPTION OCT25SPXP@5000 10/17/2025 5000. PUT BHF4ZSB55	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	10/17/2025	413	2,063,900	5000	0	(39,643)	0	(10,424)		(10,424)	29,219	0	0	0	0		0005
PUT OPTION OCT25SPXP@5200 10/17/2025 5200. PUT BHF4ZSB63	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	10/17/2025	5,882	30,586,192	5200	0	(758,538)	0	(201,158)		(201,158)	557,380	0	0	0	0		0005
PUT OPTION OCT25RTYP@2000 10/17/2025 2000. PUT BHF4ZSB71	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	10/17/2025	2,054	4,107,740	2000	0	(252,338)	0	(80,547)		(80,547)	171,791	0	0	0	0		0005
PUT OPTION OCT25MXEAP@2100 10/17/2025 2100. PUT BHF4ZSB89	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	10/17/2025	619	1,300,929	2100	0	(9,447)	0	(4,115)		(4,115)	5,332	0	0	0	0		0005
PUT OPTION OCT27SPXP@5000 10/15/2027 5000. PUT BHF4ZSB97	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	10/15/2027	184	922,200	5000	0	(55,930)	0	(38,483)		(38,483)	17,447	0	0	0	0		0005
PUT OPTION OCT25RTYP@1900 10/17/2025 1900. PUT BHF4ZSBA4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	10/17/2025	190	360,297	1900	0	(16,295)	0	(4,705)		(4,705)	11,590	0	0	0	0		0005

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PUT OPTION OCT25MXEAP@2200 10/17/2025 2200. PUT BHF4ZSBB2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	10/17/2025	576	1,266,694	2200	0	(13,237)	0	(5,595)		(5,595)	7,642	0	0	0	0		0005
PUT OPTION OCT27RTYP@2000 10/15/2027 2000. PUT BHF4ZSBC0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	10/15/2027	354	707,520	2000	0	(78,917)	0	(55,304)		(55,304)	23,613	0	0	0	0		0005
PUT OPTION OCT25RTYP@2100 10/17/2025 2100. PUT BHF4ZSBD8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	10/17/2025	748	1,571,346	2100	0	(128,499)	0	(47,265)		(47,265)	81,234	0	0	0	0		0005
PUT OPTION OCT30SPXP@4800 10/18/2030 4800. PUT BHF4ZSBE6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	10/18/2030	131	631,104	4800	0	(42,893)	0	(41,686)		(41,686)	1,207	0	0	0	0		0005
PUT OPTION OCT30SPXP@5000 10/18/2030 5000. PUT BHF4ZSBF3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	10/18/2030	197	986,800	5000	0	(79,475)	0	(69,587)		(69,587)	9,888	0	0	0	0		0005
PUT OPTION OCT30SPXP@5200 10/18/2030 5200. PUT BHF4ZSBG1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	10/18/2030	199	1,034,904	5200	0	(90,589)	0	(77,983)		(77,983)	12,606	0	0	0	0		0005
PUT OPTION OCT30SPXP@4200 10/18/2030 4200. PUT BHF4ZSBH9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	10/18/2030	227	954,576	4200	0	(53,316)	0	(51,103)		(51,103)	2,213	0	0	0	0		0005
PUT OPTION OCT30SPXP@4400 10/18/2030 4400. PUT BHF4ZSBJ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	10/18/2030	625	2,752,024	4400	0	(189,634)	0	(158,118)		(158,118)	31,516	0	0	0	0		0005
PUT OPTION NOV27SPXP@5200 11/19/2027 5200. PUT BHF4ZSBK2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	11/19/2027	132	687,284	5200	0	(47,416)	0	(32,844)		(32,844)	14,572	0	0	0	0		0005
PUT OPTION OCT25SPXP@5400 10/17/2025 5400. PUT BHF4ZSBL0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	10/17/2025	1,913	10,328,580	5400	0	(328,316)	0	(89,094)		(89,094)	239,222	0	0	0	0		0005
PUT OPTION OCT30RTYP@2000 10/18/2030 2000. PUT BHF4ZSBM8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/07/2025	10/18/2030	390	779,280	2000	0	(96,799)	0	(79,298)		(79,298)	17,501	0	0	0	0		0005
PUT OPTION NOV25MXEAP@2000 11/21/2025 2000. PUT BHF4ZSBN6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	11/21/2025	250	499,300	2000	0	(3,385)	0	(1,965)		(1,965)	1,420	0	0	0	0		0005
PUT OPTION NOV25SPXP@5200 11/21/2025 5200. PUT BHF4ZSBP1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	11/21/2025	2,278	11,847,368	5200	0	(341,751)	0	(113,045)		(113,045)	228,706	0	0	0	0		0005
PUT OPTION DEC30SPXP@4400 12/20/2030 4400. PUT BHF4ZSBQ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	12/20/2030	321	1,412,048	4400	0	(93,599)	0	(82,655)		(82,655)	10,944	0	0	0	0		0005

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PUT OPTION NOV27RTYP@2000 11/19/2027 2000. PUT BHF4ZSBR7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	11/19/2027	142	283,340	2000	0	(31,851)	0	(22,588)		(22,588)	9,263	0	0	0	0		0005
PUT OPTION NOV25MXEAP@2100 11/21/2025 2100. PUT BHF4ZSBS5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	11/21/2025	883	1,854,027	2100	0	(17,172)	0	(9,478)		(9,478)	7,694	0	0	0	0		0005
PUT OPTION NOV25SPXP@5400 11/21/2025 5400. PUT BHF4ZSBT3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	11/21/2025	5,070	27,379,728	5400	0	(986,887)	0	(330,957)		(330,957)	655,930	0	0	0	0		0005
PUT OPTION OCT27RTYP@1900 10/15/2027 1900. PUT BHF4ZSBU0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	10/15/2027	151	287,109	1900	0	(28,128)	0	(19,577)		(19,577)	8,551	0	0	0	0		0005
PUT OPTION NOV27RTYP@2100 11/19/2027 2100. PUT BHF4ZSBV8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	11/19/2027	114	238,602	2100	0	(30,267)	0	(21,684)		(21,684)	8,583	0	0	0	0		0005
PUT OPTION NOV27SPXP@5400 11/19/2027 5400. PUT BHF4ZSBW6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	11/19/2027	241	1,302,480	5400	0	(99,653)	0	(69,003)		(69,003)	30,650	0	0	0	0		0005
PUT OPTION NOV25RTYP@2000 11/21/2025 2000. PUT BHF4ZSBX4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	11/21/2025	616	1,232,860	2000	0	(81,917)	0	(30,609)		(30,609)	51,308	0	0	0	0		0005
PUT OPTION OCT27SPXP@5200 10/15/2027 5200. PUT BHF4ZSBY2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	10/15/2027	195	1,014,572	5200	0	(68,770)	0	(47,202)		(47,202)	21,568	0	0	0	0		0005
PUT OPTION NOV25SPXP@5000 11/21/2025 5000. PUT BHF4ZSBZ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	11/21/2025	148	738,450	5000	0	(16,965)	0	(5,584)		(5,584)	11,381	0	0	0	0		0005
PUT OPTION NOV25RTYP@2100 11/21/2025 2100. PUT BHF4ZSC05	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	11/21/2025	1,796	3,772,104	2100	0	(325,298)	0	(135,279)		(135,279)	190,019	0	0	0	0		0005
PUT OPTION NOV30SPXP@4400 11/15/2030 4400. PUT BHF4ZSC13	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	11/15/2030	752	3,308,448	4400	0	(231,793)	0	(191,701)		(191,701)	40,092	0	0	0	0		0005
PUT OPTION APR26MXEAP@2000 04/17/2026 2000. PUT BHF4ZSC21	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	1,456	2,911,080	2000	0	(37,233)	0	(24,407)		(24,407)	12,826	0	0	0	0		0005
PUT OPTION SEP25MXEAP@2200 09/19/2025 2200. PUT BHF4ZSC39	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	09/19/2025	146	321,310	2200	0	(2,695)	0	(866)		(866)	1,829	0	0	0	0		0005
PUT OPTION NOV30SPXP@5000 11/15/2030 5000. PUT BHF4ZSC47	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	11/15/2030	291	1,453,550	5000	0	(122,803)	0	(103,202)		(103,202)	19,601	0	0	0	0		0005

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PUT OPTION APR26RTYP@1600 04/17/2026 1600. PUT BHF4ZSC54	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	6,349	10,158,896	1600	0	(324,894)	0	(162,501)		(162,501)	162,393	0	0	0	0		0005
PUT OPTION APR26MXEAP@2100 04/17/2026 2100. PUT BHF4ZSC62	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	2,999	6,296,955	2100	0	(104,230)	0	(66,391)		(66,391)	37,839	0	0	0	0		0005
PUT OPTION NOV30SPXP@5400 11/15/2030 5400. PUT BHF4ZSC70	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	11/15/2030	220	1,188,702	5400	0	(113,853)	0	(95,981)		(95,981)	17,872	0	0	0	0		0005
PUT OPTION MAR26SPXP@3800 03/20/2026 3800. PUT BHF4ZSC88	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	03/20/2026	294	1,117,504	3800	0	(15,285)	0	(7,416)		(7,416)	7,869	0	0	0	0		0005
PUT OPTION MAY26RTYP@1600 05/15/2026 1600. PUT BHF4ZSC96	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	05/15/2026	204	326,320	1600	0	(11,158)	0	(5,753)		(5,753)	5,405	0	0	0	0		0005
PUT OPTION NOV30RTYP@2000 11/15/2030 2000. PUT BHF4ZSCA3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/07/2025	11/15/2030	269	537,660	2000	0	(66,824)	0	(54,807)		(54,807)	12,017	0	0	0	0		0005
PUT OPTION MAY26RTYP@1700 05/15/2026 1700. PUT BHF4ZSCB1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	05/15/2026	1,347	2,289,883	1700	0	(98,532)	0	(50,758)		(50,758)	47,774	0	0	0	0		0005
PUT OPTION APR26SPXP@3800 04/17/2026 3800. PUT BHF4ZSCC9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	04/17/2026	463	1,757,614	3800	0	(25,982)	0	(13,095)		(13,095)	12,887	0	0	0	0		0005
PUT OPTION NOV30MXEAP@1700 11/15/2030 1700. PUT BHF4ZSCD7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	11/15/2030	112	191,063	1700	0	(8,106)	0	(8,149)		(8,149)	(43)	0	0	0	0		0005
PUT OPTION APR26NDXP@15600 04/17/2026 15600 PUT BHF4ZSCE5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	69	1,082,952	15600	0	(34,444)	0	(13,314)		(13,314)	21,130	0	0	0	0		0005
PUT OPTION NOV30RTYP@2100 11/15/2030 2100. PUT BHF4ZSCF2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/07/2025	11/15/2030	238	500,682	2100	0	(67,476)	0	(55,509)		(55,509)	11,967	0	0	0	0		0005
PUT OPTION APR26SPXP@4200 04/17/2026 4200. PUT BHF4ZSCG0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	04/17/2026	1,901	7,982,562	4200	0	(158,982)	0	(76,122)		(76,122)	82,860	0	0	0	0		0005
PUT OPTION NOV30SPXP@4600 11/15/2030 4600. PUT BHF4ZSCH8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	11/15/2030	329	1,512,848	4600	0	(109,169)	0	(94,116)		(94,116)	15,053	0	0	0	0		0005
PUT OPTION NOV30SPXP@5200 11/15/2030 5200. PUT BHF4ZSCJ4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	11/15/2030	242	1,259,388	5200	0	(113,103)	0	(95,496)		(95,496)	17,607	0	0	0	0		0005

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PUT OPTION JAN31RTYP@2000 01/17/2031 2000. PUT BHF4ZSCK1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	01/17/2031	335	669,720	2000	0	(83,250)	0	(68,550)		(68,550)	14,700	0	0	0	0		0005
PUT OPTION JAN31RTYP@2100 01/17/2031 2100. PUT BHF4ZSCL9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	01/17/2031	174	365,169	2100	0	(49,152)	0	(40,589)		(40,589)	8,563	0	0	0	0		0005
PUT OPTION OCT25RTYP@2200 10/17/2025 2200. PUT BHF4ZSCM7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	10/17/2025	268	589,512	2200	0	(62,528)	0	(27,169)		(27,169)	35,359	0	0	0	0		0005
PUT OPTION NOV25RTYP@2200 11/21/2025 2200. PUT BHF4ZSCN5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	11/21/2025	1,575	3,464,230	2200	0	(379,003)	0	(178,805)		(178,805)	200,198	0	0	0	0		0005
PUT OPTION NOV25SPXP@5600 11/21/2025 5600. PUT BHF4ZSCP0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	11/21/2025	575	3,222,744	5600	0	(143,751)	0	(49,636)		(49,636)	94,115	0	0	0	0		0005
PUT OPTION FEB28SPXP@5000 02/18/2028 5000. PUT BHF4ZSC08	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	02/18/2028	204	1,022,400	5000	0	(66,195)	0	(47,165)		(47,165)	19,030	0	0	0	0		0005
PUT OPTION DEC30SPXP@4600 12/20/2030 4600. PUT BHF4ZSCR6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	12/20/2030	231	1,063,290	4600	0	(74,143)	0	(66,778)		(66,778)	7,365	0	0	0	0		0005
PUT OPTION FEB28SPXP@5400 02/18/2028 5400. PUT BHF4ZSCS4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	02/18/2028	318	1,718,064	5400	0	(136,234)	0	(96,291)		(96,291)	39,943	0	0	0	0		0005
PUT OPTION JAN31RTYP@1700 01/17/2031 1700. PUT BHF4ZSCT2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	01/17/2031	127	215,560	1700	0	(20,523)	0	(16,896)		(16,896)	3,627	0	0	0	0		0005
PUT OPTION JAN31RTYP@1900 01/17/2031 1900. PUT BHF4ZSCU9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	01/17/2031	215	409,127	1900	0	(46,761)	0	(38,469)		(38,469)	8,292	0	0	0	0		0005
PUT OPTION DEC30SPXP@5000 12/20/2030 5000. PUT BHF4ZSCV7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	12/20/2030	273	1,365,600	5000	0	(115,452)	0	(97,754)		(97,754)	17,698	0	0	0	0		0005
PUT OPTION JAN31SPXP@5400 01/17/2031 5400. PUT BHF4ZSCW5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	01/17/2031	254	1,371,708	5400	0	(134,087)	0	(112,271)		(112,271)	21,816	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 02/21/2031 4600. PUT BHF4ZSCX3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	02/21/2031	326	1,498,956	4600	0	(110,484)	0	(96,038)		(96,038)	14,446	0	0	0	0		0005
PUT OPTION FEB31SPXP@5400 02/21/2031 5400. PUT BHF4ZSCY1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	02/21/2031	179	964,548	5400	0	(91,511)	0	(79,587)		(79,587)	11,924	0	0	0	0		0005

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PUT OPTION DEC30SPXP@5400 12/20/2030 5400. PUT BHF4ZSCZ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	12/20/2030	199	1,076,652	5400	0	(102,626)	0	(87,527)		(87,527)	15,099	0	0	0	0		0005
PUT OPTION DEC30SPXP@5200 12/20/2030 5200. PUT BHF4ZSD04	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	12/20/2030	147	763,776	5200	0	(64,741)	0	(58,351)		(58,351)	6,390	0	0	0	0		0005
PUT OPTION FEB31SPXP@5200 02/21/2031 5200. PUT BHF4ZSD12	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	02/21/2031	309	1,609,088	5200	0	(149,606)	0	(124,929)		(124,929)	24,677	0	0	0	0		0005
PUT OPTION FEB28SPXP@5600 02/18/2028 5600. PUT BHF4ZSD20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	02/18/2028	127	708,624	5600	0	(61,695)	0	(43,585)		(43,585)	18,110	0	0	0	0		0005
PUT OPTION DEC30RTYP@2100 12/20/2030 2100. PUT BHF4ZSD38	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2025	12/20/2030	133	278,649	2100	0	(37,547)	0	(30,927)		(30,927)	6,620	0	0	0	0		0005
PUT OPTION FEB31SPXP@4400 02/21/2031 4400. PUT BHF4ZSD46	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	02/21/2031	286	1,257,388	4400	0	(83,530)	0	(75,181)		(75,181)	8,349	0	0	0	0		0005
PUT OPTION FEB26SPXP@5600 02/20/2026 5600. PUT BHF4ZSD53	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	02/20/2026	1,402	7,850,696	5600	0	(456,702)	0	(187,240)		(187,240)	269,462	0	0	0	0		0005
PUT OPTION FEB28SPXP@5200 02/18/2028 5200. PUT BHF4ZSD61	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	02/18/2028	282	1,464,164	5200	0	(105,183)	0	(74,575)		(74,575)	30,608	0	0	0	0		0005
PUT OPTION DEC30RTYP@1900 12/20/2030 1900. PUT BHF4ZSD79	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2025	12/20/2030	227	431,224	1900	0	(49,286)	0	(40,432)		(40,432)	8,854	0	0	0	0		0005
PUT OPTION DEC27SPXP@5200 12/17/2027 5200. PUT BHF4ZSD87	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	12/17/2027	205	1,064,388	5200	0	(74,448)	0	(51,907)		(51,907)	22,541	0	0	0	0		0005
PUT OPTION MAR26MXEAP@2200 03/20/2026 2200. PUT BHF4ZSD95	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	2,910	6,400,900	2200	0	(125,457)	0	(76,921)		(76,921)	48,536	0	0	0	0		0005
PUT OPTION FEB28RTYP@1900 02/18/2028 1900. PUT BHF4ZSDA2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2025	02/18/2028	198	376,599	1900	0	(37,648)	0	(27,549)		(27,549)	10,099	0	0	0	0		0005
PUT OPTION DEC27SPXP@5400 12/17/2027 5400. PUT BHF4ZSDB0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	12/17/2027	247	1,336,446	5400	0	(103,512)	0	(72,135)		(72,135)	31,377	0	0	0	0		0005
PUT OPTION DEC27RTYP@2000 12/17/2027 2000. PUT BHF4ZSDC8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	12/17/2027	101	201,980	2000	0	(22,928)	0	(16,343)		(16,343)	6,585	0	0	0	0		0005

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PUT OPTION MAR31RTYP@1600 03/21/2031 1600. PUT BHF4ZSDD6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	03/21/2031	978	1,564,672	1600	0	(136,000)	0	(112,646)		(112,646)	23,354	0	0	0	0		0005
PUT OPTION MAR31RTYP@1700 03/21/2031 1700. PUT BHF4ZSDE4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	03/21/2031	611	1,038,700	1700	0	(99,453)	0	(82,159)		(82,159)	17,294	0	0	0	0		0005
PUT OPTION MAR31SPXP@4400 03/21/2031 4400. PUT BHF4ZSDF1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	03/21/2031	2,022	8,896,140	4400	0	(661,812)	0	(536,688)		(536,688)	125,124	0	0	0	0		0005
PUT OPTION DEC25SPXP@5200 12/19/2025 5200. PUT BHF4ZSDG9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	12/19/2025	1,281	6,663,280	5200	0	(210,573)	0	(79,494)		(79,494)	131,079	0	0	0	0		0005
PUT OPTION MAR28RTYP@1700 03/17/2028 1700. PUT BHF4ZSDH7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	03/17/2028	685	1,164,602	1700	0	(90,112)	0	(66,036)		(66,036)	24,076	0	0	0	0		0005
PUT OPTION MAR28SPXP@4600 03/17/2028 4600. PUT BHF4ZSDJ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	03/17/2028	898	4,132,686	4600	0	(219,392)	0	(160,591)		(160,591)	58,801	0	0	0	0		0005
PUT OPTION DEC27MXEAP@2000 12/17/2027 2000. PUT BHF4ZSDK0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	12/17/2027	109	218,720	2000	0	(7,591)	0	(6,634)		(6,634)	957	0	0	0	0		0005
PUT OPTION APR31RTYP@1900 04/18/2031 1900. PUT BHF4ZSDL8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	04/18/2031	101	191,045	1900	0	(21,909)	0	(18,112)		(18,112)	3,797	0	0	0	0		0005
PUT OPTION DEC25SPXP@5400 12/19/2025 5400. PUT BHF4ZSDM6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	12/19/2025	4,792	25,876,422	5400	0	(1,006,018)	0	(382,436)		(382,436)	623,582	0	0	0	0		0005
PUT OPTION APR31MXEAP@1800 04/18/2031 1800. PUT BHF4ZSDN4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/18/2031	868	1,562,256	1800	0	(75,830)	0	(77,077)		(77,077)	(1,247)	0	0	0	0		0005
PUT OPTION DEC25RTYP@2100 12/19/2025 2100. PUT BHF4ZSDP9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	12/19/2025	1,185	2,489,172	2100	0	(222,710)	0	(99,483)		(99,483)	123,227	0	0	0	0		0005
PUT OPTION DEC25RTYP@2200 12/19/2025 2200. PUT BHF4ZSDQ7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	12/19/2025	803	1,766,666	2200	0	(197,818)	0	(98,043)		(98,043)	99,775	0	0	0	0		0005
PUT OPTION APR31SPXP@5200 04/18/2031 5200. PUT BHF4ZSDR5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2025	04/18/2031	186	966,160	5200	0	(93,892)	0	(76,014)		(76,014)	17,878	0	0	0	0		0005
PUT OPTION APR31NDXP@16800 04/18/2031 16800 PUT BHF4ZSDS3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/18/2031	71	1,189,104	16800	0	(110,285)	0	(87,808)		(87,808)	22,477	0	0	0	0		0005

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PUT OPTION DEC25MXEAP@2000 12/19/2025 2000. PUT BHF4ZSDT1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	12/19/2025	976	1,952,360	2000	0	(15,746)	0	(10,539)		(10,539)	5,207	0	0	0	0		0005
PUT OPTION APR26SPXP@5200 04/17/2026 5200. PUT BHF4ZSDU8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	04/17/2026	2,748	14,289,756	5200	0	(652,919)	0	(288,363)		(288,363)	364,556	0	0	0	0		0005
PUT OPTION MAR28SPXP@4800 03/17/2028 4800. PUT BHF4ZSDV6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	03/17/2028	1,403	6,733,872	4800	0	(398,154)	0	(288,387)		(288,387)	109,767	0	0	0	0		0005
PUT OPTION MAR31SPXP@4000 03/21/2031 4000. PUT BHF4ZSDW4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	03/21/2031	1,038	4,151,080	4000	0	(257,876)	0	(218,149)		(218,149)	39,727	0	0	0	0		0005
PUT OPTION DEC25MXEAP@2100 12/19/2025 2100. PUT BHF4ZSDX2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	12/19/2025	894	1,876,644	2100	0	(20,259)	0	(12,762)		(12,762)	7,497	0	0	0	0		0005
PUT OPTION DEC25RTYP@2000 12/19/2025 2000. PUT BHF4ZSDY0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	12/19/2025	1,514	3,027,800	2000	0	(211,915)	0	(86,777)		(86,777)	125,138	0	0	0	0		0005
PUT OPTION APR28RTYP@1700 04/21/2028 1700. PUT BHF4ZSDZ7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2025	04/21/2028	1,789	3,040,943	1700	0	(238,178)	0	(175,672)		(175,672)	62,506	0	0	0	0		0005
PUT OPTION APR26SPXP@5000 04/17/2026 5000. PUT BHF4ZSE03	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	04/17/2026	18,345	91,725,900	5000	0	(3,058,904)	0	(1,566,561)		(1,566,561)	1,492,343	0	0	0	0		0005
PUT OPTION DEC25SPXP@5600 12/19/2025 5600. PUT BHF4ZSE11	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	12/19/2025	962	5,387,928	5600	0	(255,493)	0	(99,030)		(99,030)	156,463	0	0	0	0		0005
PUT OPTION FEB26RTYP@1800 02/20/2026 1800. PUT BHF4ZSE29	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	02/20/2026	324	583,344	1800	0	(27,070)	0	(12,309)		(12,309)	14,761	0	0	0	0		0005
PUT OPTION MAR28SPXP@4200 03/17/2028 4200. PUT BHF4ZSE37	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	03/17/2028	193	808,794	4200	0	(34,395)	0	(25,765)		(25,765)	8,630	0	0	0	0		0005
PUT OPTION APR28SPXP@4200 04/21/2028 4200. PUT BHF4ZSE45	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	04/21/2028	266	1,115,352	4200	0	(48,533)	0	(36,899)		(36,899)	11,634	0	0	0	0		0005
PUT OPTION APR31RTYP@1300 04/18/2031 1300. PUT BHF4ZSE52	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2025	04/18/2031	229	297,414	1300	0	(18,783)	0	(15,771)		(15,771)	3,012	0	0	0	0		0005
PUT OPTION MAR26RTYP@1600 03/20/2026 1600. PUT BHF4ZSE60	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	2,221	3,554,016	1600	0	(106,332)	0	(51,045)		(51,045)	55,287	0	0	0	0		0005

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PUT OPTION MAR31RTYP@1500 03/21/2031 1500. PUT BHF4ZSE78	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2025	03/21/2031	941	1,411,350	1500	0	(110,782)	0	(91,933)		(91,933)	18,849	0	0	0	0		0005
PUT OPTION APR26MXEAP@2200 04/17/2026 2200. PUT BHF4ZSE86	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	3,757	8,265,906	2200	0	(177,154)	0	(110,921)		(110,921)	66,233	0	0	0	0		0005
PUT OPTION APR26MXEAP@2300 04/17/2026 2300. PUT BHF4ZSE94	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	307	706,882	2300	0	(19,826)	0	(12,114)		(12,114)	7,712	0	0	0	0		0005
PUT OPTION MAR26MXEAP@1800 03/20/2026 1800. PUT BHF4ZSEA1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	174	313,236	1800	0	(2,207)	0	(1,461)		(1,461)	746	0	0	0	0		0005
PUT OPTION MAY31SPXP@4200 05/16/2031 4200. PUT BHF4ZSEB9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/16/2031	433	1,817,256	4200	0	(124,968)	0	(104,310)		(104,310)	20,658	0	0	0	0		0005
PUT OPTION MAR26RTYP@1700 03/20/2026 1700. PUT BHF4ZSEC7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	2,444	4,155,157	1700	0	(159,436)	0	(76,285)		(76,285)	83,151	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2100 05/16/2031 2100. PUT BHF4ZSED5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	05/16/2031	149	313,152	2100	0	(20,279)	0	(20,081)		(20,081)	198	0	0	0	0		0005
PUT OPTION MAR26SPXP@4200 03/20/2026 4200. PUT BHF4ZSEE3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	03/20/2026	1,375	5,777,016	4200	0	(107,223)	0	(49,195)		(49,195)	58,028	0	0	0	0		0005
PUT OPTION MAY31RTYP@1600 05/16/2031 1600. PUT BHF4ZSEF0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2025	05/16/2031	236	378,240	1600	0	(33,058)	0	(27,474)		(27,474)	5,584	0	0	0	0		0005
PUT OPTION MAR26SPXP@4400 03/20/2026 4400. PUT BHF4ZSEG8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	03/20/2026	2,124	9,346,876	4400	0	(204,580)	0	(90,608)		(90,608)	113,972	0	0	0	0		0005
PUT OPTION MAR26SPXP@4600 03/20/2026 4600. PUT BHF4ZSEH6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	03/20/2026	5,307	24,410,084	4600	0	(634,543)	0	(276,850)		(276,850)	357,693	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2100 05/15/2026 2100. PUT BHF4ZSEJ2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	05/15/2026	143	301,224	2100	0	(5,557)	0	(3,547)		(3,547)	2,010	0	0	0	0		0005
PUT OPTION MAR26RTYP@1800 03/20/2026 1800. PUT BHF4ZSEK9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	6,296	11,332,008	1800	0	(556,779)	0	(267,515)		(267,515)	289,264	0	0	0	0		0005
PUT OPTION MAY31RTYP@1700 05/16/2031 1700. PUT BHF4ZSEL7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2025	05/16/2031	422	718,199	1700	0	(69,040)	0	(57,231)		(57,231)	11,809	0	0	0	0		0005

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PUT OPTION MAR26NDXP@16800 03/20/2026 16800 PUT BHF4ZSEM5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	92	1,549,968	16800	0	(61,625)	0	(22,415)		(22,415)	39,210	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2200 05/15/2026 2200. PUT BHF4ZSEN3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	05/15/2026	547	1,204,214	2200	0	(28,507)	0	(17,941)		(17,941)	10,566	0	0	0	0		0005
PUT OPTION MAR26MXEAP@1900 03/20/2026 1900. PUT BHF4ZSEP8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	393	745,864	1900	0	(6,638)	0	(4,368)		(4,368)	2,270	0	0	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF4ZSEQ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/09/2025	05/16/2031	751	3,452,300	4600	0	(275,673)	0	(226,628)		(226,628)	49,045	0	0	0	0		0005
PUT OPTION MAR26MXEAP@2000 03/20/2026 2000. PUT BHF4ZSER4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	656	1,311,900	2000	0	(15,087)	0	(9,742)		(9,742)	5,345	0	0	0	0		0005
PUT OPTION MAY31SPXP@4800 05/16/2031 4800. PUT BHF4ZSES2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/09/2025	05/16/2031	550	2,641,152	4800	0	(226,175)	0	(184,802)		(184,802)	41,373	0	0	0	0		0005
PUT OPTION MAR26MXEAP@2100 03/20/2026 2100. PUT BHF4ZSET0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	860	1,805,517	2100	0	(27,083)	0	(16,946)		(16,946)	10,137	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2100 02/20/2026 2100. PUT BHF4ZSEU7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	02/20/2026	254	533,001	2100	0	(7,231)	0	(4,577)		(4,577)	2,654	0	0	0	0		0005
PUT OPTION FEB26RTYP@1900 02/20/2026 1900. PUT BHF4ZSEV5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	02/20/2026	783	1,488,156	1900	0	(88,647)	0	(41,054)		(41,054)	47,593	0	0	0	0		0005
PUT OPTION MAY31SPXP@4000 05/16/2031 4000. PUT BHF4ZSEW3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/09/2025	05/16/2031	403	1,611,360	4000	0	(102,318)	0	(86,310)		(86,310)	16,008	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF4ZSEX1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/09/2025	05/16/2031	153	764,400	5000	0	(69,988)	0	(56,873)		(56,873)	13,115	0	0	0	0		0005
PUT OPTION MAR26SPXP@4800 03/20/2026 4800. PUT BHF4ZSEY9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	03/20/2026	5,677	27,249,648	4800	0	(844,546)	0	(360,681)		(360,681)	483,865	0	0	0	0		0005
PUT OPTION MAR27MXEAP@2200 03/19/2027 2200. PUT BHF4ZSEZ6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/19/2027	107	234,740	2200	0	(8,965)	0	(6,959)		(6,959)	2,006	0	0	0	0		0005
PUT OPTION MAR26RTYP@1500 03/20/2026 1500. PUT BHF4ZSF02	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	852	1,277,325	1500	0	(30,017)	0	(14,286)		(14,286)	15,731	0	0	0	0		0005

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PUT OPTION MAR26RTYP@1900 03/20/2026 1900. PUT BHF4ZSF10	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	4,368	8,299,371	1900	0	(517,531)	0	(252,022)		(252,022)	265,509	0	0	0	0		0005
PUT OPTION MAR26RTYP@1400 03/20/2026 1400. PUT BHF4ZSF28	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	143	200,550	1400	0	(3,760)	0	(1,764)		(1,764)	1,996	0	0	0	0		0005
PUT OPTION APR27SPXP@4600 04/16/2027 4600. PUT BHF4ZSF36	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	04/16/2027	154	707,480	4600	0	(29,454)	0	(19,380)		(19,380)	10,074	0	0	0	0		0005
PUT OPTION APR26MXEAP@1700 04/17/2026 1700. PUT BHF4ZSF44	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	158	268,413	1700	0	(1,734)	0	(1,142)		(1,142)	592	0	0	0	0		0005
PUT OPTION APR26MXEAP@1800 04/17/2026 1800. PUT BHF4ZSF51	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	288	519,228	1800	0	(4,090)	0	(2,756)		(2,756)	1,334	0	0	0	0		0005
PUT OPTION APR26RTYP@1500 04/17/2026 1500. PUT BHF4ZSF69	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	940	1,410,660	1500	0	(35,718)	0	(17,710)		(17,710)	18,008	0	0	0	0		0005
PUT OPTION APR26RTYP@1700 04/17/2026 1700. PUT BHF4ZSF77	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	13,970	23,749,612	1700	0	(965,352)	0	(481,505)		(481,505)	483,847	0	0	0	0		0005
PUT OPTION APR26RTYP@1800 04/17/2026 1800. PUT BHF4ZSF85	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	5,142	9,256,194	1800	0	(476,797)	0	(238,976)		(238,976)	237,821	0	0	0	0		0005
PUT OPTION APR26SPXP@4400 04/17/2026 4400. PUT BHF4ZSF93	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	04/17/2026	5,463	24,036,804	4400	0	(562,310)	0	(260,407)		(260,407)	301,903	0	0	0	0		0005
PUT OPTION APR26SPXP@4600 04/17/2026 4600. PUT BHF4ZSFA0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	04/17/2026	17,043	78,399,594	4600	0	(2,168,575)	0	(989,620)		(989,620)	1,178,955	0	0	0	0		0005
PUT OPTION APR26MXEAP@1900 04/17/2026 1900. PUT BHF4ZSFB8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	522	990,888	1900	0	(9,862)	0	(6,581)		(6,581)	3,281	0	0	0	0		0005
PUT OPTION APR26RTYP@1400 04/17/2026 1400. PUT BHF4ZSFC6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	767	1,073,352	1400	0	(21,812)	0	(10,672)		(10,672)	11,140	0	0	0	0		0005
PUT OPTION APR26SPXP@4800 04/17/2026 4800. PUT BHF4ZSFD4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	04/17/2026	31,481	151,110,048	4800	0	(4,957,011)	0	(2,216,317)		(2,216,317)	2,740,694	0	0	0	0		0005
PUT OPTION APR26NDXP@16000 04/17/2026 16000 PUT BHF4ZSFE2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	151	2,411,040	16000	0	(84,246)	0	(32,385)		(32,385)	51,861	0	0	0	0		0005

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PUT OPTION APR26NDXP@16800 04/17/2026 16800 PUT BHF4ZSFF9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	247	4,147,752	16800	0	(174,463)	0	(66,987)		(66,987)	107,476	0	0	0	0		0005
PUT OPTION APR26RTYP@1900 04/17/2026 1900. PUT BHF4ZSFG7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	1,111	2,110,995	1900	0	(136,659)	0	(69,363)		(69,363)	67,296	0	0	0	0		0005
PUT OPTION MAY26SPXP@4400 05/15/2026 4400. PUT BHF4ZSFH5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	05/15/2026	155	681,032	4400	0	(17,046)	0	(8,163)		(8,163)	8,883	0	0	0	0		0005
PUT OPTION MAY26SPXP@4600 05/15/2026 4600. PUT BHF4ZSFJ1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	05/15/2026	1,153	5,302,696	4600	0	(156,255)	0	(73,750)		(73,750)	82,505	0	0	0	0		0005
PUT OPTION MAY26SPXP@4200 05/15/2026 4200. PUT BHF4ZSFK8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	05/15/2026	222	933,408	4200	0	(19,958)	0	(9,870)		(9,870)	10,088	0	0	0	0		0005
PUT OPTION MAY26RTYP@1800 05/15/2026 1800. PUT BHF4ZSFL6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	05/15/2026	1,044	1,879,020	1800	0	(101,435)	0	(52,564)		(52,564)	48,871	0	0	0	0		0005
PUT OPTION MAY26SPXP@4800 05/15/2026 4800. PUT BHF4ZSFM4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	05/15/2026	2,722	13,064,112	4800	0	(454,060)	0	(210,206)		(210,206)	243,854	0	0	0	0		0005
PUT OPTION MAY26SPXP@5000 05/15/2026 5000. PUT BHF4ZSFN2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	05/15/2026	4,403	22,013,350	5000	0	(899,507)	0	(410,485)		(410,485)	489,022	0	0	0	0		0005
PUT OPTION MAY26SPXP@4000 05/15/2026 4000. PUT BHF4ZSFP7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	05/15/2026	162	648,480	4000	0	(11,930)	0	(6,089)		(6,089)	5,841	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2000 01/16/2026 2000. PUT BHF4ZSFQ5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	01/16/2026	409	818,220	2000	0	(7,384)	0	(4,919)		(4,919)	2,465	0	0	0	0		0005
PUT OPTION JAN26RTYP@1900 01/16/2026 1900. PUT BHF4ZSFR3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	01/16/2026	202	383,914	1900	0	(21,672)	0	(9,179)		(9,179)	12,493	0	0	0	0		0005
PUT OPTION MAR26SPXP@4000 03/20/2026 4000. PUT BHF4ZSFS1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	03/20/2026	405	1,620,000	4000	0	(25,705)	0	(12,215)		(12,215)	13,490	0	0	0	0		0005
PUT OPTION APR26SPXP@4000 04/17/2026 4000. PUT BHF4ZSFT9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	04/17/2026	2,176	8,703,880	4000	0	(148,751)	0	(73,584)		(73,584)	75,167	0	0	0	0		0005
PUT OPTION JAN28SPXP@5200 01/21/2028 5200. PUT BHF4ZSFU6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	01/21/2028	203	1,056,900	5200	0	(74,964)	0	(52,833)		(52,833)	22,131	0	0	0	0		0005

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PUT OPTION JAN28SPXP@5400 01/21/2028 5400. PUT BHF4ZSFV4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	01/21/2028	405	2,188,836	5400	0	(171,618)	0	(120,704)		(120,704)	50,914	0	0	0	0		0005
PUT OPTION JAN28RTYP@2000 01/21/2028 2000. PUT BHF4ZSFW2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2025	01/21/2028	216	432,280	2000	0	(48,580)	0	(35,513)		(35,513)	13,067	0	0	0	0		0005
PUT OPTION JAN28RTYP@2100 01/21/2028 2100. PUT BHF4ZSFX0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2025	01/21/2028	201	421,113	2100	0	(53,315)	0	(39,256)		(39,256)	14,059	0	0	0	0		0005
PUT OPTION JAN28SPXP@5000 01/21/2028 5000. PUT BHF4ZSFY8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	01/21/2028	187	934,700	5000	0	(59,645)	0	(42,210)		(42,210)	17,435	0	0	0	0		0005
PUT OPTION JAN28RTYP@1900 01/21/2028 1900. PUT BHF4ZSFZ5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2025	01/21/2028	158	299,630	1900	0	(21,685)	0	(21,632)		(21,632)	53	0	0	0	0		0005
PUT OPTION JAN26SPXP@5200 01/16/2026 5200. PUT BHF4ZSG01	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	01/16/2026	1,726	8,973,900	5200	0	(342,651)	0	(125,490)		(125,490)	217,161	0	0	0	0		0005
PUT OPTION JAN26SPXP@5400 01/16/2026 5400. PUT BHF4ZSG19	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	01/16/2026	5,014	27,075,168	5400	0	(1,245,215)	0	(462,293)		(462,293)	782,922	0	0	0	0		0005
PUT OPTION JAN26RTYP@2000 01/16/2026 2000. PUT BHF4ZSG27	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	01/16/2026	2,032	4,064,620	2000	0	(294,665)	0	(130,517)		(130,517)	164,148	0	0	0	0		0005
PUT OPTION JAN26RTYP@2100 01/16/2026 2100. PUT BHF4ZSG35	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	01/16/2026	1,306	2,743,440	2100	0	(251,234)	0	(119,256)		(119,256)	131,978	0	0	0	0		0005
PUT OPTION JAN31SPXP@4400 01/17/2031 4400. PUT BHF4ZSG43	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	01/17/2031	162	712,624	4400	0	(42,212)	0	(42,118)		(42,118)	94	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2100 01/16/2026 2100. PUT BHF4ZSG50	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	01/16/2026	470	987,525	2100	0	(11,827)	0	(7,496)		(7,496)	4,331	0	0	0	0		0005
PUT OPTION JAN31SPXP@4600 01/17/2031 4600. PUT BHF4ZSG68	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	01/17/2031	201	925,842	4600	0	(63,553)	0	(58,676)		(58,676)	4,877	0	0	0	0		0005
PUT OPTION JAN31SPXP@5000 01/17/2031 5000. PUT BHF4ZSG76	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	01/17/2031	155	772,800	5000	0	(60,920)	0	(55,761)		(55,761)	5,159	0	0	0	0		0005
PUT OPTION JAN31SPXP@5200 01/17/2031 5200. PUT BHF4ZSG84	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	01/17/2031	253	1,314,456	5200	0	(119,603)	0	(101,161)		(101,161)	18,442	0	0	0	0		0005

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PUT OPTION JAN31SPXP@5600 01/17/2031 5600. PUT BHF4ZSG92	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	01/17/2031	122	684,656	5600	0	(65,909)	0	(59,454)		(59,454)	6,455	0	0	0	0		0005
PUT OPTION JAN26SPXP@5600 01/16/2026 5600. PUT BHF4ZSGA9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	01/16/2026	947	5,302,584	5600	0	(292,173)	0	(110,850)		(110,850)	181,323	0	0	0	0		0005
PUT OPTION FEB26SPXP@5200 02/20/2026 5200. PUT BHF4ZSGB7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	02/20/2026	1,487	7,734,428	5200	0	(319,579)	0	(127,462)		(127,462)	192,117	0	0	0	0		0005
PUT OPTION FEB26SPXP@5400 02/20/2026 5400. PUT BHF4ZSGC5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	02/20/2026	5,170	27,915,462	5400	0	(1,372,135)	0	(552,953)		(552,953)	819,182	0	0	0	0		0005
PUT OPTION FEB26RTYP@2000 02/20/2026 2000. PUT BHF4ZSGD3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	02/20/2026	1,055	2,109,880	2000	0	(159,265)	0	(76,131)		(76,131)	83,134	0	0	0	0		0005
PUT OPTION FEB26RTYP@2100 02/20/2026 2100. PUT BHF4ZSGE1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	02/20/2026	772	1,622,040	2100	0	(152,750)	0	(76,930)		(76,930)	75,820	0	0	0	0		0005
PUT OPTION FEB26SPXP@5000 02/20/2026 5000. PUT BHF4ZSGF8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	02/20/2026	569	2,843,600	5000	0	(98,309)	0	(39,012)		(39,012)	59,297	0	0	0	0		0005
PUT OPTION FEB31RTYP@1900 02/21/2031 1900. PUT BHF4ZSGG6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2025	02/21/2031	144	272,973	1900	0	(31,219)	0	(25,752)		(25,752)	5,467	0	0	0	0		0005
PUT OPTION FEB31SPXP@5000 02/21/2031 5000. PUT BHF4ZSGH4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	02/21/2031	148	742,050	5000	0	(58,456)	0	(54,053)		(54,053)	4,403	0	0	0	0		0005
PUT OPTION FEB31RTYP@2000 02/21/2031 2000. PUT BHF4ZSGJ0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2025	02/21/2031	151	302,300	2000	0	(37,577)	0	(31,020)		(31,020)	6,557	0	0	0	0		0005
PUT OPTION FEB28RTYP@2000 02/18/2028 2000. PUT BHF4ZSGK7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2025	02/18/2028	168	335,540	2000	0	(37,936)	0	(27,885)		(27,885)	10,051	0	0	0	0		0005
PUT OPTION JAN26MXEAP@2200 01/16/2026 2200. PUT BHF4ZSGL5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	01/16/2026	154	337,722	2200	0	(5,407)	0	(3,290)		(3,290)	2,117	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2200 02/20/2026 2200. PUT BHF4ZSGM3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	02/20/2026	886	1,949,684	2200	0	(34,908)	0	(21,468)		(21,468)	13,440	0	0	0	0		0005
PUT OPTION FEB31MXEAP@2200 02/21/2031 2200. PUT BHF4ZSGN1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	02/21/2031	144	317,724	2200	0	(22,423)	0	(21,773)		(21,773)	650	0	0	0	0		0005

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PUT OPTION FEB28MXEAP@2200 02/18/2028 2200. PUT BHF4ZSGP6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	02/18/2028	176	386,386	2200	0	(19,191)	0	(16,471)		(16,471)	2,720	0	0	0	0		0005
PUT OPTION FEB31RTYP@1600 02/21/2031 1600. PUT BHF4ZSGQ4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	02/21/2031	131	210,048	1600	0	(18,179)	0	(15,051)		(15,051)	3,128	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2300 02/20/2026 2300. PUT BHF4ZSGR2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	02/20/2026	105	240,833	2300	0	(5,701)	0	(3,422)		(3,422)	2,279	0	0	0	0		0005
PUT OPTION MAR28SPXP@5200 03/17/2028 5200. PUT BHF4ZSGS0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	03/17/2028	933	4,850,976	5200	0	(352,963)	0	(251,524)		(251,524)	101,439	0	0	0	0		0005
PUT OPTION MAR28MXEAP@2100 03/17/2028 2100. PUT BHF4ZSGT8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/17/2028	331	694,827	2100	0	(30,565)	0	(26,488)		(26,488)	4,077	0	0	0	0		0005
PUT OPTION MAR28MXEAP@2200 03/17/2028 2200. PUT BHF4ZSGU5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/17/2028	230	505,538	2200	0	(25,574)	0	(22,083)		(22,083)	3,491	0	0	0	0		0005
PUT OPTION MAR28RTYP@1900 03/17/2028 1900. PUT BHF4ZSGV3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	03/17/2028	285	541,519	1900	0	(54,626)	0	(40,116)		(40,116)	14,510	0	0	0	0		0005
PUT OPTION MAR28MXEAP@2000 03/17/2028 2000. PUT BHF4ZSGW1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/17/2028	193	386,560	2000	0	(14,753)	0	(12,915)		(12,915)	1,838	0	0	0	0		0005
PUT OPTION MAR28SPXP@5000 03/17/2028 5000. PUT BHF4ZSGX9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	03/17/2028	1,110	5,550,400	5000	0	(364,582)	0	(261,309)		(261,309)	103,273	0	0	0	0		0005
PUT OPTION MAR26SPXP@5400 03/20/2026 5400. PUT BHF4ZSGY7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	03/20/2026	619	3,345,138	5400	0	(172,388)	0	(73,216)		(73,216)	99,172	0	0	0	0		0005
PUT OPTION MAR26RTYP@2000 03/20/2026 2000. PUT BHF4ZSGZ4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	188	376,500	2000	0	(29,452)	0	(14,693)		(14,693)	14,759	0	0	0	0		0005
PUT OPTION FEB28RTYP@1800 02/18/2028 1800. PUT BHF4ZSH00	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	02/18/2028	119	213,966	1800	0	(18,772)	0	(13,705)		(13,705)	5,067	0	0	0	0		0005
PUT OPTION MAR28RTYP@1800 03/17/2028 1800. PUT BHF4ZSH18	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	03/17/2028	751	1,351,980	1800	0	(119,890)	0	(87,831)		(87,831)	32,059	0	0	0	0		0005
PUT OPTION MAR26SPXP@5000 03/20/2026 5000. PUT BHF4ZSH26	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	03/20/2026	13,576	67,881,650	5000	0	(2,503,329)	0	(1,051,367)		(1,051,367)	1,451,962	0	0	0	0		0005

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PUT OPTION MAR26SPXP@5200 03/20/2026 5200. PUT BHF4ZSH34	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	03/20/2026	9,338	48,555,624	5200	0	(2,121,762)	0	(893,946)		(893,946)	1,227,816	0	0	0	0		0005
PUT OPTION MAR26NDXP@17600 03/20/2026 17600 PUT BHF4ZSH42	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	109	1,921,568	17600	0	(92,768)	0	(33,408)		(33,408)	59,360	0	0	0	0		0005
PUT OPTION MAR26NDXP@18400 03/20/2026 18400 PUT BHF4ZSH59	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	67	1,238,320	18400	0	(70,997)	0	(25,880)		(25,880)	45,117	0	0	0	0		0005
PUT OPTION MAR31SPXP@5000 03/21/2031 5000. PUT BHF4ZSH67	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	03/21/2031	1,128	5,637,900	5000	0	(518,213)	0	(413,702)		(413,702)	104,511	0	0	0	0		0005
PUT OPTION MAR31SPXP@5200 03/21/2031 5200. PUT BHF4ZSH75	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	03/21/2031	675	3,508,544	5200	0	(340,632)	0	(274,247)		(274,247)	66,385	0	0	0	0		0005
PUT OPTION MAR31RTYP@1900 03/21/2031 1900. PUT BHF4ZSH83	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2025	03/21/2031	459	872,594	1900	0	(100,009)	0	(82,528)		(82,528)	17,481	0	0	0	0		0005
PUT OPTION MAR31MXEAP@2100 03/21/2031 2100. PUT BHF4ZSH91	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/21/2031	351	737,688	2100	0	(47,594)	0	(46,687)		(46,687)	907	0	0	0	0		0005
PUT OPTION MAR31MXEAP@2200 03/21/2031 2200. PUT BHF4ZSHA8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/21/2031	281	617,518	2200	0	(43,637)	0	(42,575)		(42,575)	1,062	0	0	0	0		0005
PUT OPTION MAR31MXEAP@2000 03/21/2031 2000. PUT BHF4ZSHB6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/21/2031	257	513,440	2000	0	(30,162)	0	(29,900)		(29,900)	262	0	0	0	0		0005
PUT OPTION MAR31RTYP@1800 03/21/2031 1800. PUT BHF4ZSHC4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2025	03/21/2031	671	1,207,764	1800	0	(126,809)	0	(104,662)		(104,662)	22,147	0	0	0	0		0005
PUT OPTION MAR31SPXP@4600 03/21/2031 4600. PUT BHF4ZSHD2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	03/21/2031	1,363	6,270,674	4600	0	(500,126)	0	(405,139)		(405,139)	94,987	0	0	0	0		0005
PUT OPTION MAR31MXEAP@1800 03/21/2031 1800. PUT BHF4ZSHE0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/21/2031	369	663,642	1800	0	(32,069)	0	(32,444)		(32,444)	(375)	0	0	0	0		0005
PUT OPTION MAR31MXEAP@1900 03/21/2031 1900. PUT BHF4ZSHF7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/21/2031	313	595,270	1900	0	(31,759)	0	(31,743)		(31,743)	16	0	0	0	0		0005
PUT OPTION MAR26MXEAP@2300 03/20/2026 2300. PUT BHF4ZSHG5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/20/2026	672	1,544,749	2300	0	(39,579)	0	(23,876)		(23,876)	15,703	0	0	0	0		0005

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PUT OPTION MAR31NDXP@17600 03/21/2031 17600 PUT BHF4ZSHH3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/21/2031	54	947,232	17600	0	(94,432)	0	(74,699)		(74,699)	19,733	0	0	0	0		0005
PUT OPTION MAR31NDXP@16000 03/21/2031 16000 PUT BHF4ZSHJ9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/21/2031	47	759,200	16000	0	(65,115)	0	(51,831)		(51,831)	13,284	0	0	0	0		0005
PUT OPTION MAR31NDXP@16800 03/21/2031 16800 PUT BHF4ZSHK6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/21/2031	60	1,009,176	16800	0	(93,483)	0	(74,225)		(74,225)	19,258	0	0	0	0		0005
PUT OPTION FEB31SPXP@4200 02/21/2031 4200. PUT BHF4ZSHL4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	02/21/2031	123	518,154	4200	0	(25,174)	0	(28,935)		(28,935)	(3,761)	0	0	0	0		0005
PUT OPTION MAR31SPXP@4200 03/21/2031 4200. PUT BHF4ZSHM2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	03/21/2031	3,576	15,018,612	4200	0	(1,040,753)	0	(846,657)		(846,657)	194,096	0	0	0	0		0005
PUT OPTION MAR28RTYP@1600 03/17/2028 1600. PUT BHF4ZSHN0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	03/17/2028	309	493,840	1600	0	(33,146)	0	(24,372)		(24,372)	8,774	0	0	0	0		0005
PUT OPTION MAR31SPXP@4800 03/21/2031 4800. PUT BHF4ZSHP5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	03/21/2031	3,165	15,190,128	4800	0	(1,319,483)	0	(1,047,167)		(1,047,167)	272,316	0	0	0	0		0005
PUT OPTION MAR31RTYP@1400 03/21/2031 1400. PUT BHF4ZSHQ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	03/21/2031	321	449,582	1400	0	(31,676)	0	(26,459)		(26,459)	5,217	0	0	0	0		0005
PUT OPTION APR28SPXP@5000 04/21/2028 5000. PUT BHF4ZSHR1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	04/21/2028	1,316	6,577,750	5000	0	(438,459)	0	(317,238)		(317,238)	121,221	0	0	0	0		0005
PUT OPTION APR28SPXP@5200 04/21/2028 5200. PUT BHF4ZSHS9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	04/21/2028	347	1,806,064	5200	0	(133,093)	0	(95,647)		(95,647)	37,446	0	0	0	0		0005
PUT OPTION APR28SPXP@4600 04/21/2028 4600. PUT BHF4ZSHT7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	04/21/2028	2,554	11,748,584	4600	0	(635,547)	0	(470,908)		(470,908)	164,639	0	0	0	0		0005
PUT OPTION APR28SPXP@4800 04/21/2028 4800. PUT BHF4ZSHU4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	04/21/2028	2,562	12,298,272	4800	0	(739,409)	0	(541,354)		(541,354)	198,055	0	0	0	0		0005
PUT OPTION APR28RTYP@1800 04/21/2028 1800. PUT BHF4ZSHV2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	04/21/2028	486	875,664	1800	0	(78,450)	0	(57,852)		(57,852)	20,598	0	0	0	0		0005
PUT OPTION APR28MXEAP@2200 04/21/2028 2200. PUT BHF4ZSHW0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/21/2028	235	516,868	2200	0	(26,811)	0	(23,250)		(23,250)	3,561	0	0	0	0		0005

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PUT OPTION APR28MXEAP@2100 04/21/2028 2100. PUT BHF4ZSHX8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/21/2028	661	1,387,617	2100	0	(62,753)	0	(54,613)		(54,613)	8,140	0	0	0	0		0005
PUT OPTION APR26NDXP@17600 04/17/2026 17600 PUT BHF4ZSHY6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/17/2026	98	1,730,256	17600	0	(87,145)	0	(33,383)		(33,383)	53,762	0	0	0	0		0005
PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT BHF4ZSHZ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2025	04/18/2031	4,184	20,083,824	4800	0	(1,710,056)	0	(1,395,045)		(1,395,045)	315,011	0	0	0	0		0005
PUT OPTION APR31SPXP@5000 04/18/2031 5000. PUT BHF4ZSJ08	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2025	04/18/2031	1,096	5,480,550	5000	0	(499,247)	0	(404,999)		(404,999)	94,248	0	0	0	0		0005
PUT OPTION APR31RTYP@1700 04/18/2031 1700. PUT BHF4ZSJ16	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	04/18/2031	2,555	4,343,194	1700	0	(416,564)	0	(344,840)		(344,840)	71,724	0	0	0	0		0005
PUT OPTION APR31RTYP@1800 04/18/2031 1800. PUT BHF4ZSJ24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	04/18/2031	590	1,062,180	1800	0	(111,646)	0	(92,327)		(92,327)	19,319	0	0	0	0		0005
PUT OPTION APR31MXEAP@2100 04/18/2031 2100. PUT BHF4ZSJ32	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/18/2031	844	1,773,219	2100	0	(114,592)	0	(112,977)		(112,977)	1,615	0	0	0	0		0005
PUT OPTION APR31MXEAP@2200 04/18/2031 2200. PUT BHF4ZSJ40	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/18/2031	337	740,806	2200	0	(52,392)	0	(51,374)		(51,374)	1,018	0	0	0	0		0005
PUT OPTION APR31SPXP@4200 04/18/2031 4200. PUT BHF4ZSJ57	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2025	04/18/2031	3,804	15,974,700	4200	0	(1,090,122)	0	(908,841)		(908,841)	181,281	0	0	0	0		0005
PUT OPTION APR31SPXP@4400 04/18/2031 4400. PUT BHF4ZSJ65	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2025	04/18/2031	3,475	15,291,408	4400	0	(1,127,010)	0	(930,511)		(930,511)	196,499	0	0	0	0		0005
PUT OPTION APR31RTYP@1500 04/18/2031 1500. PUT BHF4ZSJ73	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	04/18/2031	1,039	1,559,055	1500	0	(122,781)	0	(102,094)		(102,094)	20,687	0	0	0	0		0005
PUT OPTION APR31RTYP@1600 04/18/2031 1600. PUT BHF4ZSJ81	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	04/18/2031	2,580	4,127,920	1600	0	(359,697)	0	(298,531)		(298,531)	61,166	0	0	0	0		0005
PUT OPTION APR31MXEAP@1900 04/18/2031 1900. PUT BHF4ZSJ99	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/18/2031	443	841,054	1900	0	(45,022)	0	(45,224)		(45,224)	(202)	0	0	0	0		0005
PUT OPTION APR31MXEAP@2000 04/18/2031 2000. PUT BHF4ZSJA6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/18/2031	674	1,347,100	2000	0	(79,337)	0	(79,036)		(79,036)	301	0	0	0	0		0005

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PUT OPTION APR31SPXP@4000 04/18/2031 4000. PUT BHF4ZSJB4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	04/18/2031	4,998	19,990,520	4000	0	(1,293,237)	0	(1,060,755)		(1,060,755)	232,482	0	0	0	0		0005
PUT OPTION APR31SPXP@4600 04/18/2031 4600. PUT BHF4ZSJC2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2025	04/18/2031	6,683	30,742,030	4600	0	(2,439,180)	0	(2,002,348)		(2,002,348)	436,832	0	0	0	0		0005
PUT OPTION APR28MXEAP@2000 04/21/2028 2000. PUT BHF4ZSJD0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/21/2028	431	862,080	2000	0	(33,906)	0	(29,806)		(29,806)	4,100	0	0	0	0		0005
PUT OPTION APR31NDXP@16000 04/18/2031 16000 PUT BHF4ZSJE8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/18/2031	79	1,263,200	16000	0	(108,560)	0	(86,646)		(86,646)	21,914	0	0	0	0		0005
PUT OPTION APR31RTYP@1400 04/18/2031 1400. PUT BHF4ZSJF5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	04/18/2031	1,562	2,187,136	1400	0	(154,740)	0	(129,508)		(129,508)	25,232	0	0	0	0		0005
PUT OPTION MAR28SPXP@4400 03/17/2028 4400. PUT BHF4ZSJG3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	03/17/2028	343	1,508,100	4400	0	(71,721)	0	(52,941)		(52,941)	18,780	0	0	0	0		0005
PUT OPTION APR28SPXP@4400 04/21/2028 4400. PUT BHF4ZSJH1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	04/21/2028	1,109	4,878,148	4400	0	(236,888)	0	(177,294)		(177,294)	59,594	0	0	0	0		0005
PUT OPTION APR28RTYP@1600 04/21/2028 1600. PUT BHF4ZSJJ7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	04/21/2028	1,143	1,828,976	1600	0	(124,508)	0	(92,116)		(92,116)	32,392	0	0	0	0		0005
PUT OPTION MAR31SPXP@3800 03/21/2031 3800. PUT BHF4ZSJK4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	03/21/2031	910	3,459,406	3800	0	(195,811)	0	(168,641)		(168,641)	27,170	0	0	0	0		0005
PUT OPTION MAR31SPXP@3900 03/21/2031 3900. PUT BHF4ZSJL2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	03/21/2031	189	735,579	3900	0	(34,953)	0	(37,256)		(37,256)	(2,303)	0	0	0	0		0005
PUT OPTION APR31SPXP@3800 04/18/2031 3800. PUT BHF4ZSJM0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2025	04/18/2031	1,227	4,661,460	3800	0	(269,873)	0	(229,570)		(229,570)	40,303	0	0	0	0		0005
PUT OPTION APR31SPXP@3900 04/18/2031 3900. PUT BHF4ZSJN8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2025	04/18/2031	1,305	5,091,138	3900	0	(307,544)	0	(260,431)		(260,431)	47,113	0	0	0	0		0005
PUT OPTION MAR31RTYP@1300 03/21/2031 1300. PUT BHF4ZSJP3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	03/21/2031	127	164,463	1300	0	(10,335)	0	(8,661)		(8,661)	1,674	0	0	0	0		0005
PUT OPTION MAR28RTYP@1500 03/17/2028 1500. PUT BHF4ZSJQ1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	03/17/2028	107	160,605	1500	0	(9,297)	0	(6,848)		(6,848)	2,449	0	0	0	0		0005

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PUT OPTION APR28RTYP@1500 04/21/2028 1500. PUT BHF4ZSJR9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2025	04/21/2028	187	280,290	1500	0	(16,483)	0	(12,215)		(12,215)	4,268	0	0	0	0		0005
PUT OPTION MAR31MXEAP@1700 03/21/2031 1700. PUT BHF4ZSJS7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	03/21/2031	141	240,176	1700	0	(10,490)	0	(10,753)		(10,753)	(263)	0	0	0	0		0005
PUT OPTION APR31MXEAP@1700 04/18/2031 1700. PUT BHF4ZSJT5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/18/2031	327	555,985	1700	0	(24,417)	0	(25,143)		(25,143)	(726)	0	0	0	0		0005
PUT OPTION APR26SPXP@3900 04/17/2026 3900. PUT BHF4ZSJU2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	04/17/2026	943	3,676,140	3900	0	(58,374)	0	(29,201)		(29,201)	29,173	0	0	0	0		0005
PUT OPTION MAR31SPXP@3700 03/21/2031 3700. PUT BHF4ZSJV0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	03/21/2031	160	592,185	3700	0	(23,159)	0	(27,777)		(27,777)	(4,618)	0	0	0	0		0005
PUT OPTION APR31SPXP@3700 04/18/2031 3700. PUT BHF4ZSJW8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2025	04/18/2031	286	1,057,941	3700	0	(58,645)	0	(50,148)		(50,148)	8,497	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF4ZSJX6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/16/2031	196	860,288	4400	0	(63,850)	0	(52,789)		(52,789)	11,061	0	0	0	0		0005
PUT OPTION MAY28SPXP@4800 05/19/2028 4800. PUT BHF4ZSJY4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	05/19/2028	141	678,336	4800	0	(41,395)	0	(30,490)		(30,490)	10,905	0	0	0	0		0005
PUT OPTION MAY28SPXP@4600 05/19/2028 4600. PUT BHF4ZSJZ1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	05/19/2028	124	572,056	4600	0	(31,461)	0	(23,476)		(23,476)	7,985	0	0	0	0		0005
PUT OPTION MAY28SPXP@5000 05/19/2028 5000. PUT BHF4ZSK06	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/08/2025	05/19/2028	126	629,250	5000	0	(42,502)	0	(30,911)		(30,911)	11,591	0	0	0	0		0005
PUT OPTION APR31RTYP@1400 04/18/2031 1400. PUT BHF50APB1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2025	04/18/2031	104	145,040	1400	0	(8,752)	0	(8,589)		(8,589)	163	0	0	0	0		0005
PUT OPTION MAY31SPXP@4200 05/16/2031 4200. PUT BHF50APD7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	184	773,724	4200	0	(46,834)	0	(44,877)	^	(44,877)	1,288	0	669	0	0		0005
PUT OPTION MAY26SPXP@4400 05/15/2026 4400. PUT BHF50APH8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	216	951,544	4400	0	(15,079)	0	(11,398)	^	(11,398)	3,619	0	62	0	0		0005
PUT OPTION MAY26MXEAP@2200 05/15/2026 2200. PUT BHF50AQ20	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/15/2026	801	1,762,948	2200	0	(39,538)	0	(26,266)		(26,266)	13,272	0	0	0	0		0005

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PUT OPTION MAY31SPXP@4800 05/16/2031 4800. PUT BHF50AQ38	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	883	4,239,456	4800	0	(316,984)	0	(299,782)	^	(299,782)	12,674	0	4,528	0	0		0005
PUT OPTION MAY31SPXP@4800 05/16/2031 4800. PUT BHF50AQ46	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	165	794,112	4800	0	(59,377)	0	(56,155)	^	(56,155)	2,374	0	848	0	0		0005
PUT OPTION MAY28RTYP@1700 05/19/2028 1700. PUT BHF50AQ61	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/19/2028	489	830,977	1700	0	(53,075)	0	(48,692)		(48,692)	4,383	0	0	0	0		0005
PUT OPTION MAY26RTYP@1700 05/15/2026 1700. PUT BHF50AQ95	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/15/2026	1,000	1,699,439	1700	0	(46,285)	0	(37,671)		(37,671)	8,614	0	0	0	0		0005
PUT OPTION APR26SPXP@4800 04/17/2026 4800. PUT BHF50AQB0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	124	593,472	4800	0	(12,009)	0	(8,697)	^	(8,697)	3,264	0	48	0	0		0005
PUT OPTION APR26RTYP@1800 04/17/2026 1800. PUT BHF50AQD6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/17/2026	2,759	4,967,082	1800	0	(162,865)	0	(128,240)		(128,240)	34,625	0	0	0	0		0005
PUT OPTION MAY28MXEAP@2100 05/19/2028 2100. PUT BHF50AQF1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/19/2028	123	257,712	2100	0	(12,923)	0	(10,395)		(10,395)	2,528	0	0	0	0		0005
PUT OPTION APR26MXEAP@2100 04/17/2026 2100. PUT BHF50AQJ3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/17/2026	109	228,270	2100	0	(3,702)	0	(2,407)		(2,407)	1,295	0	0	0	0		0005
PUT OPTION APR26RTYP@1700 04/17/2026 1700. PUT BHF50AQL8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/17/2026	737	1,252,781	1700	0	(31,459)	0	(25,399)		(25,399)	6,060	0	0	0	0		0005
PUT OPTION APR26RTYP@1500 04/17/2026 1500. PUT BHF50AQP9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/17/2026	148	221,385	1500	0	(3,412)	0	(2,779)		(2,779)	633	0	0	0	0		0005
PUT OPTION APR27SPXP@4800 04/16/2027 4800. PUT BHF50AQQ7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/16/2027	151	726,576	4800	0	(25,190)	0	(22,446)		(22,446)	2,744	0	0	0	0		0005
PUT OPTION APR26SPXP@4400 04/17/2026 4400. PUT BHF50AQT1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	143	629,904	4400	0	(9,117)	0	(6,819)	^	(6,819)	2,262	0	36	0	0		0005
PUT OPTION MAY28MXEAP@2200 05/19/2028 2200. PUT BHF50AQU8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/19/2028	108	237,050	2200	0	(13,422)	0	(10,906)		(10,906)	2,516	0	0	0	0		0005
PUT OPTION APR26RTYP@1900 04/17/2026 1900. PUT BHF50AQW4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/17/2026	255	484,348	1900	0	(20,682)	0	(15,915)		(15,915)	4,767	0	0	0	0		0005

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PUT OPTION MAY26SPXP@4200 05/15/2026 4200. PUT BHF50AR94	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	185	775,530	4200	0	(10,535)	0	(8,195)	^	(8,195)	2,297	0	43	0	0		0005
PUT OPTION APR26SPXP@4600 04/17/2026 4600. PUT BHF50ARA1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	189	868,020	4600	0	(14,811)	0	(10,948)	^	(10,948)	3,804	0	59	0	0		0005
PUT OPTION APR26RTYP@1800 04/17/2026 1800. PUT BHF50ARG8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	04/17/2026	232	417,132	1800	0	(13,677)	0	(10,770)		(10,770)	2,907	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF50ARJ2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	868	4,342,000	5000	0	(347,096)	0	(326,493)	^	(326,493)	15,645	0	4,958	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF50ARK9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	299	1,495,650	5000	0	(119,561)	0	(112,464)	^	(112,464)	5,389	0	1,708	0	0		0005
PUT OPTION APR26RTYP@1700 04/17/2026 1700. PUT BHF50ARS2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	04/17/2026	105	178,126	1700	0	(4,473)	0	(3,611)		(3,611)	862	0	0	0	0		0005
PUT OPTION MAY26SPXP@4600 05/15/2026 4600. PUT BHF50AS02	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	195	895,160	4600	0	(16,643)	0	(12,442)	^	(12,442)	4,133	0	68	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF50AS10	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	244	1,221,550	5000	0	(97,652)	0	(91,856)	^	(91,856)	4,401	0	1,395	0	0		0005
PUT OPTION MAY26RTYP@1500 05/15/2026 1500. PUT BHF50AS28	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	05/15/2026	262	392,355	1500	0	(6,701)	0	(5,470)		(5,470)	1,231	0	0	0	0		0005
PUT OPTION APR31SPXP@5200 04/18/2031 5200. PUT BHF50ASB8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	126	653,432	5200	0	(55,432)	0	(51,948)	^	(51,948)	2,702	0	782	0	0		0005
PUT OPTION MAY28SPXP@5000 05/19/2028 5000. PUT BHF50ASG7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/13/2025	05/19/2028	446	2,229,200	5000	0	(124,165)	0	(109,929)	^	(109,929)	13,271	0	965	0	0		0005
PUT OPTION MAY26SPXP@5000 05/15/2026 5000. PUT BHF50ASH5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	10,660	53,299,900	5000	0	(1,385,784)	0	(993,234)	^	(993,234)	386,865	0	5,685	0	0		0005
PUT OPTION MAY26MXEAP@2300 05/15/2026 2300. PUT BHF50ASP7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/15/2026	1,639	3,768,964	2300	0	(107,301)	0	(71,224)		(71,224)	36,077	0	0	0	0		0005
PUT OPTION MAY26NDXP@17600 05/15/2026 17600 PUT BHF50ASQ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	05/15/2026	96	1,693,472	17600	0	(54,827)	0	(35,860)		(35,860)	18,967	0	0	0	0		0005

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PUT OPTION MAR31SPXP@4400 03/21/2031 4400. PUT BHF50ASS1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	03/21/2031	120	529,540	4400	0	(31,404)	0	(31,946)		(31,946)	(542)	0	0	0	0		0005
PUT OPTION MAY26RTYP@1900 05/15/2026 1900. PUT BHF50AT01	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/12/2025	05/15/2026	406	770,811	1900	0	(34,800)	0	(27,177)		(27,177)	7,623	0	0	0	0		0005
PUT OPTION APR28SPXP@5200 04/21/2028 5200. PUT BHF50AT27	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/13/2025	04/21/2028	226	1,173,536	5200	0	(71,531)	0	(62,384)	^	(62,384)	8,601	0	546	0	0		0005
PUT OPTION APR28SPXP@4800 04/21/2028 4800. PUT BHF50AT43	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/13/2025	04/21/2028	147	705,168	4800	0	(34,761)	0	(31,155)	^	(31,155)	3,341	0	265	0	0		0005
PUT OPTION APR26SPXP@4200 04/17/2026 4200. PUT BHF50AT84	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	210	880,782	4200	0	(10,886)	0	(8,393)	^	(8,393)	2,449	0	44	0	0		0005
PUT OPTION MAY26SPXP@4800 05/15/2026 4800. PUT BHF50ATD3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	1,773	8,511,168	4800	0	(186,644)	0	(136,859)	^	(136,859)	49,019	0	766	0	0		0005
PUT OPTION MAY26NDXP@16800 05/15/2026 16800 PUT BHF50ATE1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	05/15/2026	61	1,029,672	16800	0	(27,731)	0	(18,362)		(18,362)	9,369	0	0	0	0		0005
PUT OPTION MAY26RTYP@1800 05/15/2026 1800. PUT BHF50ATH4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/12/2025	05/15/2026	285	512,730	1800	0	(17,994)	0	(14,343)		(14,343)	3,651	0	0	0	0		0005
PUT OPTION APR28SPXP@4800 04/21/2028 4800. PUT BHF50ATQ4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/13/2025	04/21/2028	878	4,215,408	4800	0	(207,791)	0	(186,237)	^	(186,237)	19,969	0	1,585	0	0		0005
PUT OPTION APR31SPXP@4200 04/18/2031 4200. PUT BHF50ATX9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	208	872,088	4200	0	(52,335)	0	(50,126)	^	(50,126)	1,471	0	738	0	0		0005
PUT OPTION APR26SPXP@5000 04/17/2026 5000. PUT BHF50AU17	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	165	826,150	5000	0	(19,941)	0	(14,097)	^	(14,097)	5,764	0	80	0	0		0005
PUT OPTION APR28RTYP@1700 04/21/2028 1700. PUT BHF50AU41	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/12/2025	04/21/2028	569	967,215	1700	0	(60,997)	0	(55,875)		(55,875)	5,122	0	0	0	0		0005
PUT OPTION APR26SPXP@5000 04/17/2026 5000. PUT BHF50AUA7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	300	1,498,600	5000	0	(36,173)	0	(25,572)	^	(25,572)	10,456	0	145	0	0		0005
PUT OPTION APR26SPXP@4200 04/17/2026 4200. PUT BHF50AUE9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	686	2,882,838	4200	0	(35,629)	0	(27,469)	^	(27,469)	8,018	0	142	0	0		0005

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PUT OPTION MAY26SPXP@5000 05/15/2026 5000. PUT BHF50AUG4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	140	701,250	5000	0	(18,232)	0	(13,068)	^	(13,068)	5,089	0	75	0	0		0005
PUT OPTION APR26SPXP@4800 04/17/2026 4800. PUT BHF50AUH2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	1,232	5,914,512	4800	0	(119,684)	0	(86,674)	^	(86,674)	32,531	0	479	0	0		0005
PUT OPTION MAY26SPXP@5000 05/15/2026 5000. PUT BHF50AUL3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	409	2,044,400	5000	0	(53,154)	0	(38,097)	^	(38,097)	14,839	0	218	0	0		0005
PUT OPTION MAY26SPXP@4200 05/15/2026 4200. PUT BHF50AUW9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	904	3,795,246	4200	0	(51,558)	0	(40,108)	^	(40,108)	11,238	0	212	0	0		0005
PUT OPTION MAY31SPXP@4200 05/16/2031 4200. PUT BHF50AUY5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	2,945	12,370,764	4200	0	(748,791)	0	(717,508)	^	(717,508)	20,587	0	10,696	0	0		0005
PUT OPTION MAY31SPXP@4200 05/16/2031 4200. PUT BHF50AV32	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	879	3,693,228	4200	0	(223,546)	0	(214,207)	^	(214,207)	6,146	0	3,193	0	0		0005
PUT OPTION APR28SPXP@5000 04/21/2028 5000. PUT BHF50AV57	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/13/2025	04/21/2028	616	3,081,750	5000	0	(169,195)	0	(149,184)	^	(149,184)	18,720	0	1,291	0	0		0005
PUT OPTION APR28SPXP@4600 04/21/2028 4600. PUT BHF50AV99	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/13/2025	04/21/2028	146	670,634	4600	0	(29,595)	0	(26,978)	^	(26,978)	2,391	0	226	0	0		0005
PUT OPTION APR28RTYP@1900 04/21/2028 1900. PUT BHF50AVC2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	04/21/2028	101	192,812	1900	0	(15,931)	0	(14,498)		(14,498)	1,433	0	0	0	0		0005
PUT OPTION MAY26RTYP@1800 05/15/2026 1800. PUT BHF50AVP3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	05/15/2026	3,979	7,162,506	1800	0	(251,364)	0	(200,368)		(200,368)	50,996	0	0	0	0		0005
PUT OPTION MAY26SPXP@4800 05/15/2026 4800. PUT BHF50AW15	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	211	1,014,240	4800	0	(22,241)	0	(16,308)	^	(16,308)	5,842	0	91	0	0		0005
PUT OPTION APR28MXEAP@2100 04/21/2028 2100. PUT BHF50AW64	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/21/2028	142	298,767	2100	0	(14,592)	0	(11,759)		(11,759)	2,833	0	0	0	0		0005
PUT OPTION APR28MXEAP@2200 04/21/2028 2200. PUT BHF50AX22	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/21/2028	151	333,124	2200	0	(18,376)	0	(14,984)		(14,984)	3,392	0	0	0	0		0005
PUT OPTION APR28RTYP@1800 04/21/2028 1800. PUT BHF50AX48	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	04/21/2028	368	662,706	1800	0	(47,965)	0	(43,782)		(43,782)	4,183	0	0	0	0		0005

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PUT OPTION APR26MXEAP@2200 04/17/2026 2200. PUT BHF50AX97	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/17/2026	622	1,367,740	2200	0	(27,952)	0	(18,354)		(18,354)	9,598	0	0	0	0		0005
PUT OPTION APR26SPXP@5200 04/17/2026 5200. PUT BHF50AXA4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	3,898	20,267,104	5200	0	(585,623)	0	(408,620)	^	(408,620)	174,661	0	2,342	0	0		0005
PUT OPTION APR26SPXP@5200 04/17/2026 5200. PUT BHF50AXB2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	207	1,074,112	5200	0	(31,036)	0	(21,655)	^	(21,655)	9,257	0	124	0	0		0005
PUT OPTION APR26SPXP@5000 04/17/2026 5000. PUT BHF50AXC0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/17/2026	8,201	41,006,400	5000	0	(989,804)	0	(699,721)	^	(699,721)	286,125	0	3,958	0	0		0005
PUT OPTION APR26MXEAP@2300 04/17/2026 2300. PUT BHF50AXH9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/17/2026	1,013	2,329,003	2300	0	(60,929)	0	(39,914)		(39,914)	21,015	0	0	0	0		0005
PUT OPTION APR31RTYP@1800 04/18/2031 1800. PUT BHF50AXJ5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	04/18/2031	128	231,246	1800	0	(20,731)	0	(20,101)		(20,101)	630	0	0	0	0		0005
PUT OPTION APR31SPXP@5000 04/18/2031 5000. PUT BHF50AXK2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	243	1,216,850	5000	0	(96,679)	0	(90,863)	^	(90,863)	4,452	0	1,364	0	0		0005
PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT BHF50AXL0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	629	3,018,288	4800	0	(224,160)	0	(211,839)	^	(211,839)	9,158	0	3,163	0	0		0005
PUT OPTION APR31SPXP@4200 04/18/2031 4200. PUT BHF50AY13	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	741	3,110,646	4200	0	(186,673)	0	(178,792)	^	(178,792)	5,247	0	2,634	0	0		0005
PUT OPTION APR31SPXP@4200 04/18/2031 4200. PUT BHF50AY39	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	2,453	10,300,500	4200	0	(618,142)	0	(592,046)	^	(592,046)	17,375	0	8,721	0	0		0005
PUT OPTION APR26NDXP@17600 04/17/2026 17600 PUT BHF50AY70	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/17/2026	72	1,263,152	17600	0	(37,926)	0	(24,369)		(24,369)	13,557	0	0	0	0		0005
PUT OPTION APR31SPXP@5000 04/18/2031 5000. PUT BHF50AYF2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	750	3,747,600	5000	0	(297,752)	0	(279,841)	^	(279,841)	13,710	0	4,201	0	0		0005
PUT OPTION APR31RTYP@1700 04/18/2031 1700. PUT BHF50AYJ4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	04/18/2031	104	177,463	1700	0	(14,500)	0	(14,091)		(14,091)	409	0	0	0	0		0005
PUT OPTION APR31RTYP@1700 04/18/2031 1700. PUT BHF50AYM7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	04/18/2031	1,192	2,026,145	1700	0	(165,548)	0	(160,872)		(160,872)	4,676	0	0	0	0		0005

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PUT OPTION APR31SPXP@5000 04/18/2031 5000. PUT BHF50AYQ8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	174	869,600	5000	0	(69,091)	0	(64,935)	^	(64,935)	3,181	0	975	0	0		0005
PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT BHF50AYV7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	258	1,236,816	4800	0	(91,854)	0	(86,805)	^	(86,805)	3,753	0	1,296	0	0		0005
PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT BHF50AYW5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	590	2,830,320	4800	0	(210,199)	0	(198,645)	^	(198,645)	8,588	0	2,966	0	0		0005
PUT OPTION APR31RTYP@1800 04/18/2031 1800. PUT BHF50AYZ8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/18/2031	161	289,098	1800	0	(25,917)	0	(25,129)		(25,129)	788	0	0	0	0		0005
PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT BHF50AZ12	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	2,267	10,880,784	4800	0	(808,084)	0	(763,667)	^	(763,667)	33,016	0	11,401	0	0		0005
PUT OPTION APR31SPXP@5200 04/18/2031 5200. PUT BHF50AZ38	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	125	649,844	5200	0	(55,128)	0	(51,663)	^	(51,663)	2,687	0	778	0	0		0005
PUT OPTION APR31MXEAP@2100 04/18/2031 2100. PUT BHF50AZC8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/18/2031	142	297,969	2100	0	(20,889)	0	(18,984)		(18,984)	1,905	0	0	0	0		0005
PUT OPTION APR31SPXP@5200 04/18/2031 5200. PUT BHF50AZD6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	285	1,483,716	5200	0	(125,869)	0	(117,959)	^	(117,959)	6,134	0	1,776	0	0		0005
PUT OPTION APR31MXEAP@2200 04/18/2031 2200. PUT BHF50AZF1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/18/2031	302	663,476	2200	0	(50,409)	0	(46,011)		(46,011)	4,398	0	0	0	0		0005
PUT OPTION APR31SPXP@4000 04/18/2031 4000. PUT BHF50AZP9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	156	623,400	4000	0	(34,729)	0	(33,418)	^	(33,418)	821	0	490	0	0		0005
PUT OPTION APR31RTYP@1500 04/18/2031 1500. PUT BHF50AZT1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	04/18/2031	449	673,320	1500	0	(45,153)	0	(44,092)		(44,092)	1,061	0	0	0	0		0005
PUT OPTION APR31MXEAP@1900 04/18/2031 1900. PUT BHF50AZU8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/18/2031	557	1,058,129	1900	0	(63,165)	0	(56,897)		(56,897)	6,268	0	0	0	0		0005
PUT OPTION APR31MXEAP@1900 04/18/2031 1900. PUT BHF50AZX2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/18/2031	105	199,785	1900	0	(11,926)	0	(10,743)		(10,743)	1,183	0	0	0	0		0005
PUT OPTION APR31MXEAP@2100 04/18/2031 2100. PUT BHF50B026	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/18/2031	536	1,124,886	2100	0	(78,859)	0	(71,669)		(71,669)	7,190	0	0	0	0		0005

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PUT OPTION APR31MXEAP@2100 04/18/2031 2100. PUT BHF50B059	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/18/2031	108	227,682	2100	0	(15,961)	0	(14,506)		(14,506)	1,455	0	0	0	0		0005
PUT OPTION APR31NDXP@17600 04/18/2031 17600 PUT BHF50B0B6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/18/2031	52	916,608	17600	0	(77,117)	0	(72,537)		(72,537)	4,580	0	0	0	0		0005
PUT OPTION APR31RTYP@1800 04/18/2031 1800. PUT BHF50B0H3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2025	04/18/2031	780	1,404,684	1800	0	(125,930)	0	(122,099)		(122,099)	3,831	0	0	0	0		0005
PUT OPTION APR31NDXP@17600 04/18/2031 17600 PUT BHF50B0J9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/18/2031	52	917,488	17600	0	(77,200)	0	(72,615)		(72,615)	4,585	0	0	0	0		0005
PUT OPTION APR31NDXP@16800 04/18/2031 16800 PUT BHF50B0L4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/18/2031	58	978,264	16800	0	(76,643)	0	(72,239)		(72,239)	4,404	0	0	0	0		0005
PUT OPTION APR31MXEAP@2300 04/18/2031 2300. PUT BHF50B0Q3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/18/2031	193	443,601	2300	0	(36,509)	0	(33,411)		(33,411)	3,098	0	0	0	0		0005
PUT OPTION APR31RTYP@1600 04/18/2031 1600. PUT BHF50B166	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2025	04/18/2031	210	335,744	1600	0	(24,902)	0	(24,281)		(24,281)	621	0	0	0	0		0005
PUT OPTION APR31SPXP@4600 04/18/2031 4600. PUT BHF50B190	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	648	2,981,766	4600	0	(206,618)	0	(196,228)	^	(196,228)	7,475	0	2,915	0	0		0005
PUT OPTION APR31SPXP@4600 04/18/2031 4600. PUT BHF50B1B5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	222	1,020,556	4600	0	(70,719)	0	(67,163)	^	(67,163)	2,558	0	998	0	0		0005
PUT OPTION APR31SPXP@4400 04/18/2031 4400. PUT BHF50B1C3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	383	1,687,268	4400	0	(108,895)	0	(103,734)	^	(103,734)	3,625	0	1,536	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF50B1T6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	184	808,852	4400	0	(52,623)	0	(50,156)	^	(50,156)	1,715	0	752	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF50B1V1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	466	2,051,500	4400	0	(133,470)	0	(127,212)	^	(127,212)	4,351	0	1,907	0	0		0005
PUT OPTION MAY31MXEAP@2100 05/16/2031 2100. PUT BHF50B257	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/16/2031	511	1,072,659	2100	0	(75,852)	0	(68,783)		(68,783)	7,069	0	0	0	0		0005
PUT OPTION MAY31RTYP@1400 05/16/2031 1400. PUT BHF50B299	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	133	186,816	1400	0	(11,334)	0	(11,128)		(11,128)	206	0	0	0	0		0005

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PUT OPTION MAY31SPXP@4800 05/16/2031 4800. PUT BHF50B2B4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	859	4,123,824	4800	0	(308,340)	0	(291,608)	^	(291,608)	12,328	0	4,404	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF50B2D0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	134	617,274	4600	0	(43,091)	0	(40,950)	^	(40,950)	1,525	0	616	0	0		0005
PUT OPTION MAY31RTYP@1500 05/16/2031 1500. PUT BHF50B2E8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	638	956,310	1500	0	(64,424)	0	(62,946)		(62,946)	1,478	0	0	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF50B2G3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	157	721,970	4600	0	(50,398)	0	(47,894)	^	(47,894)	1,784	0	720	0	0		0005
PUT OPTION MAY31MXEAP@1800 05/16/2031 1800. PUT BHF50B2H1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/16/2031	147	264,024	1800	0	(14,696)	0	(13,143)		(13,143)	1,553	0	0	0	0		0005
PUT OPTION MAY31RTYP@1600 05/16/2031 1600. PUT BHF50B2R9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	199	319,088	1600	0	(23,756)	0	(23,177)		(23,177)	579	0	0	0	0		0005
PUT OPTION APR31SPXP@4600 04/18/2031 4600. PUT BHF50B2U2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	137	629,694	4600	0	(43,633)	0	(41,439)	^	(41,439)	1,578	0	616	0	0		0005
PUT OPTION MAY31RTYP@1700 05/16/2031 1700. PUT BHF50B307	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	1,331	2,263,499	1700	0	(185,487)	0	(180,371)		(180,371)	5,116	0	0	0	0		0005
PUT OPTION APR31SPXP@4600 04/18/2031 4600. PUT BHF50B323	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	123	566,996	4600	0	(39,288)	0	(37,312)	^	(37,312)	1,422	0	554	0	0		0005
PUT OPTION MAY28SPXP@4800 05/19/2028 4800. PUT BHF50B331	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/19/2028	682	3,272,208	4800	0	(163,867)	0	(147,642)	^	(147,642)	14,952	0	1,273	0	0		0005
PUT OPTION MAY31RTYP@1700 05/16/2031 1700. PUT BHF50B356	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	116	197,370	1700	0	(16,174)	0	(15,728)		(15,728)	446	0	0	0	0		0005
PUT OPTION MAY31MXEAP@1900 05/16/2031 1900. PUT BHF50B380	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/16/2031	759	1,442,347	1900	0	(86,951)	0	(78,184)		(78,184)	8,767	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2100 05/15/2026 2100. PUT BHF50B398	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/15/2026	151	317,163	2100	0	(5,683)	0	(3,735)		(3,735)	1,948	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2300 05/16/2031 2300. PUT BHF50B3E7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/16/2031	234	537,441	2300	0	(44,587)	0	(40,674)		(40,674)	3,913	0	0	0	0		0005

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PUT OPTION MAY31SPXP@4800 05/16/2031 4800. PUT BHF50B3H0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	2,875	13,800,336	4800	0	(1,031,852)	0	(975,857)	^	(975,857)	41,256	0	14,739	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF50B3V9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	510	2,346,000	4600	0	(163,768)	0	(155,630)	^	(155,630)	5,799	0	2,339	0	0		0005
PUT OPTION MAY31RTYP@1800 05/16/2031 1800. PUT BHF50B497	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	1,018	1,831,662	1800	0	(164,575)	0	(159,680)		(159,680)	4,895	0	0	0	0		0005
PUT OPTION MAY28RTYP@1800 05/19/2028 1800. PUT BHF50B4E6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/19/2028	262	472,212	1800	0	(34,555)	0	(31,599)		(31,599)	2,956	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2200 05/16/2031 2200. PUT BHF50B4M8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/16/2031	398	876,216	2200	0	(67,123)	0	(61,107)		(61,107)	6,016	0	0	0	0		0005
PUT OPTION MAY26SPXP@5200 05/15/2026 5200. PUT BHF50B4S5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	233	1,211,860	5200	0	(37,447)	0	(26,531)	^	(26,531)	10,762	0	154	0	0		0005
PUT OPTION MAY26SPXP@5200 05/15/2026 5200. PUT BHF50B4T3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/15/2026	6,065	31,540,496	5200	0	(974,602)	0	(690,502)	^	(690,502)	280,102	0	3,998	0	0		0005
PUT OPTION MAY31RTYP@1500 05/16/2031 1500. PUT BHF50B513	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/16/2031	134	200,595	1500	0	(13,514)	0	(13,204)		(13,204)	310	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF50B570	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	380	1,977,092	5200	0	(168,649)	0	(158,196)	^	(158,196)	8,044	0	2,409	0	0		0005
PUT OPTION MAY28SPXP@5200 05/19/2028 5200. PUT BHF50B5C9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/19/2028	194	1,007,916	5200	0	(62,243)	0	(54,457)	^	(54,457)	7,302	0	484	0	0		0005
PUT OPTION MAY26SPXP@5000 05/15/2026 5000. PUT BHF50M6J9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	4,279	21,392,650	5000	0	(542,354)	0	(398,654)	^	(398,654)	141,475	0	2,225	0	0		0005
PUT OPTION APR28SPXP@5000 04/21/2028 5000. PUT BHF50M6V2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/21/2028	160	799,900	5000	0	(42,954)	0	(38,579)		(38,579)	4,375	0	0	0	0		0005
PUT OPTION APR28RTYP@1800 04/21/2028 1800. PUT BHF50M709	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/21/2028	140	251,892	1800	0	(18,235)	0	(16,642)		(16,642)	1,593	0	0	0	0		0005
PUT OPTION APR26SPXP@5000 04/17/2026 5000. PUT BHF50M790	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	04/17/2026	953	4,762,700	5000	0	(111,548)	0	(81,272)	^	(81,272)	29,830	0	446	0	0		0005

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PUT OPTION APR26SPXP@5200 04/17/2026 5200. PUT BHF50M7B5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	04/17/2026	1,022	5,313,828	5200	0	(148,728)	0	(107,139)	^	(107,139)	40,994	0	595	0	0		0005
PUT OPTION APR28SPXP@4800 04/21/2028 4800. PUT BHF50M7G4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	04/21/2028	265	1,270,368	4800	0	(61,281)	0	(55,919)		(55,919)	5,362	0	0	0	0		0005
PUT OPTION APR26NXEAP@2300 04/17/2026 2300. PUT BHF50M7K5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	04/17/2026	208	479,021	2300	0	(12,348)	0	(8,209)		(8,209)	4,139	0	0	0	0		0005
PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT BHF50M7W9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	04/18/2031	323	1,550,016	4800	0	(110,772)	0	(108,746)	^	(108,746)	463	0	1,563	0	0		0005
PUT OPTION APR31SPXP@5000 04/18/2031 5000. PUT BHF50M7Y5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	04/18/2031	129	643,250	5000	0	(49,452)	0	(48,015)	^	(48,015)	739	0	698	0	0		0005
PUT OPTION APR31SPXP@4200 04/18/2031 4200. PUT BHF50M865	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	04/18/2031	273	1,145,046	4200	0	(64,313)	0	(65,770)	^	(65,770)	(2,364)	0	907	0	0		0005
PUT OPTION APR31RTYP@1500 04/18/2031 1500. PUT BHF50M873	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/18/2031	107	160,830	1500	0	(10,631)	0	(10,532)		(10,532)	99	0	0	0	0		0005
PUT OPTION MAY31SPXP@4200 05/16/2031 4200. PUT BHF50M915	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/16/2031	146	614,754	4200	0	(35,355)	0	(35,638)	^	(35,638)	(788)	0	505	0	0		0005
PUT OPTION MAY31SPXP@4200 05/16/2031 4200. PUT BHF50M923	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/16/2031	981	4,121,376	4200	0	(237,020)	0	(238,918)	^	(238,918)	(5,284)	0	3,386	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF50M956	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/16/2031	319	1,402,324	4400	0	(87,509)	0	(86,921)	^	(86,921)	(662)	0	1,250	0	0		0005
PUT OPTION MAY26SPXP@4400 05/15/2026 4400. PUT BHF50M964	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	233	1,025,992	4400	0	(15,744)	0	(12,290)	^	(12,290)	3,389	0	65	0	0		0005
PUT OPTION MAY26RTYP@1500 05/15/2026 1500. PUT BHF50M972	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/15/2026	233	349,545	1500	0	(6,240)	0	(4,873)		(4,873)	1,367	0	0	0	0		0005
PUT OPTION MAY26SPXP@4200 05/15/2026 4200. PUT BHF50M9C1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	472	1,983,324	4200	0	(26,034)	0	(20,961)	^	(20,961)	4,966	0	107	0	0		0005
PUT OPTION MAY31RTYP@1700 05/16/2031 1700. PUT BHF50M9D9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/16/2031	159	270,878	1700	0	(21,848)	0	(21,585)		(21,585)	263	0	0	0	0		0005

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PUT OPTION MAY26MXEAP@2100 05/15/2026 2100. PUT BHF50M9Q0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	05/15/2026	128	268,611	2100	0	(4,794)	0	(3,163)		(3,163)	1,631	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2200 05/15/2026 2200. PUT BHF50M9S6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	05/15/2026	483	1,061,720	2200	0	(23,609)	0	(15,819)		(15,819)	7,790	0	0	0	0		0005
PUT OPTION MAY31SPXP@4800 05/16/2031 4800. PUT BHF50M9X5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/16/2031	165	793,680	4800	0	(57,693)	0	(56,106)	^	(56,106)	763	0	824	0	0		0005
PUT OPTION MAY31SPXP@4800 05/16/2031 4800. PUT BHF50M9Y3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/16/2031	190	912,480	4800	0	(66,327)	0	(64,503)	^	(64,503)	877	0	947	0	0		0005
PUT OPTION MAY26RTYP@1700 05/15/2026 1700. PUT BHF50MA21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/15/2026	132	224,128	1700	0	(6,232)	0	(4,968)		(4,968)	1,264	0	0	0	0		0005
PUT OPTION MAY31RTYP@1500 05/16/2031 1500. PUT BHF50MA54	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/16/2031	188	281,250	1500	0	(18,669)	0	(18,512)		(18,512)	157	0	0	0	0		0005
PUT OPTION MAY26RTYP@1600 05/15/2026 1600. PUT BHF50MA88	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/15/2026	148	236,496	1600	0	(5,206)	0	(4,169)		(4,169)	1,037	0	0	0	0		0005
PUT OPTION MAY31SPXP@4800 05/16/2031 4800. PUT BHF50MAB1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/16/2031	1,044	5,010,384	4800	0	(364,212)	0	(354,195)	^	(354,195)	4,815	0	5,202	0	0		0005
PUT OPTION APR26RTYP@1800 04/17/2026 1800. PUT BHF50MAF2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/17/2026	541	974,214	1800	0	(32,392)	0	(25,152)		(25,152)	7,240	0	0	0	0		0005
PUT OPTION MAY28SPXP@4800 05/19/2028 4800. PUT BHF50MAJ4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/19/2028	531	2,549,136	4800	0	(125,305)	0	(114,577)		(114,577)	10,728	0	0	0	0		0005
PUT OPTION MAY28RTYP@1700 05/19/2028 1700. PUT BHF50MAL9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/19/2028	140	237,473	1700	0	(15,159)	0	(13,915)		(13,915)	1,244	0	0	0	0		0005
PUT OPTION MAY31RTYP@1800 05/16/2031 1800. PUT BHF50MAP0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/16/2031	179	321,480	1800	0	(28,418)	0	(28,026)		(28,026)	392	0	0	0	0		0005
PUT OPTION MAY31RTYP@1800 05/16/2031 1800. PUT BHF50MAR6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/16/2031	321	577,260	1800	0	(51,026)	0	(50,324)		(50,324)	702	0	0	0	0		0005
PUT OPTION MAY28RTYP@1800 05/19/2028 1800. PUT BHF50MAS4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/19/2028	273	492,264	1800	0	(35,995)	0	(32,941)		(32,941)	3,054	0	0	0	0		0005

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PUT OPTION MAY26RTYP@1800 05/15/2026 1800. PUT BHF50MAW5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/15/2026	2,511	4,520,520	1800	0	(160,855)	0	(126,460)		(126,460)	34,395	0	0	0	0		0005
PUT OPTION MAY26RTYP@1700 05/15/2026 1700. PUT BHF50MB53	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/15/2026	167	284,291	1700	0	(7,905)	0	(6,302)		(6,302)	1,603	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF50MBD6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/16/2025	05/16/2031	511	2,554,550	5000	0	(199,422)	0	(192,040)	^	(192,040)	4,533	0	2,849	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF50MBE4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/16/2025	05/16/2031	160	799,350	5000	0	(62,401)	0	(60,091)	^	(60,091)	1,419	0	891	0	0		0005
PUT OPTION MAY26MXEAP@1900 05/15/2026 1900. PUT BHF50MBF1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	05/15/2026	110	209,570	1900	0	(2,503)	0	(1,570)		(1,570)	933	0	0	0	0		0005
PUT OPTION MAY26SPXP@4800 05/15/2026 4800. PUT BHF50MBJ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/16/2025	05/15/2026	840	4,031,952	4800	0	(86,169)	0	(64,835)	^	(64,835)	20,980	0	354	0	0		0005
PUT OPTION MAY28SPXP@5000 05/19/2028 5000. PUT BHF50MBK0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/16/2025	05/19/2028	403	2,017,350	5000	0	(110,211)	0	(99,095)		(99,095)	11,116	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2300 05/15/2026 2300. PUT BHF50MBQ7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	05/15/2026	1,062	2,442,209	2300	0	(68,615)	0	(46,152)		(46,152)	22,463	0	0	0	0		0005
PUT OPTION MAY27SPXP@4800 05/21/2027 4800. PUT BHF50MBW4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/16/2025	05/21/2027	145	697,536	4800	0	(25,933)	0	(22,466)		(22,466)	3,467	0	0	0	0		0005
PUT OPTION APR26SPXP@4800 04/17/2026 4800. PUT BHF50MCD5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/16/2025	04/17/2026	186	892,416	4800	0	(17,491)	0	(13,078)	^	(13,078)	4,343	0	70	0	0		0005
PUT OPTION MAY26SPXP@5200 05/15/2026 5200. PUT BHF50MCG8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/16/2025	05/15/2026	5,312	27,624,272	5200	0	(830,357)	0	(604,777)	^	(604,777)	222,173	0	3,407	0	0		0005
PUT OPTION APR26MXEAP@2100 04/17/2026 2100. PUT BHF50MCH6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	04/17/2026	101	212,352	2100	0	(3,431)	0	(2,239)		(2,239)	1,192	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF50MCK9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/16/2025	05/16/2031	142	738,972	5200	0	(61,783)	0	(59,117)	^	(59,117)	1,783	0	883	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF50MCP8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/16/2025	05/16/2031	225	1,168,596	5200	0	(97,699)	0	(93,483)	^	(93,483)	2,820	0	1,396	0	0		0005

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PUT OPTION MAY28SPXP@5200 05/19/2028 5200. PUT BHF50MC06	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/19/2028	245	1,272,076	5200	0	(76,988)	0	(68,461)		(68,461)	8,527	0	0	0	0		0005
PUT OPTION APR26MXEAP@2100 04/17/2026 2100. PUT BHF50MCU7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	04/17/2026	101	211,071	2100	0	(3,410)	0	(2,225)		(2,225)	1,185	0	0	0	0		0005
PUT OPTION MAY26NDXP@18400 05/15/2026 18400 PUT BHF50MCV5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/15/2026	58	1,067,568	18400	0	(37,314)	0	(26,814)		(26,814)	10,500	0	0	0	0		0005
PUT OPTION APR26RTYP@1900 04/17/2026 1900. PUT BHF50MCW3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/17/2026	191	362,444	1900	0	(15,623)	0	(11,909)		(11,909)	3,714	0	0	0	0		0005
PUT OPTION MAY26RTYP@1900 05/15/2026 1900. PUT BHF50MCX1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/15/2026	1,076	2,044,894	1900	0	(93,182)	0	(72,099)		(72,099)	21,083	0	0	0	0		0005
PUT OPTION MAY31RTYP@1900 05/16/2031 1900. PUT BHF50MDA0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/16/2031	145	276,222	1900	0	(26,650)	0	(26,245)		(26,245)	405	0	0	0	0		0005
PUT OPTION MAY28RTYP@1900 05/19/2028 1900. PUT BHF50MDB8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/19/2028	175	332,652	1900	0	(27,716)	0	(25,299)		(25,299)	2,417	0	0	0	0		0005
PUT OPTION MAY26SPXP@5400 05/15/2026 5400. PUT BHF50MDH5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	689	3,720,006	5400	0	(132,213)	0	(95,589)	^	(95,589)	36,082	0	542	0	0		0005
PUT OPTION MAY26RTYP@1900 05/15/2026 1900. PUT BHF518ZQ1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	138	262,675	1900	0	(11,931)	0	(9,262)		(9,262)	2,669	0	0	0	0		0005
PUT OPTION APR28RTYP@1900 04/21/2028 1900. PUT BHF518ZZ1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/21/2028	164	312,151	1900	0	(25,420)	0	(23,471)		(23,471)	1,949	0	0	0	0		0005
PUT OPTION MAY26SPXP@4400 05/15/2026 4400. PUT BHF519012	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/15/2026	194	851,708	4400	0	(14,754)	0	(10,209)		(10,209)	4,545	0	0	0	0		0005
PUT OPTION MAY26RTYP@1900 05/15/2026 1900. PUT BHF519046	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	110	208,088	1900	0	(9,452)	0	(7,337)		(7,337)	2,115	0	0	0	0		0005
PUT OPTION MAY26RTYP@1800 05/15/2026 1800. PUT BHF519061	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	102	184,050	1800	0	(6,593)	0	(5,149)		(5,149)	1,444	0	0	0	0		0005
PUT OPTION APR28MXEAP@2300 04/21/2028 2300. PUT BHF5190J3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	04/21/2028	104	238,786	2300	0	(12,646)	0	(12,247)		(12,247)	399	0	0	0	0		0005

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PUT OPTION MAY27RTYP@1800 05/21/2027 1800. PUT BHF5190T1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	182	327,330	1800	0	(19,445)	0	(17,058)		(17,058)	2,387	0	0	0	0		0005
PUT OPTION MAY26RTYP@1800 05/15/2026 1800. PUT BHF5190U8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	1,134	2,040,876	1800	0	(73,109)	0	(57,093)		(57,093)	16,016	0	0	0	0		0005
PUT OPTION MAY26RTYP@1900 05/15/2026 1900. PUT BHF5190X2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	6,406	12,171,343	1900	0	(552,836)	0	(429,138)		(429,138)	123,698	0	0	0	0		0005
PUT OPTION MAY26RTYP@1600 05/15/2026 1600. PUT BHF519103	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	161	257,872	1600	0	(5,765)	0	(4,546)		(4,546)	1,219	0	0	0	0		0005
PUT OPTION MAY26SPXP@4400 05/15/2026 4400. PUT BHF519194	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	05/15/2026	830	3,652,352	4400	0	(63,269)	0	(43,777)		(43,777)	19,492	0	0	0	0		0005
PUT OPTION MAY26SPXP@5000 05/15/2026 5000. PUT BHF519 1C7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	05/15/2026	432	2,158,300	5000	0	(60,981)	0	(40,246)		(40,246)	20,735	0	0	0	0		0005
PUT OPTION MAY26SPXP@5000 05/15/2026 5000. PUT BHF5191J2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	05/15/2026	2,072	10,359,000	5000	0	(292,683)	0	(193,166)		(193,166)	99,517	0	0	0	0		0005
PUT OPTION JUN26SPXP@5200 06/22/2026 5200. PUT BHF5191L7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	06/22/2026	212	1,100,840	5200	0	(39,201)	0	(26,616)		(26,616)	12,585	0	0	0	0		0005
PUT OPTION JUN26RTYP@1900 06/18/2026 1900. PUT BHF5191N3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	06/18/2026	283	536,826	1900	0	(25,917)	0	(20,428)		(20,428)	5,489	0	0	0	0		0005
PUT OPTION MAY26MXEAP@1900 05/15/2026 1900. PUT BHF5191P8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	114	216,011	1900	0	(2,078)	0	(1,618)		(1,618)	460	0	0	0	0		0005
PUT OPTION MAY26SPXP@4600 05/15/2026 4600. PUT BHF5191T0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	05/15/2026	123	564,098	4600	0	(11,472)	0	(7,845)		(7,845)	3,627	0	0	0	0		0005
PUT OPTION MAY26RTYP@1700 05/15/2026 1700. PUT BHF519202	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	113	192,593	1700	0	(5,437)	0	(4,269)		(4,269)	1,168	0	0	0	0		0005
PUT OPTION MAY26SPXP@4600 05/15/2026 4600. PUT BHF519277	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	05/15/2026	281	1,291,634	4600	0	(26,268)	0	(17,964)		(17,964)	8,304	0	0	0	0		0005
PUT OPTION FEB31RTYP@1700 02/21/2031 1700. PUT BHF519285	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	02/21/2031	101	171,938	1700	0	(13,796)	0	(13,546)		(13,546)	250	0	0	0	0		0005

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PUT OPTION MAY27SPXP@5000 05/21/2027 5000. PUT BHF5192F9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	279	1,392,900	5000	0	(62,801)	0	(50,355)		(50,355)	12,446	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2100 05/16/2031 2100. PUT BHF5192G7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	323	678,321	2100	0	(40,860)	0	(43,496)		(43,496)	(2,636)	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2200 05/15/2026 2200. PUT BHF519368	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	408	897,886	2200	0	(15,868)	0	(13,377)		(13,377)	2,491	0	0	0	0		0005
PUT OPTION APR31SPXP@4400 04/18/2031 4400. PUT BHF5193E1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	196	860,772	4400	0	(44,933)	0	(52,819)	^	(52,819)	(8,520)	0	634	0	0		0005
PUT OPTION APR31SPXP@5000 04/18/2031 5000. PUT BHF5193N1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	206	1,031,400	5000	0	(66,240)	0	(76,863)	^	(76,863)	(11,558)	0	935	0	0		0005
PUT OPTION MAY28MXEAP@2200 05/19/2028 2200. PUT BHF5193R2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/19/2028	245	539,330	2200	0	(25,848)	0	(24,814)		(24,814)	1,034	0	0	0	0		0005
PUT OPTION MAY31SPXP@4800 05/16/2031 4800. PUT BHF5193X9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	227	1,090,080	4800	0	(82,798)	0	(77,095)	^	(77,095)	4,520	0	1,183	0	0		0005
PUT OPTION MAY31MXEAP@1900 05/16/2031 1900. PUT BHF5193Z4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	178	337,516	1900	0	(17,250)	0	(18,296)		(18,296)	(1,046)	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2100 05/15/2026 2100. PUT BHF5194B6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	109	228,690	2100	0	(3,259)	0	(2,693)		(2,693)	566	0	0	0	0		0005
PUT OPTION MAY31MXEAP@1900 05/16/2031 1900. PUT BHF5194C4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	708	1,345,770	1900	0	(68,780)	0	(72,949)		(72,949)	(4,169)	0	0	0	0		0005
PUT OPTION APR28SPXP@5200 04/21/2028 5200. PUT BHF5194J9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/21/2028	174	905,216	5200	0	(56,025)	0	(47,940)		(47,940)	8,085	0	0	0	0		0005
PUT OPTION MAY28MXEAP@2100 05/19/2028 2100. PUT BHF519403	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/19/2028	119	249,858	2100	0	(10,598)	0	(10,078)		(10,078)	520	0	0	0	0		0005
PUT OPTION APR26SPXP@5200 04/17/2026 5200. PUT BHF5194R1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	04/17/2026	200	1,038,596	5200	0	(32,593)	0	(20,959)		(20,959)	11,634	0	0	0	0		0005
PUT OPTION MAY31RTYP@1500 05/16/2031 1500. PUT BHF519509	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	207	310,905	1500	0	(20,808)	0	(20,464)		(20,464)	344	0	0	0	0		0005

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PUT OPTION MAY31RTYP@1800 05/16/2031 1800. PUT BHF519574	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	1,652	2,973,366	1800	0	(263,506)	0	(259,211)		(259,211)	4,295	0	0	0	0		0005
PUT OPTION APR31RTYP@1900 04/18/2031 1900. PUT BHF519590	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/18/2031	137	261,003	1900	0	(25,182)	0	(24,743)		(24,743)	439	0	0	0	0		0005
PUT OPTION APR31RTYP@1800 04/18/2031 1800. PUT BHF5195F6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/18/2031	131	235,998	1800	0	(20,874)	0	(20,513)		(20,513)	361	0	0	0	0		0005
PUT OPTION MAY28SPXP@5000 05/19/2028 5000. PUT BHF5195H2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	883	4,413,900	5000	0	(251,150)	0	(216,818)		(216,818)	34,332	0	0	0	0		0005
PUT OPTION APR31SPXP@4400 04/18/2031 4400. PUT BHF5195K5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	145	639,936	4400	0	(33,438)	0	(39,266)	^	(39,266)	(6,300)	0	472	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF5195S8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	496	2,482,150	5000	0	(201,669)	0	(186,677)	^	(186,677)	12,111	0	2,881	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF5195T6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	1,151	5,065,500	4400	0	(333,302)	0	(314,143)	^	(314,143)	14,398	0	4,761	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF5195V1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	254	1,119,756	4400	0	(73,678)	0	(69,443)	^	(69,443)	3,183	0	1,052	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF5195W9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	3,514	17,568,200	5000	0	(1,427,369)	0	(1,321,259)	^	(1,321,259)	85,721	0	20,389	0	0		0005
PUT OPTION MAY31RTYP@1800 05/16/2031 1800. PUT BHF5195X7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	102	183,726	1800	0	(16,283)	0	(16,017)		(16,017)	266	0	0	0	0		0005
PUT OPTION MAY31RTYP@1600 05/16/2031 1600. PUT BHF519608	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	827	1,323,856	1600	0	(97,684)	0	(96,160)		(96,160)	1,524	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF519665	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	939	4,697,150	5000	0	(381,632)	0	(353,262)	^	(353,262)	22,919	0	5,451	0	0		0005
PUT OPTION MAY31RTYP@1700 05/16/2031 1700. PUT BHF5196A6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	187	317,509	1700	0	(25,724)	0	(25,302)		(25,302)	422	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2200 05/16/2031 2200. PUT BHF5196D0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	547	1,202,608	2200	0	(78,708)	0	(83,868)		(83,868)	(5,160)	0	0	0	0		0005

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PUT OPTION JUN26SPXP@5400 06/22/2026 5400. PUT BHF5196V0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	06/22/2026	811	4,378,320	5400	0	(181,886)	0	(123,300)		(123,300)	58,586	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2300 05/15/2026 2300. PUT BHF5197C1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	162	371,864	2300	0	(8,268)	0	(7,027)		(7,027)	1,241	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2300 05/15/2026 2300. PUT BHF5197F4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/15/2026	2,565	5,898,373	2300	0	(131,145)	0	(111,465)		(111,465)	19,680	0	0	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF5197K3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	188	863,420	4600	0	(61,132)	0	(57,288)	^	(57,288)	2,971	0	873	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF5197N7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	651	2,992,852	4600	0	(211,895)	0	(198,571)	^	(198,571)	10,297	0	3,027	0	0		0005
PUT OPTION MAY26SPXP@5200 05/15/2026 5200. PUT BHF5197S6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	05/15/2026	297	1,545,440	5200	0	(51,447)	0	(33,856)		(33,856)	17,591	0	0	0	0		0005
PUT OPTION MAY31RTYP@1600 05/16/2031 1600. PUT BHF5197V9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	140	223,264	1600	0	(16,474)	0	(16,217)		(16,217)	257	0	0	0	0		0005
PUT OPTION MAY28RTYP@1800 05/19/2028 1800. PUT BHF5197X5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	684	1,230,678	1800	0	(88,678)	0	(82,355)		(82,355)	6,323	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF5197Z0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	2,248	9,890,804	4400	0	(650,800)	0	(613,390)	^	(613,390)	28,114	0	9,296	0	0		0005
PUT OPTION MAY31RTYP@1900 05/16/2031 1900. PUT BHF519806	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	1,407	2,673,680	1900	0	(258,264)	0	(254,042)		(254,042)	4,222	0	0	0	0		0005
PUT OPTION MAY26SPXP@5200 05/15/2026 5200. PUT BHF519897	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	05/15/2026	6,874	35,742,668	5200	0	(1,189,888)	0	(783,021)		(783,021)	406,867	0	0	0	0		0005
PUT OPTION MAY31SPXP@5400 05/16/2031 5400. PUT BHF5198L0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	254	1,373,436	5400	0	(126,580)	0	(116,623)	^	(116,623)	8,149	0	1,808	0	0		0005
PUT OPTION MAY31SPXP@5400 05/16/2031 5400. PUT BHF5198N6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	791	4,270,806	5400	0	(393,610)	0	(362,648)	^	(362,648)	25,340	0	5,622	0	0		0005
PUT OPTION MAY28RTYP@1900 05/19/2028 1900. PUT BHF5199C9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	801	1,522,166	1900	0	(125,082)	0	(115,760)		(115,760)	9,322	0	0	0	0		0005

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PUT OPTION MAY28SPXP@5400 05/19/2028 5400. PUT BHF5199H8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	888	4,795,254	5400	0	(330,819)	0	(281,886)		(281,886)	48,933	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2300 05/16/2031 2300. PUT BHF5199J4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	325	747,546	2300	0	(53,165)	0	(56,575)		(56,575)	(3,410)	0	0	0	0		0005
PUT OPTION MAY28MXEAP@2300 05/19/2028 2300. PUT BHF5199L9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/19/2028	200	459,149	2300	0	(24,906)	0	(24,039)		(24,039)	867	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF5199T2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	223	1,158,768	5200	0	(100,413)	0	(92,733)	^	(92,733)	6,246	0	1,434	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF5199Z8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	1,345	6,995,664	5200	0	(606,211)	0	(559,846)	^	(559,846)	37,706	0	8,659	0	0		0005
PUT OPTION MAY28SPXP@5200 05/19/2028 5200. PUT BHF519A03	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	613	3,185,364	5200	0	(199,980)	0	(171,429)		(171,429)	28,551	0	0	0	0		0005
PUT OPTION JUN26MXEAP@2300 06/18/2026 2300. PUT BHF519A29	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	06/18/2026	107	246,261	2300	0	(5,980)	0	(5,207)		(5,207)	773	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF519A45	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	379	1,971,320	5200	0	(170,823)	0	(157,758)	^	(157,758)	10,625	0	2,440	0	0		0005
PUT OPTION MAY31SPXP@5400 05/16/2031 5400. PUT BHF519A89	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	134	722,736	5400	0	(66,608)	0	(61,369)	^	(61,369)	4,288	0	951	0	0		0005
PUT OPTION MAY26NDXP@19200 05/15/2026 19200 PUT BHF519AV5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	105	2,013,504	19200	0	(93,997)	0	(60,201)		(60,201)	33,796	0	0	0	0		0005
PUT OPTION MAY26SPXP@5400 05/15/2026 5400. PUT BHF519B51	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	05/15/2026	15,101	81,548,046	5400	0	(3,190,038)	0	(2,096,808)		(2,096,808)	1,093,230	0	0	0	0		0005
PUT OPTION APR26SPXP@5400 04/17/2026 5400. PUT BHF519B69	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	04/17/2026	270	1,455,624	5400	0	(53,999)	0	(34,691)		(34,691)	19,308	0	0	0	0		0005
PUT OPTION MAY26SPXP@5400 05/15/2026 5400. PUT BHF519BE2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2025	05/15/2026	296	1,599,534	5400	0	(62,571)	0	(41,128)		(41,128)	21,443	0	0	0	0		0005
PUT OPTION MAY31NDXP@18400 05/16/2031 18400 PUT BHF51XEZ9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/16/2031	59	1,085,048	18400	0	(99,770)	0	(92,066)		(92,066)	7,704	0	0	0	0		0005

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PUT OPTION MAY31RTYP@1900 05/16/2031 1900. PUT BHF51XF96	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	363	688,997	1900	0	(69,842)	0	(65,465)		(65,465)	4,377	0	0	0	0		0005
PUT OPTION MAY26SPXP@5400 05/15/2026 5400. PUT BHF51XFG0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	160	866,592	5400	0	(32,077)	0	(22,266)	^	(22,266)	9,679	0	132	0	0		0005
PUT OPTION MAY31SPXP@5400 05/16/2031 5400. PUT BHF51XFT2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	190	1,026,324	5400	0	(94,567)	0	(87,147)	^	(87,147)	6,069	0	1,351	0	0		0005
PUT OPTION MAY31NDXP@19200 05/16/2031 19200 PUT BHF51XFZ8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/28/2025	05/16/2031	93	1,792,704	19200	0	(175,790)	0	(162,350)		(162,350)	13,440	0	0	0	0		0005
PUT OPTION MAY26RTYP@1700 05/15/2026 1700. PUT BHF51XGC8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	405	688,007	1700	0	(20,106)	0	(15,251)		(15,251)	4,855	0	0	0	0		0005
PUT OPTION MAY27MXEAP@2200 05/21/2027 2200. PUT BHF51XGJ3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/21/2027	118	258,940	2200	0	(9,403)	0	(8,425)		(8,425)	978	0	0	0	0		0005
PUT OPTION JUN26SPXP@5200 06/18/2026 5200. PUT BHF51XGN4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/18/2026	1,542	8,019,752	5200	0	(273,916)	0	(191,963)	^	(191,963)	80,870	0	1,083	0	0		0005
PUT OPTION MAY31MXEAP@2000 05/16/2031 2000. PUT BHF51XGQ7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	176	351,960	2000	0	(19,875)	0	(20,800)		(20,800)	(925)	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2200 05/15/2026 2200. PUT BHF51XGW4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/15/2026	104	227,986	2200	0	(4,222)	0	(3,397)		(3,397)	825	0	0	0	0		0005
PUT OPTION JUN26SPXP@5000 06/18/2026 5000. PUT BHF51XGX2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/18/2026	359	1,794,500	5000	0	(52,313)	0	(36,801)	^	(36,801)	15,305	0	207	0	0		0005
PUT OPTION MAY26SPXP@5000 05/15/2026 5000. PUT BHF51XH11	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	1,160	5,799,350	5000	0	(154,223)	0	(108,068)	^	(108,068)	45,522	0	633	0	0		0005
PUT OPTION MAY31MXEAP@1900 05/16/2031 1900. PUT BHF51XH52	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	165	312,835	1900	0	(16,269)	0	(16,958)		(16,958)	(689)	0	0	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF51XHC7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	289	1,331,608	4600	0	(94,608)	0	(88,354)	^	(88,354)	4,903	0	1,351	0	0		0005
PUT OPTION MAY31RTYP@1500 05/16/2031 1500. PUT BHF51XHK9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	339	508,170	1500	0	(35,328)	0	(33,448)		(33,448)	1,880	0	0	0	0		0005

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PUT OPTION MAY31SPXP@4800 05/16/2031 4800. PUT BHF51XHX1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	430	2,062,176	4800	0	(156,879)	0	(145,848)	^	(145,848)	8,790	0	2,241	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF51XJ35	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	1,814	7,983,668	4400	0	(528,508)	0	(495,148)	^	(495,148)	25,811	0	7,549	0	0		0005
PUT OPTION MAY26RTYP@1900 05/15/2026 1900. PUT BHF51XJ43	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	1,779	3,379,606	1900	0	(160,211)	0	(119,158)		(119,158)	41,053	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2200 05/16/2031 2200. PUT BHF51XJ50	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	493	1,085,084	2200	0	(72,382)	0	(75,672)		(75,672)	(3,290)	0	0	0	0		0005
PUT OPTION MAY26RTYP@1800 05/15/2026 1800. PUT BHF51XJ92	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	1,954	3,517,686	1800	0	(131,073)	0	(98,406)		(98,406)	32,667	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF51XJA9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	1,792	8,958,500	5000	0	(728,085)	0	(673,746)	^	(673,746)	43,939	0	10,400	0	0		0005
PUT OPTION MAY26SPXP@5200 05/15/2026 5200. PUT BHF51XJJ0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	6,285	32,682,832	5200	0	(1,026,792)	0	(715,503)	^	(715,503)	307,076	0	4,213	0	0		0005
PUT OPTION MAY26RTYP@1500 05/15/2026 1500. PUT BHF51XJL5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	132	198,015	1500	0	(3,657)	0	(2,761)		(2,761)	896	0	0	0	0		0005
PUT OPTION MAY27SPXP@5200 05/21/2027 5200. PUT BHF51XJM3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/21/2027	247	1,285,648	5200	0	(64,648)	0	(52,323)		(52,323)	12,325	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF51XJW1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	1,266	6,583,408	5200	0	(570,330)	0	(526,850)	^	(526,850)	35,333	0	8,147	0	0		0005
PUT OPTION JUN26RTYP@1700 06/18/2026 1700. PUT BHF51XK33	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	06/18/2026	110	187,374	1700	0	(5,921)	0	(4,577)		(4,577)	1,344	0	0	0	0		0005
PUT OPTION MAY27SPXP@5000 05/21/2027 5000. PUT BHF51XK41	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/21/2027	189	942,800	5000	0	(42,035)	0	(34,083)		(34,083)	7,952	0	0	0	0		0005
PUT OPTION MAY26SPXP@5400 05/15/2026 5400. PUT BHF51XK90	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	3,901	21,066,210	5400	0	(779,788)	0	(541,297)	^	(541,297)	235,292	0	3,199	0	0		0005
PUT OPTION MAY26NDXP@19200 05/15/2026 19200 PUT BHF51XKA7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/15/2026	82	1,573,248	19200	0	(68,030)	0	(47,040)		(47,040)	20,990	0	0	0	0		0005

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PUT OPTION MAY28SPXP@5200 05/19/2028 5200. PUT BHF51XKF6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/19/2028	445	2,314,260	5200	0	(143,979)	0	(124,549)		(124,549)	19,430	0	0	0	0		0005
PUT OPTION MAY26NDXP@17600 05/15/2026 17600 PUT BHF51XKG4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/15/2026	74	1,300,992	17600	0	(39,775)	0	(27,550)		(27,550)	12,225	0	0	0	0		0005
PUT OPTION MAY31RTYP@1500 05/16/2031 1500. PUT BHF51XKL3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	111	166,425	1500	0	(11,570)	0	(10,954)		(10,954)	616	0	0	0	0		0005
PUT OPTION MAY28SPXP@5000 05/19/2028 5000. PUT BHF51XKQ2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/19/2028	431	2,153,100	5000	0	(121,241)	0	(105,764)		(105,764)	15,477	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2200 05/16/2031 2200. PUT BHF51XKT6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	153	336,072	2200	0	(22,419)	0	(23,438)		(23,438)	(1,019)	0	0	0	0		0005
PUT OPTION MAY26SPXP@4800 05/15/2026 4800. PUT BHF51XL08	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	337	1,617,024	4800	0	(36,453)	0	(26,001)	^	(26,001)	10,302	0	150	0	0		0005
PUT OPTION MAY28SPXP@5400 05/19/2028 5400. PUT BHF51XL16	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/19/2028	147	795,906	5400	0	(54,505)	0	(46,787)		(46,787)	7,718	0	0	0	0		0005
PUT OPTION MAY26NDXP@18400 05/15/2026 18400 PUT BHF51XL24	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/15/2026	86	1,581,296	18400	0	(57,578)	0	(39,719)		(39,719)	17,859	0	0	0	0		0005
PUT OPTION MAY31SPXP@5400 05/16/2031 5400. PUT BHF51XL40	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	724	3,911,112	5400	0	(360,381)	0	(332,103)	^	(332,103)	23,130	0	5,148	0	0		0005
PUT OPTION MAY28RTYP@1900 05/19/2028 1900. PUT BHF51XLC2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/19/2028	274	520,410	1900	0	(44,769)	0	(39,577)		(39,577)	5,192	0	0	0	0		0005
PUT OPTION JUN26RTYP@1800 06/18/2026 1800. PUT BHF51XLE8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	06/18/2026	519	934,254	1800	0	(37,220)	0	(28,511)		(28,511)	8,709	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF51XLF5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	378	1,966,744	5200	0	(170,383)	0	(157,394)	^	(157,394)	10,555	0	2,434	0	0		0005
PUT OPTION MAY26RTYP@1800 05/15/2026 1800. PUT BHF51XLY4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	152	273,366	1800	0	(10,186)	0	(7,647)		(7,647)	2,539	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF51XLZ1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	481	2,118,028	4400	0	(140,210)	0	(131,360)	^	(131,360)	6,847	0	2,003	0	0		0005

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PUT OPTION MAY31RTYP@1800 05/16/2031 1800. PUT BHF51XM80	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	229	412,416	1800	0	(38,281)	0	(35,953)		(35,953)	2,328	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2300 05/16/2031 2300. PUT BHF51XMC1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	186	426,673	2300	0	(30,943)	0	(32,290)		(32,290)	(1,347)	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF51XMD9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	472	2,360,600	5000	0	(191,853)	0	(177,535)	^	(177,535)	11,578	0	2,740	0	0		0005
PUT OPTION MAY31MXEAP@2300 05/16/2031 2300. PUT BHF51XMF4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	101	232,461	2300	0	(16,859)	0	(17,593)		(17,593)	(734)	0	0	0	0		0005
PUT OPTION MAY31RTYP@1700 05/16/2031 1700. PUT BHF51XMG2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	600	1,019,320	1700	0	(86,282)	0	(81,226)		(81,226)	5,056	0	0	0	0		0005
PUT OPTION MAY26SPXP@5200 05/15/2026 5200. PUT BHF51XMH0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	232	1,205,620	5200	0	(37,877)	0	(26,394)	^	(26,394)	11,328	0	155	0	0		0005
PUT OPTION MAY26SPXP@4400 05/15/2026 4400. PUT BHF51XML1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	323	1,423,136	4400	0	(23,402)	0	(17,046)	^	(17,046)	6,260	0	96	0	0		0005
PUT OPTION MAY31RTYP@1600 05/16/2031 1600. PUT BHF51XNE6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	339	542,112	1600	0	(41,682)	0	(39,377)		(39,377)	2,305	0	0	0	0		0005
PUT OPTION MAY28RTYP@1700 05/19/2028 1700. PUT BHF51XNL0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/19/2028	216	367,166	1700	0	(24,209)	0	(21,514)		(21,514)	2,695	0	0	0	0		0005
PUT OPTION JUN31RTYP@1800 06/20/2031 1800. PUT BHF51XNP1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	06/20/2031	203	365,994	1800	0	(34,050)	0	(32,018)		(32,018)	2,032	0	0	0	0		0005
PUT OPTION MAY31RTYP@1800 05/16/2031 1800. PUT BHF51XNR7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	1,059	1,906,290	1800	0	(176,946)	0	(166,185)		(166,185)	10,761	0	0	0	0		0005
PUT OPTION MAY28MXEAP@2300 05/19/2028 2300. PUT BHF51XNS5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/19/2028	118	271,906	2300	0	(15,059)	0	(14,236)		(14,236)	823	0	0	0	0		0005
PUT OPTION MAY28MXEAP@2200 05/19/2028 2200. PUT BHF51XNT3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/19/2028	112	245,806	2200	0	(11,995)	0	(11,310)		(11,310)	685	0	0	0	0		0005
PUT OPTION MAY28RTYP@1800 05/19/2028 1800. PUT BHF51XNX4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/19/2028	588	1,057,968	1800	0	(79,888)	0	(70,796)		(70,796)	9,092	0	0	0	0		0005

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PUT OPTION MAY26MXEAP@2400 05/15/2026 2400. PUT BHF51XNY2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/15/2026	412	988,008	2400	0	(29,467)	0	(23,710)		(23,710)	5,757	0	0	0	0		0005
PUT OPTION JUN26RTYP@1900 06/18/2026 1900. PUT BHF51XP04	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	06/18/2026	387	734,559	1900	0	(36,805)	0	(27,952)		(27,952)	8,853	0	0	0	0		0005
PUT OPTION MAY31RTYP@1900 05/16/2031 1900. PUT BHF51XPA2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	507	962,673	1900	0	(97,565)	0	(91,470)		(91,470)	6,095	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2300 05/15/2026 2300. PUT BHF51XPC8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/15/2026	1,097	2,522,295	2300	0	(58,847)	0	(47,665)		(47,665)	11,182	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 06/20/2031 5000. PUT BHF51XPK0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/20/2031	330	1,651,750	5000	0	(132,623)	0	(125,242)	^	(125,242)	5,458	0	1,923	0	0		0005
PUT OPTION JUN26MXEAP@2300 06/18/2026 2300. PUT BHF51XPN4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	06/18/2026	256	588,915	2300	0	(14,951)	0	(12,453)		(12,453)	2,498	0	0	0	0		0005
PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT BHF51XPQ7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	04/18/2031	143	687,936	4800	0	(50,154)	0	(47,784)		(47,784)	2,370	0	0	0	0		0005
PUT OPTION JUN26SPXP@5400 06/18/2026 5400. PUT BHF51XPS3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/18/2026	754	4,074,138	5400	0	(162,656)	0	(113,661)	^	(113,661)	48,352	0	643	0	0		0005
PUT OPTION JUN31SPXP@5200 06/20/2031 5200. PUT BHF51XPU8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/20/2031	220	1,146,444	5200	0	(98,981)	0	(92,447)	^	(92,447)	5,099	0	1,435	0	0		0005
PUT OPTION JUN31RTYP@1700 06/20/2031 1700. PUT BHF51XQ11	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	06/20/2031	133	225,879	1700	0	(19,181)	0	(18,078)		(18,078)	1,103	0	0	0	0		0005
PUT OPTION MAY26RTYP@1700 05/15/2026 1700. PUT BHF51XQ29	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/15/2026	125	212,228	1700	0	(6,202)	0	(4,704)		(4,704)	1,498	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2200 05/15/2026 2200. PUT BHF51XQ86	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/15/2026	141	309,408	2200	0	(5,729)	0	(4,610)		(4,610)	1,119	0	0	0	0		0005
PUT OPTION MAY26SPXP@5200 05/15/2026 5200. PUT BHF51XQF0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	346	1,797,172	5200	0	(56,462)	0	(39,345)	^	(39,345)	16,885	0	232	0	0		0005
PUT OPTION APR26SPXP@4800 04/17/2026 4800. PUT BHF51XQG8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	04/17/2026	121	579,600	4800	0	(12,305)	0	(8,501)		(8,501)	3,804	0	0	0	0		0005

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PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF51XQM5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	197	864,688	4400	0	(57,241)	0	(53,628)	^	(53,628)	2,795	0	818	0	0		0005
PUT OPTION JUN31SPXP@4400 06/20/2031 4400. PUT BHF51XQN3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/20/2031	330	1,452,220	4400	0	(92,651)	0	(90,956)	^	(90,956)	351	0	1,344	0	0		0005
PUT OPTION MAY31RTYP@1700 05/16/2031 1700. PUT BHF51XQU7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/16/2031	109	185,300	1700	0	(15,684)	0	(14,765)		(14,765)	919	0	0	0	0		0005
PUT OPTION MAY26SPXP@5000 05/15/2026 5000. PUT BHF51XQV5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/15/2026	146	732,150	5000	0	(19,470)	0	(13,643)	^	(13,643)	5,747	0	80	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF51XQZ6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	329	1,643,800	5000	0	(133,597)	0	(123,626)	^	(123,626)	8,063	0	1,908	0	0		0005
PUT OPTION MAY31SPXP@5400 05/16/2031 5400. PUT BHF51XR44	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	135	730,026	5400	0	(67,265)	0	(61,987)	^	(61,987)	4,317	0	961	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF51XR69	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	158	819,416	5200	0	(70,987)	0	(65,575)	^	(65,575)	4,398	0	1,014	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF51XRA0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	251	1,253,700	5000	0	(101,893)	0	(94,288)	^	(94,288)	6,150	0	1,455	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF52GXT8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	214	984,676	4600	0	(69,079)	0	(65,326)	^	(65,326)	3,753	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 06/20/2031 5000. PUT BHF52GYB6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	392	1,957,550	5000	0	(157,725)	0	(148,435)	^	(148,435)	9,290	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF52GYM2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	649	2,857,756	4400	0	(187,020)	0	(177,218)	^	(177,218)	9,802	0	0	0	0		0005
PUT OPTION MAY31RTYP@1600 05/16/2031 1600. PUT BHF52GYS9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	134	214,528	1600	0	(15,769)	0	(15,582)		(15,582)	187	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF52GYY6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	616	3,078,750	5000	0	(246,599)	0	(231,510)	^	(231,510)	15,089	0	0	0	0		0005
PUT OPTION MAY26SPXP@4600 05/15/2026 4600. PUT BHF52GZ25	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	144	661,572	4600	0	(11,511)	0	(9,195)	^	(9,195)	2,316	0	0	0	0		0005

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PUT OPTION JUN31SPXP@5200 06/20/2031 5200. PUT BHF52GZA7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	140	729,144	5200	0	(62,534)	0	(58,794)	^	(58,794)	3,740	0	0	0	0		0005
PUT OPTION JUN31SPXP@4400 06/20/2031 4400. PUT BHF52GZC3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	492	2,162,908	4400	0	(142,689)	0	(135,516)	^	(135,516)	7,173	0	0	0	0		0005
PUT OPTION MAY26RTYP@1700 05/15/2026 1700. PUT BHF52GZT6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	313	531,335	1700	0	(13,361)	0	(11,778)		(11,778)	1,583	0	0	0	0		0005
PUT OPTION MAY26SPXP@4400 05/15/2026 4400. PUT BHF52GZY5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	757	3,329,964	4400	0	(49,735)	0	(39,889)	^	(39,889)	9,846	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF52GZZ2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	134	696,124	5200	0	(59,388)	0	(55,698)	^	(55,698)	3,690	0	0	0	0		0005
PUT OPTION MAY27RTYP@1700 05/21/2027 1700. PUT BHF52H005	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/21/2027	162	275,706	1700	0	(12,957)	0	(12,242)		(12,242)	715	0	0	0	0		0005
PUT OPTION MAY27RTYP@1800 05/21/2027 1800. PUT BHF52H021	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/21/2027	201	362,664	1800	0	(20,183)	0	(18,900)		(18,900)	1,283	0	0	0	0		0005
PUT OPTION MAY26SPXP@4200 05/15/2026 4200. PUT BHF52H054	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	130	545,160	4200	0	(7,030)	0	(5,762)	^	(5,762)	1,268	0	0	0	0		0005
PUT OPTION MAY26RTYP@1800 05/15/2026 1800. PUT BHF52H0A3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	2,487	4,476,600	1800	0	(144,321)	0	(125,231)		(125,231)	19,090	0	0	0	0		0005
PUT OPTION MAY26RTYP@1900 05/15/2026 1900. PUT BHF52H0B1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	2,721	5,169,634	1900	0	(213,669)	0	(182,271)		(182,271)	31,398	0	0	0	0		0005
PUT OPTION MAY26RTYP@1600 05/15/2026 1600. PUT BHF52H0E5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	159	254,560	1600	0	(5,028)	0	(4,488)		(4,488)	540	0	0	0	0		0005
PUT OPTION MAY26SPXP@4800 05/15/2026 4800. PUT BHF52H0H8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	371	1,779,984	4800	0	(36,273)	0	(28,624)	^	(28,624)	7,649	0	0	0	0		0005
PUT OPTION JUN26SPXP@4800 06/18/2026 4800. PUT BHF52H0K1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	240	1,151,184	4800	0	(25,546)	0	(20,486)	^	(20,486)	5,060	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2200 05/15/2026 2200. PUT BHF52H0S4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	258	566,786	2200	0	(7,278)	0	(8,445)		(8,445)	(1,167)	0	0	0	0		0005

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PUT OPTION MAY31MXEAP@1900 05/16/2031 1900. PUT BHF52H0T2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/16/2031	205	388,835	1900	0	(20,696)	0	(21,077)		(21,077)	(381)	0	0	0	0		0005
PUT OPTION JUN26SPXP@4400 06/18/2026 4400. PUT BHF52H0Z8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	591	2,600,224	4400	0	(42,691)	0	(34,816)	^	(34,816)	7,875	0	0	0	0		0005
PUT OPTION MAY27SPXP@4800 05/21/2027 4800. PUT BHF52H138	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2025	05/21/2027	173	830,832	4800	0	(30,716)	0	(26,758)		(26,758)	3,958	0	0	0	0		0005
PUT OPTION MAY31RTYP@1600 05/16/2031 1600. PUT BHF52H161	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	285	456,288	1600	0	(33,540)	0	(33,143)		(33,143)	397	0	0	0	0		0005
PUT OPTION JUN26RTYP@1900 06/18/2026 1900. PUT BHF52H179	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	1,883	3,577,662	1900	0	(157,361)	0	(136,141)		(136,141)	21,220	0	0	0	0		0005
PUT OPTION JUN26RTYP@1800 06/18/2026 1800. PUT BHF52H1A2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	1,583	2,849,184	1800	0	(98,899)	0	(86,951)		(86,951)	11,948	0	0	0	0		0005
PUT OPTION MAY31SPXP@4200 05/16/2031 4200. PUT BHF52H1C8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	190	799,470	4200	0	(48,696)	0	(46,373)	^	(46,373)	2,323	0	0	0	0		0005
PUT OPTION JUN26NDXP@18400 06/18/2026 18400 PUT BHF52H1F1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	06/18/2026	50	926,992	18400	0	(33,378)	0	(25,568)		(25,568)	7,810	0	0	0	0		0005
PUT OPTION MAY28MXEAP@2200 05/19/2028 2200. PUT BHF52H1G9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/19/2028	154	338,228	2200	0	(14,344)	0	(15,562)		(15,562)	(1,218)	0	0	0	0		0005
PUT OPTION MAY27SPXP@5000 05/21/2027 5000. PUT BHF52H1J3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2025	05/21/2027	413	2,062,950	5000	0	(86,231)	0	(74,577)		(74,577)	11,654	0	0	0	0		0005
PUT OPTION MAY26RTYP@1500 05/15/2026 1500. PUT BHF52H1K0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	138	207,420	1500	0	(3,262)	0	(2,892)		(2,892)	370	0	0	0	0		0005
PUT OPTION JUN27SPXP@5000 06/17/2027 5000. PUT BHF52H1L8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/17/2027	158	790,800	5000	0	(33,877)	0	(29,412)		(29,412)	4,465	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF52H1T1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	2,422	12,108,250	5000	0	(969,831)	0	(910,490)	^	(910,490)	59,341	0	0	0	0		0005
PUT OPTION MAY26SPXP@5000 05/15/2026 5000. PUT BHF52H1U8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	2,393	11,965,050	5000	0	(286,861)	0	(222,979)	^	(222,979)	63,882	0	0	0	0		0005

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PUT OPTION MAY28SPXP@5000 05/19/2028 5000. PUT BHF52H1V6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2025	05/19/2028	833	4,164,200	5000	0	(226,606)	0	(204,552)		(204,552)	22,054	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2300 05/15/2026 2300. PUT BHF52H127	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	1,389	3,193,780	2300	0	(65,681)	0	(60,354)		(60,354)	5,327	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2300 05/16/2031 2300. PUT BHF52H229	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/16/2031	119	272,665	2300	0	(19,581)	0	(20,636)		(20,636)	(1,055)	0	0	0	0		0005
PUT OPTION JUN26SPXP@5000 06/18/2026 5000. PUT BHF52H245	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	1,606	8,028,350	5000	0	(208,464)	0	(164,651)	^	(164,651)	43,813	0	0	0	0		0005
PUT OPTION JUN26NDXP@19200 06/18/2026 19200 PUT BHF52H294	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	06/18/2026	108	2,074,944	19200	0	(88,145)	0	(67,582)		(67,582)	20,563	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF52H2B9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	2,162	9,510,600	4400	0	(622,399)	0	(589,778)	^	(589,778)	32,621	0	0	0	0		0005
PUT OPTION MAY28RTYP@1700 05/19/2028 1700. PUT BHF52H2E3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/04/2025	05/19/2028	150	255,170	1700	0	(15,347)	0	(14,952)		(14,952)	395	0	0	0	0		0005
PUT OPTION MAY27NDXP@17600 05/21/2027 17600 PUT BHF52H2H6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/21/2027	45	796,928	17600	0	(39,471)	0	(33,787)		(33,787)	5,684	0	0	0	0		0005
PUT OPTION MAY31RTYP@1700 05/16/2031 1700. PUT BHF52H2N3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	397	674,900	1700	0	(54,477)	0	(53,781)		(53,781)	696	0	0	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF52H2V5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	263	1,208,834	4600	0	(84,802)	0	(80,195)	^	(80,195)	4,607	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2200 05/16/2031 2200. PUT BHF52H2X1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/16/2031	315	691,966	2200	0	(48,802)	0	(48,256)		(48,256)	546	0	0	0	0		0005
PUT OPTION MAY26SPXP@5400 05/15/2026 5400. PUT BHF52H2Y9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	6,113	33,009,390	5400	0	(1,105,284)	0	(848,232)	^	(848,232)	257,052	0	0	0	0		0005
PUT OPTION MAY31RTYP@1500 05/16/2031 1500. PUT BHF52H310	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	297	446,115	1500	0	(29,750)	0	(29,364)		(29,364)	386	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2000 05/16/2031 2000. PUT BHF52H328	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/16/2031	155	309,580	2000	0	(17,434)	0	(18,296)		(18,296)	(862)	0	0	0	0		0005

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PUT OPTION MAY28SPXP@4800 05/19/2028 4800. PUT BHF52H369	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2025	05/19/2028	300	1,438,080	4800	0	(70,749)	0	(64,637)		(64,637)	6,112	0	0	0	0		0005
PUT OPTION JUN26MXEAP@2200 06/18/2026 2200. PUT BHF52H377	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/18/2026	219	481,668	2200	0	(6,785)	0	(8,095)		(8,095)	(1,310)	0	0	0	0		0005
PUT OPTION MAY31RTYP@1800 05/16/2031 1800. PUT BHF52H385	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	780	1,403,892	1800	0	(123,971)	0	(122,388)		(122,388)	1,583	0	0	0	0		0005
PUT OPTION JUN26SPXP@5200 06/18/2026 5200. PUT BHF52H3A0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	5,033	26,173,472	5200	0	(797,929)	0	(626,521)	^	(626,521)	171,408	0	0	0	0		0005
PUT OPTION JUN26RTYP@1700 06/18/2026 1700. PUT BHF52H3D4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	193	328,644	1700	0	(8,995)	0	(8,028)		(8,028)	967	0	0	0	0		0005
PUT OPTION MAY28MXEAP@2300 05/19/2028 2300. PUT BHF52H3N2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/19/2028	113	260,291	2300	0	(12,335)	0	(13,628)		(13,628)	(1,293)	0	0	0	0		0005
PUT OPTION MAY28RTYP@1800 05/19/2028 1800. PUT BHF52H3T9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/04/2025	05/19/2028	292	525,456	1800	0	(36,251)	0	(35,162)		(35,162)	1,089	0	0	0	0		0005
PUT OPTION JUN31SPXP@5400 06/20/2031 5400. PUT BHF52H3X0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	301	1,625,508	5400	0	(148,083)	0	(138,980)	^	(138,980)	9,103	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF52H427	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	663	3,450,044	5200	0	(294,340)	0	(276,052)	^	(276,052)	18,288	0	0	0	0		0005
PUT OPTION MAY28SPXP@5200 05/19/2028 5200. PUT BHF52H435	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2025	05/19/2028	788	4,097,756	5200	0	(245,952)	0	(220,532)		(220,532)	25,420	0	0	0	0		0005
PUT OPTION MAY26NDXP@18400 05/15/2026 18400 PUT BHF52H443	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/15/2026	62	1,143,376	18400	0	(38,475)	0	(28,719)		(28,719)	9,756	0	0	0	0		0005
PUT OPTION MAY27SPXP@5200 05/21/2027 5200. PUT BHF52H484	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2025	05/21/2027	184	958,672	5200	0	(45,186)	0	(39,017)		(39,017)	6,169	0	0	0	0		0005
PUT OPTION JUN31MXEAP@1900 06/20/2031 1900. PUT BHF52H4C5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/20/2031	137	261,193	1900	0	(13,384)	0	(14,296)		(14,296)	(912)	0	0	0	0		0005
PUT OPTION JUN31MXEAP@2200 06/20/2031 2200. PUT BHF52H4E1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/20/2031	246	541,178	2200	0	(37,999)	0	(37,996)		(37,996)	3	0	0	0	0		0005

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PUT OPTION JUN31RTYP@1900 06/20/2031 1900. PUT BHF52H4G6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/20/2031	218	414,162	1900	0	(39,965)	0	(39,457)		(39,457)	508	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2400 05/15/2026 2400. PUT BHF52H4H4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	652	1,563,696	2400	0	(40,597)	0	(37,525)		(37,525)	3,072	0	0	0	0		0005
PUT OPTION JUN26MXEAP@2400 06/18/2026 2400. PUT BHF52H4J0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/18/2026	537	1,289,016	2400	0	(36,259)	0	(34,296)		(34,296)	1,963	0	0	0	0		0005
PUT OPTION JUN26RTYP@1500 06/18/2026 1500. PUT BHF52H4Q4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	110	164,475	1500	0	(2,855)	0	(2,572)		(2,572)	283	0	0	0	0		0005
PUT OPTION MAY31RTYP@1900 05/16/2031 1900. PUT BHF52H4R2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	311	590,140	1900	0	(56,814)	0	(56,072)		(56,072)	742	0	0	0	0		0005
PUT OPTION JUN31MXEAP@2000 06/20/2031 2000. PUT BHF52H4W1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/20/2031	104	208,280	2000	0	(11,167)	0	(12,416)		(12,416)	(1,249)	0	0	0	0		0005
PUT OPTION JUN31RTYP@1800 06/20/2031 1800. PUT BHF52H4Z4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/20/2031	401	722,070	1800	0	(63,964)	0	(63,168)		(63,168)	796	0	0	0	0		0005
PUT OPTION MAY31SPXP@5400 05/16/2031 5400. PUT BHF52H518	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	398	2,147,958	5400	0	(194,784)	0	(182,356)	^	(182,356)	12,428	0	0	0	0		0005
PUT OPTION MAY26SPXP@5200 05/15/2026 5200. PUT BHF52H559	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	9,223	47,958,976	5200	0	(1,358,795)	0	(1,050,003)	^	(1,050,003)	308,792	0	0	0	0		0005
PUT OPTION JUN26SPXP@5400 06/18/2026 5400. PUT BHF52H567	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	4,528	24,450,390	5400	0	(874,383)	0	(682,146)	^	(682,146)	192,237	0	0	0	0		0005
PUT OPTION JUN31SPXP@4600 06/20/2031 4600. PUT BHF52H575	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	193	889,318	4600	0	(62,846)	0	(59,569)	^	(59,569)	3,277	0	0	0	0		0005
PUT OPTION JUN26MXEAP@2300 06/18/2026 2300. PUT BHF52H5D2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/18/2026	861	1,979,311	2300	0	(44,242)	0	(41,853)		(41,853)	2,389	0	0	0	0		0005
PUT OPTION JUN31SPXP@5200 06/20/2031 5200. PUT BHF52H5N0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	365	1,897,324	5200	0	(162,715)	0	(152,984)	^	(152,984)	9,731	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 06/20/2031 5000. PUT BHF52H5P5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	1,340	6,699,850	5000	0	(539,827)	0	(508,032)	^	(508,032)	31,795	0	0	0	0		0005

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PUT OPTION JUN31SPXP@4400 06/20/2031 4400. PUT BHF52H5R1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	1,123	4,942,300	4400	0	(326,048)	0	(309,657)	^	(309,657)	16,391	0	0	0	0		0005
PUT OPTION MAY27SPXP@5400 05/21/2027 5400. PUT BHF52H5Z3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/21/2027	157	848,610	5400	0	(44,968)	0	(38,751)		(38,751)	6,217	0	0	0	0		0005
PUT OPTION JUN31RTYP@1700 06/20/2031 1700. PUT BHF52H625	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/20/2031	215	365,568	1700	0	(29,626)	0	(29,257)		(29,257)	369	0	0	0	0		0005
PUT OPTION JUN28SPXP@5400 06/16/2028 5400. PUT BHF52H633	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/16/2028	316	1,708,938	5400	0	(114,159)	0	(101,803)		(101,803)	12,356	0	0	0	0		0005
PUT OPTION JUN28RTYP@1800 06/16/2028 1800. PUT BHF52H641	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/16/2028	215	386,388	1800	0	(26,953)	0	(26,175)		(26,175)	778	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2400 05/16/2031 2400. PUT BHF52H682	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/16/2031	101	242,688	2400	0	(18,769)	0	(19,869)		(19,869)	(1,100)	0	0	0	0		0005
PUT OPTION MAY26NDXP@19200 05/15/2026 19200 PUT BHF52H690	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/15/2026	116	2,222,592	19200	0	(88,783)	0	(66,451)		(66,451)	22,332	0	0	0	0		0005
PUT OPTION MAY28RTYP@1900 05/19/2028 1900. PUT BHF52H6C3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/19/2028	186	353,286	1900	0	(27,832)	0	(26,868)		(26,868)	964	0	0	0	0		0005
PUT OPTION JUN28SPXP@5000 06/16/2028 5000. PUT BHF52H6H2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/16/2028	430	2,150,550	5000	0	(118,729)	0	(107,510)		(107,510)	11,219	0	0	0	0		0005
PUT OPTION JUN31RTYP@1600 06/20/2031 1600. PUT BHF52H6J8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/20/2031	204	326,384	1600	0	(24,110)	0	(23,832)		(23,832)	278	0	0	0	0		0005
PUT OPTION JUN31RTYP@1500 06/20/2031 1500. PUT BHF52H6K5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/20/2031	203	305,115	1500	0	(20,465)	0	(20,208)		(20,208)	257	0	0	0	0		0005
PUT OPTION JUN28RTYP@1900 06/16/2028 1900. PUT BHF52H6R0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/16/2028	136	259,179	1900	0	(20,616)	0	(19,925)		(19,925)	691	0	0	0	0		0005
PUT OPTION MAY26RTYP@1900 05/15/2026 1900. PUT BHF52H6V1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	136	259,008	1900	0	(10,705)	0	(9,132)		(9,132)	1,573	0	0	0	0		0005
PUT OPTION MAY26RTYP@1800 05/15/2026 1800. PUT BHF52H708	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	212	381,096	1800	0	(12,286)	0	(10,661)		(10,661)	1,625	0	0	0	0		0005

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PUT OPTION MAY26SPXP@5200 05/15/2026 5200. PUT BHF52H724	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	151	786,916	5200	0	(22,296)	0	(17,229)	^	(17,229)	5,067	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2300 05/16/2031 2300. PUT BHF52H732	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/16/2031	109	249,642	2300	0	(17,748)	0	(18,892)		(18,892)	(1,144)	0	0	0	0		0005
PUT OPTION JUN26RTYP@1800 06/18/2026 1800. PUT BHF52H773	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	162	291,420	1800	0	(10,115)	0	(8,893)		(8,893)	1,222	0	0	0	0		0005
PUT OPTION MAY27SPXP@5000 05/21/2027 5000. PUT BHF52H7B4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/21/2027	129	645,500	5000	0	(26,982)	0	(23,336)		(23,336)	3,646	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF52H7C2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	468	2,340,350	5000	0	(187,454)	0	(175,984)	^	(175,984)	11,470	0	0	0	0		0005
PUT OPTION JUN31SPXP@5200 06/20/2031 5200. PUT BHF52H7E8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	151	784,264	5200	0	(67,258)	0	(63,236)	^	(63,236)	4,022	0	0	0	0		0005
PUT OPTION MAY26SPXP@5000 05/15/2026 5000. PUT BHF52H7H1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	255	1,277,150	5000	0	(30,620)	0	(23,801)	^	(23,801)	6,819	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF52H7J7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	167	736,164	4400	0	(48,177)	0	(45,652)	^	(45,652)	2,525	0	0	0	0		0005
PUT OPTION JUN28SPXP@5200 06/16/2028 5200. PUT BHF52H7L2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/16/2028	380	1,976,728	5200	0	(120,212)	0	(108,032)		(108,032)	12,180	0	0	0	0		0005
PUT OPTION MAY28SPXP@5400 05/19/2028 5400. PUT BHF52H7P3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2025	05/19/2028	506	2,732,886	5400	0	(180,382)	0	(160,652)		(160,652)	19,730	0	0	0	0		0005
PUT OPTION MAY26SPXP@5200 05/15/2026 5200. PUT BHF52H7S7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	185	963,248	5200	0	(27,291)	0	(21,089)	^	(21,089)	6,202	0	0	0	0		0005
PUT OPTION JUN26SPXP@5200 06/18/2026 5200. PUT BHF52H7T5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	208	1,079,780	5200	0	(32,919)	0	(25,847)	^	(25,847)	7,072	0	0	0	0		0005
PUT OPTION JUN26SPXP@5000 06/18/2026 5000. PUT BHF52H7Y4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	166	831,000	5000	0	(21,578)	0	(17,043)	^	(17,043)	4,535	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF52H815	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	136	600,248	4400	0	(39,282)	0	(37,223)	^	(37,223)	2,059	0	0	0	0		0005

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PUT OPTION MAY31SPXP@5400 05/16/2031 5400. PUT BHF52H831	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	170	918,540	5400	0	(83,296)	0	(77,982)	^	(77,982)	5,314	0	0	0	0		0005
PUT OPTION MAY31RTYP@1800 05/16/2031 1800. PUT BHF52H849	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	110	197,370	1800	0	(17,430)	0	(17,207)		(17,207)	223	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF52H8D9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	266	1,382,628	5200	0	(117,960)	0	(110,631)	^	(110,631)	7,329	0	0	0	0		0005
PUT OPTION MAY26SPXP@5400 05/15/2026 5400. PUT BHF52H8L1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	156	842,778	5400	0	(28,219)	0	(21,656)	^	(21,656)	6,563	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2200 05/16/2031 2200. PUT BHF52H8N7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/16/2031	123	270,556	2200	0	(17,789)	0	(18,868)		(18,868)	(1,079)	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 06/20/2031 5000. PUT BHF52H8P2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	308	1,542,100	5000	0	(124,250)	0	(116,932)	^	(116,932)	7,318	0	0	0	0		0005
PUT OPTION JUN26SPXP@5400 06/18/2026 5400. PUT BHF52H8R8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/18/2026	129	698,274	5400	0	(24,970)	0	(19,480)	^	(19,480)	5,490	0	0	0	0		0005
PUT OPTION MAY26NDXP@19200 05/15/2026 19200 PUT BHF52H8S6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/15/2026	55	1,051,776	19200	0	(42,012)	0	(31,445)		(31,445)	10,567	0	0	0	0		0005
PUT OPTION MAY26SPXP@5400 05/15/2026 5400. PUT BHF52H8T4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/15/2026	224	1,209,708	5400	0	(40,506)	0	(31,086)	^	(31,086)	9,420	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2300 05/15/2026 2300. PUT BHF52H8V9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/15/2026	139	319,723	2300	0	(4,664)	0	(6,042)		(6,042)	(1,378)	0	0	0	0		0005
PUT OPTION MAY31NDXP@19200 05/16/2031 19200 PUT BHF52H8Z0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/16/2031	67	1,289,280	19200	0	(119,878)	0	(116,752)		(116,752)	3,126	0	0	0	0		0005
PUT OPTION OCT25SPXP@5980 10/31/2025 5980. PUT BHF52LJ30	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/04/2025	10/31/2025	125,620	751,207,600	5980	0	(27,408,350)	0	(16,534,029)	^	(16,534,029)	10,874,321	0	0	0	0		0001
PUT OPTION JUN31MXEAP@2200 06/20/2031 2200. PUT BHF534L00	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/20/2031	104	229,482	2200	0	(13,938)	0	(16,111)		(16,111)	(2,173)	0	0	0	0		0005
PUT OPTION MAY31SPXP@5400 05/16/2031 5400. PUT BHF534L42	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	311	1,678,860	5400	0	(148,628)	0	(142,498)	^	(142,498)	6,130	0	0	0	0		0005

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PUT OPTION MAY31RTYP@1800 05/16/2031 1800. PUT BHF534L03	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	136	244,728	1800	0	(20,502)	0	(21,335)		(21,335)	(833)	0	0	0	0		0005
PUT OPTION JUN31RTYP@1800 06/20/2031 1800. PUT BHF534LT7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	181	325,584	1800	0	(27,357)	0	(28,483)		(28,483)	(1,126)	0	0	0	0		0005
PUT OPTION JUN31RTYP@1900 06/20/2031 1900. PUT BHF534LZ3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	148	281,523	1900	0	(25,785)	0	(26,819)		(26,819)	(1,034)	0	0	0	0		0005
PUT OPTION JUN31MXEAP@1900 06/20/2031 1900. PUT BHF534M09	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/20/2031	168	319,561	1900	0	(15,095)	0	(17,491)		(17,491)	(2,396)	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF534M17	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	157	817,596	5200	0	(68,165)	0	(65,401)	^	(65,401)	2,764	0	0	0	0		0005
PUT OPTION JUN26MXEAP@2000 06/18/2026 2000. PUT BHF534M25	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/18/2026	171	341,820	2000	0	(3,411)	0	(3,677)		(3,677)	(266)	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2000 05/15/2026 2000. PUT BHF534M33	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/15/2026	153	305,920	2000	0	(2,687)	0	(2,879)		(2,879)	(192)	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2000 05/16/2031 2000. PUT BHF534M41	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/16/2031	218	435,480	2000	0	(22,224)	0	(25,735)		(25,735)	(3,511)	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2200 05/15/2026 2200. PUT BHF534M58	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/15/2026	121	265,892	2200	0	(3,720)	0	(3,961)		(3,961)	(241)	0	0	0	0		0005
PUT OPTION JUN28MXEAP@2200 06/16/2028 2200. PUT BHF534M66	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/16/2028	175	384,824	2200	0	(16,264)	0	(18,097)		(18,097)	(1,833)	0	0	0	0		0005
PUT OPTION JUN31MXEAP@2200 06/20/2031 2200. PUT BHF534M74	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/20/2031	120	263,604	2200	0	(16,011)	0	(18,508)		(18,508)	(2,497)	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2300 05/15/2026 2300. PUT BHF534M82	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/15/2026	483	1,111,843	2300	0	(19,931)	0	(21,011)		(21,011)	(1,080)	0	0	0	0		0005
PUT OPTION JUN26MXEAP@2300 06/18/2026 2300. PUT BHF534M90	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/18/2026	793	1,824,889	2300	0	(35,990)	0	(38,588)		(38,588)	(2,598)	0	0	0	0		0005
PUT OPTION JUN28MXEAP@2300 06/16/2028 2300. PUT BHF534MA7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/16/2028	128	294,515	2300	0	(14,173)	0	(15,730)		(15,730)	(1,557)	0	0	0	0		0005

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PUT OPTION MAY27MXEAP@2300 05/21/2027 2300. PUT BHF534MB5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/21/2027	107	245,134	2300	0	(8,573)	0	(9,399)		(9,399)	(826)	0	0	0	0		0005
PUT OPTION JUN31SPXP@4600 06/20/2031 4600. PUT BHF534MF6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	262	1,203,222	4600	0	(81,727)	0	(80,564)	^	(80,564)	1,163	0	0	0	0		0005
PUT OPTION JUN31SPXP@4400 06/20/2031 4400. PUT BHF534MH2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	291	1,281,368	4400	0	(80,665)	0	(80,244)	^	(80,244)	421	0	0	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF534ML3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	130	599,104	4600	0	(41,265)	0	(39,739)	^	(39,739)	1,526	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 06/20/2031 5000. PUT BHF534MM1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	326	1,630,600	5000	0	(128,252)	0	(123,614)	^	(123,614)	4,638	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF534MP4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	262	1,154,780	4400	0	(74,346)	0	(71,599)	^	(71,599)	2,747	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2300 05/16/2031 2300. PUT BHF534MQ2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/16/2031	107	245,157	2300	0	(16,144)	0	(18,554)		(18,554)	(2,410)	0	0	0	0		0005
PUT OPTION JUN31MXEAP@2000 06/20/2031 2000. PUT BHF534MR0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/20/2031	291	581,280	2000	0	(29,858)	0	(34,652)		(34,652)	(4,794)	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF534MS8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	271	1,355,050	5000	0	(106,209)	0	(101,871)	^	(101,871)	4,338	0	0	0	0		0005
PUT OPTION JUN31MXEAP@2300 06/20/2031 2300. PUT BHF534MT6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/20/2031	203	467,889	2300	0	(30,933)	0	(35,614)		(35,614)	(4,681)	0	0	0	0		0005
PUT OPTION JUN26MXEAP@2200 06/18/2026 2200. PUT BHF534MU3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/18/2026	197	433,576	2200	0	(6,752)	0	(7,286)		(7,286)	(534)	0	0	0	0		0005
PUT OPTION JUN31SPXP@5400 06/20/2031 5400. PUT BHF534MX7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	344	1,857,276	5400	0	(167,244)	0	(158,778)	^	(158,778)	8,466	0	0	0	0		0005
PUT OPTION MAY31MXEAP@1900 05/16/2031 1900. PUT BHF534MZ2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/16/2031	127	241,832	1900	0	(11,343)	0	(13,109)		(13,109)	(1,766)	0	0	0	0		0005
PUT OPTION JUN26SPXP@5400 06/18/2026 5400. PUT BHF534N08	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	124	670,626	5400	0	(22,276)	0	(18,711)	^	(18,711)	3,565	0	0	0	0		0005

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PUT OPTION MAY26MXEAP@1900 05/15/2026 1900. PUT BHF534N16	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/15/2026	101	191,653	1900	0	(1,341)	0	(1,435)		(1,435)	(94)	0	0	0	0		0005
PUT OPTION JUN26NDXP@20000 06/18/2026 20000 PUT BHF534N32	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	06/18/2026	57	1,136,800	20000	0	(53,431)	0	(43,508)		(43,508)	9,923	0	0	0	0		0005
PUT OPTION MAY26RTYP@1900 05/15/2026 1900. PUT BHF534N81	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/15/2026	101	191,159	1900	0	(7,071)	0	(6,740)		(6,740)	331	0	0	0	0		0005
PUT OPTION JUN26NDXP@19200 06/18/2026 19200 PUT BHF534NW8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	06/18/2026	81	1,562,688	19200	0	(62,531)	0	(50,896)		(50,896)	11,635	0	0	0	0		0005
PUT OPTION JUN26MXEAP@1900 06/18/2026 1900. PUT BHF534NY4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/18/2026	104	196,992	1900	0	(1,586)	0	(1,696)		(1,696)	(110)	0	0	0	0		0005
PUT OPTION JUN31SPXP@5200 06/20/2031 5200. PUT BHF534NZ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	191	993,928	5200	0	(83,793)	0	(80,127)	^	(80,127)	3,666	0	0	0	0		0005
PUT OPTION MAY27NDXP@18400 05/21/2027 18400 PUT BHF534P22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/21/2027	47	864,984	18400	0	(47,171)	0	(41,399)		(41,399)	5,772	0	0	0	0		0005
PUT OPTION JUN31MXEAP@2400 06/20/2031 2400. PUT BHF534P48	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/20/2031	153	367,200	2400	0	(26,431)	0	(30,209)		(30,209)	(3,778)	0	0	0	0		0005
PUT OPTION JUN26MXEAP@2400 06/18/2026 2400. PUT BHF534PB2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/18/2026	944	2,265,288	2400	0	(57,274)	0	(60,272)		(60,272)	(2,998)	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2400 05/15/2026 2400. PUT BHF534PD8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/15/2026	581	1,393,224	2400	0	(32,445)	0	(33,435)		(33,435)	(990)	0	0	0	0		0005
PUT OPTION JUN28RTYP@1800 06/16/2028 1800. PUT BHF534PK2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	243	437,976	1800	0	(29,179)	0	(29,670)		(29,670)	(491)	0	0	0	0		0005
PUT OPTION MAY31RTYP@1800 05/16/2031 1800. PUT BHF534PL0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	431	776,322	1800	0	(65,035)	0	(67,679)		(67,679)	(2,644)	0	0	0	0		0005
PUT OPTION JUN31RTYP@1800 06/20/2031 1800. PUT BHF534PM8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	577	1,037,970	1800	0	(87,213)	0	(90,804)		(90,804)	(3,591)	0	0	0	0		0005
PUT OPTION MAY26NDXP@18400 05/15/2026 18400 PUT BHF534PP1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/15/2026	80	1,467,584	18400	0	(46,300)	0	(36,863)		(36,863)	9,437	0	0	0	0		0005

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PUT OPTION JUN26NDXP@18400 06/18/2026 18400 PUT BHF534PQ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	06/18/2026	123	2,268,904	18400	0	(77,030)	0	(62,579)		(62,579)	14,451	0	0	0	0		0005
PUT OPTION MAY26RTYP@1900 05/15/2026 1900. PUT BHF534PR7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/15/2026	2,360	4,484,798	1900	0	(165,890)	0	(158,125)		(158,125)	7,765	0	0	0	0		0005
PUT OPTION MAY28RTYP@1900 05/19/2028 1900. PUT BHF534PT3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/19/2028	221	419,520	1900	0	(31,503)	0	(31,904)		(31,904)	(401)	0	0	0	0		0005
PUT OPTION JUN28RTYP@1900 06/16/2028 1900. PUT BHF534PU0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	373	708,795	1900	0	(53,775)	0	(54,491)		(54,491)	(716)	0	0	0	0		0005
PUT OPTION MAY26RTYP@2000 05/15/2026 2000. PUT BHF534PY2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/15/2026	294	587,180	2000	0	(27,653)	0	(26,023)		(26,023)	1,630	0	0	0	0		0005
PUT OPTION JUN26RTYP@2000 06/18/2026 2000. PUT BHF534Q13	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/18/2026	495	990,220	2000	0	(49,546)	0	(46,829)		(46,829)	2,717	0	0	0	0		0005
PUT OPTION MAY31NDXP@19200 05/16/2031 19200 PUT BHF534Q39	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/16/2031	46	882,624	19200	0	(81,769)	0	(79,930)		(79,930)	1,839	0	0	0	0		0005
PUT OPTION MAY27RTYP@1900 05/21/2027 1900. PUT BHF534QU9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/21/2027	135	255,588	1900	0	(15,682)	0	(15,569)		(15,569)	113	0	0	0	0		0005
PUT OPTION JUN26RTYP@1900 06/18/2026 1900. PUT BHF534QV7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/18/2026	3,778	7,179,036	1900	0	(285,725)	0	(273,183)		(273,183)	12,542	0	0	0	0		0005
PUT OPTION MAY26NDXP@19200 05/15/2026 19200 PUT BHF534QX3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/15/2026	50	955,392	19200	0	(35,731)	0	(28,563)		(28,563)	7,168	0	0	0	0		0005
PUT OPTION JUN27RTYP@1800 06/17/2027 1800. PUT BHF534QZ8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/17/2027	130	234,450	1800	0	(12,527)	0	(12,533)		(12,533)	(6)	0	0	0	0		0005
PUT OPTION MAY31RTYP@1900 05/16/2031 1900. PUT BHF534R04	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	419	796,917	1900	0	(72,830)	0	(75,720)		(75,720)	(2,890)	0	0	0	0		0005
PUT OPTION JUN26RTYP@1800 06/18/2026 1800. PUT BHF534R20	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/18/2026	750	1,349,658	1800	0	(42,604)	0	(41,188)		(41,188)	1,416	0	0	0	0		0005
PUT OPTION JUN31RTYP@1600 06/20/2031 1600. PUT BHF534R87	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	382	611,168	1600	0	(42,747)	0	(44,626)		(44,626)	(1,879)	0	0	0	0		0005

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PUT OPTION MAY26RTYP@1800 05/15/2026 1800. PUT BHF534R95	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/15/2026	475	854,226	1800	0	(24,768)	0	(23,896)		(23,896)	872	0	0	0	0		0005
PUT OPTION MAY31RTYP@1600 05/16/2031 1600. PUT BHF534RF1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	257	411,232	1600	0	(28,625)	0	(29,871)		(29,871)	(1,246)	0	0	0	0		0005
PUT OPTION JUN31SPXP@4400 06/20/2031 4400. PUT BHF534RR5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	1,168	5,140,652	4400	0	(323,618)	0	(321,928)	^	(321,928)	1,690	0	0	0	0		0005
PUT OPTION JUN27SPXP@5000 06/17/2027 5000. PUT BHF534RZ7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/17/2027	254	1,272,300	5000	0	(51,091)	0	(47,321)		(47,321)	3,770	0	0	0	0		0005
PUT OPTION MAY27SPXP@5000 05/21/2027 5000. PUT BHF534S03	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/21/2027	190	949,700	5000	0	(37,174)	0	(34,333)		(34,333)	2,841	0	0	0	0		0005
PUT OPTION MAY28SPXP@5000 05/19/2028 5000. PUT BHF534S11	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/19/2028	215	1,076,000	5000	0	(55,265)	0	(52,855)		(52,855)	2,410	0	0	0	0		0005
PUT OPTION JUN28SPXP@5000 06/16/2028 5000. PUT BHF534S29	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	389	1,944,400	5000	0	(101,438)	0	(97,202)		(97,202)	4,236	0	0	0	0		0005
PUT OPTION JUN26SPXP@5200 06/18/2026 5200. PUT BHF534S37	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	1,414	7,351,968	5200	0	(208,536)	0	(175,990)	^	(175,990)	32,546	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF534S45	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	817	4,085,900	5000	0	(320,254)	0	(307,174)	^	(307,174)	13,080	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF534S60	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	689	3,582,072	5200	0	(298,656)	0	(286,546)	^	(286,546)	12,110	0	0	0	0		0005
PUT OPTION JUN28SPXP@5200 06/16/2028 5200. PUT BHF534S78	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	351	1,824,212	5200	0	(105,046)	0	(99,696)		(99,696)	5,350	0	0	0	0		0005
PUT OPTION MAY28SPXP@5200 05/19/2028 5200. PUT BHF534S86	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/19/2028	184	958,984	5200	0	(54,444)	0	(51,611)		(51,611)	2,833	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 06/20/2031 5000. PUT BHF534S89	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	1,153	5,764,700	5000	0	(453,408)	0	(437,010)	^	(437,010)	16,398	0	0	0	0		0005
PUT OPTION JUN31RTYP@1900 06/20/2031 1900. PUT BHF534SD5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	557	1,058,642	1900	0	(96,965)	0	(100,854)		(100,854)	(3,889)	0	0	0	0		0005

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PUT OPTION MAY26SPXP@5000 05/15/2026 5000. PUT BHF534SE3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	468	2,337,750	5000	0	(52,079)	0	(43,567)	^	(43,567)	8,512	0	0	0	0		0005
PUT OPTION MAY28RTYP@1800 05/19/2028 1800. PUT BHF534SJ2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/19/2028	144	258,336	1800	0	(17,011)	0	(17,287)		(17,287)	(276)	0	0	0	0		0005
PUT OPTION JUN26RTYP@1600 06/18/2026 1600. PUT BHF534SM5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/18/2026	211	338,240	1600	0	(6,788)	0	(6,631)		(6,631)	157	0	0	0	0		0005
PUT OPTION MAY26SPXP@4400 05/15/2026 4400. PUT BHF534SW3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	194	852,060	4400	0	(11,877)	0	(10,207)	^	(10,207)	1,670	0	0	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF534T93	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	623	2,867,042	4600	0	(197,471)	0	(190,169)	^	(190,169)	7,302	0	0	0	0		0005
PUT OPTION MAY26SPXP@4600 05/15/2026 4600. PUT BHF534TB8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	129	592,250	4600	0	(9,590)	0	(8,233)	^	(8,233)	1,357	0	0	0	0		0005
PUT OPTION JUN26RTYP@1900 06/18/2026 1900. PUT BHF534TD4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/18/2026	146	277,723	1900	0	(11,053)	0	(10,568)		(10,568)	485	0	0	0	0		0005
PUT OPTION JUN26SPXP@5000 06/18/2026 5000. PUT BHF534TE2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	829	4,143,000	5000	0	(100,313)	0	(84,969)	^	(84,969)	15,344	0	0	0	0		0005
PUT OPTION JUN31SPXP@4600 06/20/2031 4600. PUT BHF534TG7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	869	3,997,492	4600	0	(271,521)	0	(267,658)	^	(267,658)	3,863	0	0	0	0		0005
PUT OPTION MAY26SPXP@5200 05/15/2026 5200. PUT BHF534TL6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	904	4,701,788	5200	0	(123,527)	0	(102,944)	^	(102,944)	20,583	0	0	0	0		0005
PUT OPTION JUN27SPXP@5200 06/17/2027 5200. PUT BHF534TM4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/17/2027	235	1,222,832	5200	0	(55,414)	0	(51,103)		(51,103)	4,311	0	0	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF534TN2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	177	815,488	4600	0	(56,168)	0	(54,091)	^	(54,091)	2,077	0	0	0	0		0005
PUT OPTION JUN28SPXP@5400 06/16/2028 5400. PUT BHF534TP7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	753	4,068,198	5400	0	(257,621)	0	(242,346)		(242,346)	15,275	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF534TQ5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	167	870,948	5200	0	(72,614)	0	(69,670)	^	(69,670)	2,944	0	0	0	0		0005

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PUT OPTION JUN31SPXP@5200 06/20/2031 5200. PUT BHF534TR3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	936	4,868,812	5200	0	(410,470)	0	(392,512)	^	(392,512)	17,958	0	0	0	0		0005
PUT OPTION MAY31SPXP@5400 05/16/2031 5400. PUT BHF534TS1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	515	2,783,538	5400	0	(246,422)	0	(236,258)	^	(236,258)	10,164	0	0	0	0		0005
PUT OPTION MAY27RTYP@1800 05/21/2027 1800. PUT BHF534TT9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/11/2025	05/21/2027	104	186,768	1800	0	(9,734)	0	(9,733)		(9,733)	1	0	0	0	0		0005
PUT OPTION JUN26SPXP@4600 06/18/2026 4600. PUT BHF534TU6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	321	1,474,760	4600	0	(26,248)	0	(22,802)	^	(22,802)	3,446	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF534TX0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	873	3,840,056	4400	0	(247,226)	0	(238,093)	^	(238,093)	9,133	0	0	0	0		0005
PUT OPTION JUN31SPXP@5400 06/20/2031 5400. PUT BHF534TY8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	674	3,640,464	5400	0	(327,814)	0	(311,219)	^	(311,219)	16,595	0	0	0	0		0005
PUT OPTION JUN26SPXP@4400 06/18/2026 4400. PUT BHF534TZ5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	287	1,264,208	4400	0	(19,457)	0	(16,928)	^	(16,928)	2,529	0	0	0	0		0005
PUT OPTION JUN26SPXP@5400 06/18/2026 5400. PUT BHF534U26	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	295	1,594,728	5400	0	(52,970)	0	(44,493)	^	(44,493)	8,477	0	0	0	0		0005
PUT OPTION MAY31RTYP@1900 05/16/2031 1900. PUT BHF534U34	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	113	214,871	1900	0	(19,637)	0	(20,416)		(20,416)	(779)	0	0	0	0		0005
PUT OPTION MAY26SPXP@4400 05/15/2026 4400. PUT BHF534U75	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	163	716,540	4400	0	(9,988)	0	(8,583)	^	(8,583)	1,405	0	0	0	0		0005
PUT OPTION MAY26SPXP@5400 05/15/2026 5400. PUT BHF534U83	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	155	838,188	5400	0	(25,970)	0	(21,540)	^	(21,540)	4,430	0	0	0	0		0005
PUT OPTION MAY31RTYP@1600 05/16/2031 1600. PUT BHF534UA8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	121	193,744	1600	0	(13,486)	0	(14,073)		(14,073)	(587)	0	0	0	0		0005
PUT OPTION MAY31MXEAP@1900 05/16/2031 1900. PUT BHF534UG5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/16/2031	107	204,098	1900	0	(9,573)	0	(11,063)		(11,063)	(1,490)	0	0	0	0		0005
PUT OPTION JUN31SPXP@4400 06/20/2031 4400. PUT BHF534UM2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	236	1,040,512	4400	0	(65,502)	0	(65,160)	^	(65,160)	342	0	0	0	0		0005

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PUT OPTION JUN26SPXP@5400 06/18/2026 5400. PUT BHF534UN0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	10,922	58,976,856	5400	0	(1,958,940)	0	(1,645,452)	^	(1,645,452)	313,488	0	0	0	0		0005
PUT OPTION MAY28SPXP@5400 05/19/2028 5400. PUT BHF534UP5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/19/2028	375	2,027,484	5400	0	(126,753)	0	(119,185)		(119,185)	7,568	0	0	0	0		0005
PUT OPTION MAY26SPXP@5400 05/15/2026 5400. PUT BHF534UQ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2025	05/15/2026	6,344	34,257,330	5400	0	(1,061,391)	0	(880,341)	^	(880,341)	181,050	0	0	0	0		0005
PUT OPTION JUN26SPXP@4400 06/18/2026 4400. PUT BHF534UT7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/18/2026	171	750,332	4400	0	(11,548)	0	(10,047)	^	(10,047)	1,501	0	0	0	0		0005
PUT OPTION JUN31SPXP@5400 06/20/2031 5400. PUT BHF534UV2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	220	1,187,082	5400	0	(106,895)	0	(101,484)	^	(101,484)	5,411	0	0	0	0		0005
PUT OPTION JUN31SPXP@5200 06/20/2031 5200. PUT BHF534UW0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	285	1,483,300	5200	0	(125,051)	0	(119,580)	^	(119,580)	5,471	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF534UZ3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	249	1,246,450	5000	0	(97,698)	0	(93,708)	^	(93,708)	3,990	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 06/20/2031 5000. PUT BHF534V17	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	369	1,843,950	5000	0	(145,029)	0	(139,784)	^	(139,784)	5,245	0	0	0	0		0005
PUT OPTION MAY26SPXP@5400 05/15/2026 5400. PUT BHF53SUF4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	134	725,544	5400	0	(25,261)	0	(18,644)	^	(18,644)	6,617	0	0	0	0		0005
PUT OPTION MAY26SPXP@5000 05/15/2026 5000. PUT BHF53SUG2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	123	617,250	5000	0	(15,614)	0	(11,503)	^	(11,503)	4,111	0	0	0	0		0005
PUT OPTION JUN31MXEAP@2000 06/20/2031 2000. PUT BHF53SUH0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/20/2031	294	588,140	2000	0	(37,506)	0	(35,061)		(35,061)	2,445	0	0	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF53SUK3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	162	745,844	4600	0	(53,691)	0	(49,495)	^	(49,495)	4,196	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF53SUM9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	129	672,152	5200	0	(58,560)	0	(53,795)	^	(53,795)	4,765	0	0	0	0		0005
PUT OPTION JUN31SPXP@4400 06/20/2031 4400. PUT BHF53SUN7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	370	1,626,152	4400	0	(110,489)	0	(101,917)	^	(101,917)	8,572	0	0	0	0		0005

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PUT OPTION JUN31SPXP@4600 06/20/2031 4600. PUT BHF53SUP2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	533	2,450,512	4600	0	(177,901)	0	(164,195)	^	(164,195)	13,706	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 06/20/2031 5000. PUT BHF53SUS6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	287	1,434,100	5000	0	(118,266)	0	(108,771)	^	(108,771)	9,495	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2200 05/15/2026 2200. PUT BHF53SUU1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/15/2026	120	263,428	2200	0	(3,413)	0	(3,925)		(3,925)	(512)	0	0	0	0		0005
PUT OPTION JUN31NDXP@19200 06/20/2031 19200 PUT BHF53SUW7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/20/2031	45	870,528	19200	0	(83,498)	0	(79,063)		(79,063)	4,435	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2400 05/15/2026 2400. PUT BHF53SV22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/15/2026	297	713,112	2400	0	(20,737)	0	(17,113)		(17,113)	3,624	0	0	0	0		0005
PUT OPTION JUN31MXEAP@1900 06/20/2031 1900. PUT BHF53SV71	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/20/2031	144	272,802	1900	0	(15,286)	0	(14,932)		(14,932)	354	0	0	0	0		0005
PUT OPTION JUN28MXEAP@2400 06/16/2028 2400. PUT BHF53SVA4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/16/2028	224	536,784	2400	0	(35,722)	0	(32,440)		(32,440)	3,282	0	0	0	0		0005
PUT OPTION JUN28MXEAP@2200 06/16/2028 2200. PUT BHF53SVK2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/16/2028	203	445,918	2200	0	(22,438)	0	(20,970)		(20,970)	1,468	0	0	0	0		0005
PUT OPTION MAY26NDXP@20000 05/15/2026 20000 PUT BHF53SVV8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	05/15/2026	67	1,345,400	20000	0	(62,658)	0	(47,659)		(47,659)	14,999	0	0	0	0		0005
PUT OPTION JUN28MXEAP@2300 06/16/2028 2300. PUT BHF53SW47	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/16/2028	195	447,810	2300	0	(25,854)	0	(23,917)		(23,917)	1,937	0	0	0	0		0005
PUT OPTION JUN31SPXP@5200 06/20/2031 5200. PUT BHF53SW54	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	383	1,991,964	5200	0	(174,641)	0	(160,655)	^	(160,655)	13,986	0	0	0	0		0005
PUT OPTION JUN31SPXP@5400 06/20/2031 5400. PUT BHF53SWE5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	174	938,466	5400	0	(87,317)	0	(80,258)	^	(80,258)	7,059	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2300 05/15/2026 2300. PUT BHF53SWF2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/15/2026	221	509,220	2300	0	(10,793)	0	(9,623)		(9,623)	1,170	0	0	0	0		0005
PUT OPTION JUN26SPXP@5400 06/18/2026 5400. PUT BHF53SWJ4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	134	725,220	5400	0	(26,965)	0	6,748	^	6,748	33,713	0	0	0	0		0005

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PUT OPTION JUN26MXEAP@2300 06/18/2026 2300. PUT BHF53SWK1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	1,093	2,514,981	2300	0	(65,455)	0	(53,180)		(53,180)	12,275	0	0	0	0		0005
PUT OPTION JUN27MXEAP@2200 06/17/2027 2200. PUT BHF53SWM7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/17/2027	109	239,272	2200	0	(7,893)	0	(8,079)		(8,079)	(186)	0	0	0	0		0005
PUT OPTION JUN26MXEAP@2200 06/18/2026 2200. PUT BHF53SWN5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	772	1,697,696	2200	0	(34,024)	0	(28,532)		(28,532)	5,492	0	0	0	0		0005
PUT OPTION JUN26MXEAP@2400 06/18/2026 2400. PUT BHF53SWP0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	1,306	3,135,576	2400	0	(104,650)	0	(83,427)		(83,427)	21,223	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2200 05/16/2031 2200. PUT BHF53SWV7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/16/2031	197	432,344	2200	0	(31,690)	0	(30,150)		(30,150)	1,540	0	0	0	0		0005
PUT OPTION JUN31MXEAP@2300 06/20/2031 2300. PUT BHF53SX12	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/20/2031	223	512,739	2300	0	(41,360)	0	(39,028)		(39,028)	2,332	0	0	0	0		0005
PUT OPTION MAY26SPXP@5000 05/15/2026 5000. PUT BHF53SXB0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	241	1,205,800	5000	0	(30,500)	0	(22,470)	^	(22,470)	8,030	0	0	0	0		0005
PUT OPTION MAY26SPXP@5200 05/15/2026 5200. PUT BHF53SXC8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	491	2,554,708	5200	0	(75,837)	0	(55,931)	^	(55,931)	19,906	0	0	0	0		0005
PUT OPTION JUN31RTYP@1600 06/20/2031 1600. PUT BHF53SXD6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	134	213,840	1600	0	(16,594)	0	(15,614)		(15,614)	980	0	0	0	0		0005
PUT OPTION MAY26SPXP@5400 05/15/2026 5400. PUT BHF53SXE4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	3,430	18,522,000	5400	0	(644,871)	0	(475,942)	^	(475,942)	168,929	0	0	0	0		0005
PUT OPTION MAY31RTYP@1900 05/16/2031 1900. PUT BHF53SXG9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/16/2031	117	221,654	1900	0	(22,173)	0	(21,060)		(21,060)	1,113	0	0	0	0		0005
PUT OPTION JUN26NDXP@20000 06/18/2026 20000 PUT BHF53SXR5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/18/2026	99	1,985,200	20000	0	(98,062)	0	(75,978)		(75,978)	22,084	0	0	0	0		0005
PUT OPTION JUN28SPXP@5400 06/16/2028 5400. PUT BHF53SXS3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/16/2028	1,061	5,729,292	5400	0	(390,149)	0	46,075	^	46,075	436,224	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF53SXT1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	285	1,254,088	4400	0	(84,427)	0	(77,793)	^	(77,793)	6,634	0	0	0	0		0005

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PUT OPTION JUN31MXEAP@2200 06/20/2031 2200. PUT BHF53SYA1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/20/2031	351	773,234	2200	0	(58,285)	0	(54,288)		(54,288)	3,997	0	0	0	0		0005
PUT OPTION JUN27NDXP@18400 06/17/2027 18400 PUT BHF53SYE3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/17/2027	53	977,592	18400	0	(57,006)	0	(48,111)		(48,111)	8,895	0	0	0	0		0005
PUT OPTION MAY28MXEAP@2400 05/19/2028 2400. PUT BHF53SZ28	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/19/2028	118	282,360	2400	0	(17,796)	0	(16,760)		(16,760)	1,036	0	0	0	0		0005
PUT OPTION MAY31RTYP@1900 05/16/2031 1900. PUT BHF53SZB8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/16/2031	163	308,750	1900	0	(30,887)	0	(29,337)		(29,337)	1,550	0	0	0	0		0005
PUT OPTION JUN27RTYP@1800 06/17/2027 1800. PUT BHF53SZF9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2027	200	359,802	1800	0	(20,483)	0	(19,234)		(19,234)	1,249	0	0	0	0		0005
PUT OPTION JUN31RTYP@1600 06/20/2031 1600. PUT BHF53SZJ1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	593	948,576	1600	0	(73,609)	0	(69,263)		(69,263)	4,346	0	0	0	0		0005
PUT OPTION JUN26NDXP@18400 06/18/2026 18400 PUT BHF53SZL6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/18/2026	128	2,357,040	18400	0	(84,690)	0	(65,010)		(65,010)	19,680	0	0	0	0		0005
PUT OPTION MAY26RTYP@1900 05/15/2026 1900. PUT BHF53SZM4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/15/2026	1,057	2,007,730	1900	0	(83,870)	0	(70,789)		(70,789)	13,081	0	0	0	0		0005
PUT OPTION JUN26NDXP@19200 06/18/2026 19200 PUT BHF53SZP7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/18/2026	94	1,807,872	19200	0	(76,288)	0	(58,882)		(58,882)	17,406	0	0	0	0		0005
PUT OPTION JUN26RTYP@1800 06/18/2026 1800. PUT BHF53SZR3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1,082	1,947,312	1800	0	(68,589)	0	(59,428)		(59,428)	9,161	0	0	0	0		0005
PUT OPTION JUN26RTYP@2000 06/18/2026 2000. PUT BHF53SZS1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1,053	2,105,460	2000	0	(117,284)	0	(99,569)		(99,569)	17,715	0	0	0	0		0005
PUT OPTION JUN28RTYP@1800 06/16/2028 1800. PUT BHF53SZW2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/16/2028	648	1,165,554	1800	0	(85,772)	0	(78,959)		(78,959)	6,813	0	0	0	0		0005
PUT OPTION JUN27RTYP@1900 06/17/2027 1900. PUT BHF53SZY8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2027	171	325,527	1900	0	(21,793)	0	(20,278)		(20,278)	1,515	0	0	0	0		0005
PUT OPTION JUN28RTYP@1900 06/16/2028 1900. PUT BHF53T008	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/16/2028	422	802,142	1900	0	(67,029)	0	(61,667)		(61,667)	5,362	0	0	0	0		0005

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PUT OPTION MAY31RTYP@1800 05/16/2031 1800. PUT BHF53T057	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/16/2031	355	639,270	1800	0	(58,819)	0	(55,729)		(55,729)	3,090	0	0	0	0		0005
PUT OPTION JUN31RTYP@1700 06/20/2031 1700. PUT BHF53T0C2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	206	350,132	1700	0	(29,630)	0	(28,023)		(28,023)	1,607	0	0	0	0		0005
PUT OPTION JUN31RTYP@1800 06/20/2031 1800. PUT BHF53T0D0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	1,260	2,268,432	1800	0	(209,124)	0	(198,445)		(198,445)	10,679	0	0	0	0		0005
PUT OPTION JUN31RTYP@1500 06/20/2031 1500. PUT BHF53T0E8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	121	181,545	1500	0	(12,890)	0	(12,024)		(12,024)	866	0	0	0	0		0005
PUT OPTION MAY31RTYP@1600 05/16/2031 1600. PUT BHF53T0H1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/16/2031	178	285,520	1600	0	(22,080)	0	(20,739)		(20,739)	1,341	0	0	0	0		0005
PUT OPTION JUN28RTYP@1700 06/16/2028 1700. PUT BHF53T0J7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/16/2028	137	232,152	1700	0	(15,014)	0	(13,790)		(13,790)	1,224	0	0	0	0		0005
PUT OPTION JUN26RTYP@1900 06/18/2026 1900. PUT BHF53T0M0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	5,180	9,841,620	1900	0	(436,864)	0	(374,502)		(374,502)	62,362	0	0	0	0		0005
PUT OPTION JUN26RTYP@1700 06/18/2026 1700. PUT BHF53T0N8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	145	245,854	1700	0	(6,845)	0	(6,005)		(6,005)	840	0	0	0	0		0005
PUT OPTION MAY26RTYP@2000 05/15/2026 2000. PUT BHF53T0P3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/15/2026	307	613,140	2000	0	(32,438)	0	(27,174)		(27,174)	5,264	0	0	0	0		0005
PUT OPTION JUN26RTYP@1600 06/18/2026 1600. PUT BHF53T0R9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	130	208,768	1600	0	(4,635)	0	(4,093)		(4,093)	542	0	0	0	0		0005
PUT OPTION MAY26RTYP@1800 05/15/2026 1800. PUT BHF53T0W8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/15/2026	177	319,356	1800	0	(10,475)	0	(8,934)		(8,934)	1,541	0	0	0	0		0005
PUT OPTION JUN31RTYP@1900 06/20/2031 1900. PUT BHF53T1E7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	605	1,148,930	1900	0	(115,067)	0	(109,455)		(109,455)	5,612	0	0	0	0		0005
PUT OPTION JUN27SPXP@5400 06/17/2027 5400. PUT BHF53T100	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	254	1,372,140	5400	0	(76,707)	0	(64,209)		(64,209)	12,498	0	0	0	0		0005
PUT OPTION MAY27SPXP@5200 05/21/2027 5200. PUT BHF53T1U1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/21/2027	182	945,672	5200	0	(46,231)	0	(38,487)		(38,487)	7,744	0	0	0	0		0005

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PUT OPTION JUN26SPXP@5400 06/18/2026 5400. PUT BHF53T1W7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	16,617	89,731,206	5400	0	(3,336,403)	0	834,978	^	834,978	4,171,381	0	0	0	0		0005
PUT OPTION MAY26NDXP@18400 05/15/2026 18400 PUT BHF53T1Y3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	05/15/2026	45	833,336	18400	0	(27,829)	0	(20,933)		(20,933)	6,896	0	0	0	0		0005
PUT OPTION JUN26SPXP@4400 06/18/2026 4400. PUT BHF53T2E6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	373	1,641,244	4400	0	(28,952)	0	6,994	^	6,994	35,946	0	0	0	0		0005
PUT OPTION JUN26SPXP@5000 06/18/2026 5000. PUT BHF53T2F3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1,315	6,573,950	5000	0	(180,054)	0	45,339	^	45,339	225,393	0	0	0	0		0005
PUT OPTION JUN26SPXP@5600 06/18/2026 5600. PUT BHF53T2H9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1,445	8,094,632	5600	0	(349,669)	0	86,830	^	86,830	436,498	0	0	0	0		0005
PUT OPTION JUN26SPXP@4600 06/18/2026 4600. PUT BHF53T2K2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	401	1,845,520	4600	0	(37,496)	0	8,985	^	8,985	46,481	0	0	0	0		0005
PUT OPTION JUN26SPXP@5200 06/18/2026 5200. PUT BHF53T2P1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	443	2,303,340	5200	0	(73,533)	0	18,442	^	18,442	91,975	0	0	0	0		0005
PUT OPTION JUN26MXEAP@2400 06/18/2026 2400. PUT BHF53T2R7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	108	259,752	2400	0	(7,249)	0	(6,911)		(6,911)	338	0	0	0	0		0005
PUT OPTION JUN31RTYP@2000 06/20/2031 2000. PUT BHF53T2T3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	134	267,400	2000	0	(29,048)	0	(27,630)		(27,630)	1,418	0	0	0	0		0005
PUT OPTION JUN28SPXP@5000 06/16/2028 5000. PUT BHF53T2V8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/16/2028	519	2,596,300	5000	0	(146,234)	0	15,403	^	15,403	161,637	0	0	0	0		0005
PUT OPTION JUN28SPXP@5200 06/16/2028 5200. PUT BHF53T2W6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/16/2028	617	3,208,556	5200	0	(199,015)	0	22,246	^	22,246	221,261	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 05/16/2031 5000. PUT BHF53T2X4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	300	1,501,300	5000	0	(122,945)	0	(112,920)	^	(112,920)	10,025	0	0	0	0		0005
PUT OPTION MAY31SPXP@5400 05/16/2031 5400. PUT BHF53T2Y2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	214	1,153,278	5400	0	(106,702)	0	(97,935)	^	(97,935)	8,767	0	0	0	0		0005
PUT OPTION JUN31SPXP@5400 06/20/2031 5400. PUT BHF53T2Z9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	650	3,512,322	5400	0	(326,789)	0	(300,370)	^	(300,370)	26,419	0	0	0	0		0005

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PUT OPTION MAY28SPXP@5400 05/19/2028 5400. PUT BHF53T362	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/19/2028	143	770,850	5400	0	(52,360)	0	(45,315)		(45,315)	7,045	0	0	0	0		0005
PUT OPTION JUN27SPXP@5200 06/17/2027 5200. PUT BHF53T3A3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	412	2,143,284	5200	0	(107,111)	0	(89,568)		(89,568)	17,543	0	0	0	0		0005
PUT OPTION JUN27SPXP@5000 06/17/2027 5000. PUT BHF53T3B1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	408	2,039,000	5000	0	(90,854)	0	(75,836)		(75,836)	15,018	0	0	0	0		0005
PUT OPTION JUN26MXEAP@2300 06/18/2026 2300. PUT BHF53T3D7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	113	259,187	2300	0	(5,356)	0	(5,481)		(5,481)	(125)	0	0	0	0		0005
PUT OPTION JUN26SPXP@5200 06/18/2026 5200. PUT BHF53T3F2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	2,624	13,645,944	5200	0	(435,641)	0	109,257	^	109,257	544,897	0	0	0	0		0005
PUT OPTION MAY26SPXP@5600 05/15/2026 5600. PUT BHF53T3G0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	372	2,081,184	5600	0	(84,804)	0	(62,762)	^	(62,762)	22,042	0	0	0	0		0005
PUT OPTION JUN26RTYP@1900 06/18/2026 1900. PUT BHF53T3Y1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	123	233,377	1900	0	(10,360)	0	(8,881)		(8,881)	1,479	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF53T3Z8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	121	627,848	5200	0	(54,700)	0	(50,249)	^	(50,249)	4,451	0	0	0	0		0005
PUT OPTION JUN26SPXP@5400 06/18/2026 5400. PUT BHF53T404	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1,103	5,956,470	5400	0	(221,474)	0	55,427	^	55,427	276,901	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 06/20/2031 5000. PUT BHF53T420	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	224	1,122,150	5000	0	(92,541)	0	(85,111)	^	(85,111)	7,430	0	0	0	0		0005
PUT OPTION JUN27SPXP@5000 06/17/2027 5000. PUT BHF53T438	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	132	662,050	5000	0	(29,499)	0	(24,623)		(24,623)	4,876	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 06/20/2031 5000. PUT BHF53T446	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	1,173	5,866,350	5000	0	(483,784)	0	(444,942)	^	(444,942)	38,842	0	0	0	0		0005
PUT OPTION JUN26SPXP@5400 06/18/2026 5400. PUT BHF53T461	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	264	1,426,248	5400	0	(53,030)	0	13,271	^	13,271	66,301	0	0	0	0		0005
PUT OPTION JUN31RTYP@1900 06/20/2031 1900. PUT BHF53T4A2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	142	270,636	1900	0	(27,104)	0	(25,782)		(25,782)	1,322	0	0	0	0		0005

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PUT OPTION JUN31SPXP@4400 06/20/2031 4400. PUT BHF53T4B0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	1,098	4,830,144	4400	0	(328,187)	0	(302,725)	^	(302,725)	25,462	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 05/16/2031 5200. PUT BHF53T4C8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	412	2,140,320	5200	0	(186,467)	0	(171,293)	^	(171,293)	15,174	0	0	0	0		0005
PUT OPTION JUN31SPXP@5200 06/20/2031 5200. PUT BHF53T4E4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	1,383	7,189,468	5200	0	(630,320)	0	(579,841)	^	(579,841)	50,479	0	0	0	0		0005
PUT OPTION MAY31SPXP@4600 05/16/2031 4600. PUT BHF53T4F1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	406	1,867,554	4600	0	(134,437)	0	(123,931)	^	(123,931)	10,506	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF53T4G9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	135	595,056	4400	0	(40,059)	0	(36,911)	^	(36,911)	3,148	0	0	0	0		0005
PUT OPTION JUN31SPXP@4600 06/20/2031 4600. PUT BHF53T4H7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	1,342	6,172,878	4600	0	(448,132)	0	(413,606)	^	(413,606)	34,526	0	0	0	0		0005
PUT OPTION JUN31SPXP@4400 06/20/2031 4400. PUT BHF53T4L8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	122	537,196	4400	0	(36,501)	0	(33,669)	^	(33,669)	2,832	0	0	0	0		0005
PUT OPTION JUN31SPXP@5400 06/20/2031 5400. PUT BHF53T4N4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	165	892,728	5400	0	(83,058)	0	(76,343)	^	(76,343)	6,715	0	0	0	0		0005
PUT OPTION MAY26SPXP@5400 05/15/2026 5400. PUT BHF53T4P9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	05/15/2026	214	1,155,222	5400	0	(40,220)	0	(29,684)	^	(29,684)	10,536	0	0	0	0		0005
PUT OPTION JUN26SPXP@5000 06/18/2026 5000. PUT BHF53T407	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	236	1,181,700	5000	0	(32,365)	0	8,150	^	8,150	40,515	0	0	0	0		0005
PUT OPTION MAY31SPXP@5400 05/16/2031 5400. PUT BHF53T4R5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	134	724,626	5400	0	(67,040)	0	(61,531)	^	(61,531)	5,509	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 06/20/2031 5000. PUT BHF53T4T1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	196	978,550	5000	0	(80,700)	0	(74,221)	^	(74,221)	6,479	0	0	0	0		0005
PUT OPTION JUN31SPXP@5200 06/20/2031 5200. PUT BHF53T4Y0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	267	1,385,800	5200	0	(121,496)	0	(111,766)	^	(111,766)	9,730	0	0	0	0		0005
PUT OPTION JUN31SPXP@4600 06/20/2031 4600. PUT BHF53T537	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	293	1,347,892	4600	0	(97,853)	0	(90,314)	^	(90,314)	7,539	0	0	0	0		0005

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PUT OPTION JUN26SPXP@5200 06/18/2026 5200. PUT BHF54FW77	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	194	1,007,136	5200	0	(26,408)	0	(24,109)	^	(24,109)	2,299	0	0	0	0		0005
PUT OPTION JUN26SPXP@5000 06/18/2026 5000. PUT BHF54FW85	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	165	826,950	5000	0	(18,508)	0	(16,961)	^	(16,961)	1,547	0	0	0	0		0005
PUT OPTION JUN31SPXP@5200 06/20/2031 5200. PUT BHF54FWA0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	152	792,740	5200	0	(65,429)	0	(63,893)	^	(63,893)	1,536	0	0	0	0		0005
PUT OPTION JUN26SPXP@5400 06/18/2026 5400. PUT BHF54FWC6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	593	3,203,280	5400	0	(98,448)	0	(89,374)	^	(89,374)	9,074	0	0	0	0		0005
PUT OPTION JUN26RTYP@1900 06/18/2026 1900. PUT BHF54FWK8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	137	260,471	1900	0	(9,658)	0	(9,911)		(9,911)	(253)	0	0	0	0		0005
PUT OPTION JUN31MXEAP@2200 06/20/2031 2200. PUT BHF54FWS1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	101	222,794	2200	0	(14,959)	0	(15,642)		(15,642)	(683)	0	0	0	0		0005
PUT OPTION JUL26RTYP@1900 07/17/2026 1900. PUT BHF54FWU6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	07/17/2026	295	561,241	1900	0	(22,093)	0	(22,724)		(22,724)	(631)	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 06/20/2031 5000. PUT BHF54FXE1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	252	1,262,200	5000	0	(97,988)	0	(95,670)	^	(95,670)	2,318	0	0	0	0		0005
PUT OPTION JUN26SPXP@5200 06/18/2026 5200. PUT BHF54FXG6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	128	663,728	5200	0	(17,404)	0	(15,889)	^	(15,889)	1,515	0	0	0	0		0005
PUT OPTION JUN31SPXP@5400 06/20/2031 5400. PUT BHF54FXK7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	314	1,694,952	5400	0	(148,462)	0	(144,854)	^	(144,854)	3,608	0	0	0	0		0005
PUT OPTION JUN31SPXP@4400 06/20/2031 4400. PUT BHF54FXL5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	280	1,231,560	4400	0	(78,686)	0	(77,137)	^	(77,137)	1,549	0	0	0	0		0005
PUT OPTION JUN26NDXP@20000 06/18/2026 20000 PUT BHF54FYA8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/18/2026	82	1,631,800	20000	0	(66,451)	0	(62,459)		(62,459)	3,992	0	0	0	0		0005
PUT OPTION JUN26NDXP@18400 06/18/2026 18400 PUT BHF54FYT7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/18/2026	90	1,655,264	18400	0	(48,224)	0	(45,651)		(45,651)	2,573	0	0	0	0		0005
PUT OPTION JUN26SPXP@5200 06/18/2026 5200. PUT BHF54FZ33	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	3,121	16,230,448	5200	0	(425,577)	0	(388,532)	^	(388,532)	37,045	0	0	0	0		0005

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PUT OPTION JUL26SPXP@5200 07/17/2026 5200. PUT BHF54FZB5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	07/17/2026	197	1,022,008	5200	0	(28,059)	0	(26,173)	^	(26,173)	1,886	0	0	0	0		0005
PUT OPTION JUN31SPXP@4400 06/20/2031 4400. PUT BHF54FZF6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	2,336	10,279,060	4400	0	(656,743)	0	(643,812)	^	(643,812)	12,931	0	0	0	0		0005
PUT OPTION JUN26NDXP@19200 06/18/2026 19200 PUT BHF54FZP4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/25/2025	06/18/2026	107	2,061,696	19200	0	(71,067)	0	(67,151)		(67,151)	3,916	0	0	0	0		0005
PUT OPTION JUN31SPXP@5400 06/20/2031 5400. PUT BHF54FZR0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	254	1,369,710	5400	0	(119,977)	0	(117,062)	^	(117,062)	2,915	0	0	0	0		0005
PUT OPTION JUN26SPXP@4600 06/18/2026 4600. PUT BHF54G013	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	474	2,180,676	4600	0	(35,972)	0	(33,717)	^	(33,717)	2,255	0	0	0	0		0005
PUT OPTION JUN26SPXP@5400 06/18/2026 5400. PUT BHF54G088	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	16,604	89,660,682	5400	0	(2,755,566)	0	(2,501,595)	^	(2,501,595)	253,971	0	0	0	0		0005
PUT OPTION JUN31MXEAP@2400 06/20/2031 2400. PUT BHF54G096	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	148	356,232	2400	0	(29,752)	0	(29,305)		(29,305)	447	0	0	0	0		0005
PUT OPTION JUN26SPXP@4400 06/18/2026 4400. PUT BHF54G0D7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	641	2,818,200	4400	0	(40,292)	0	(37,736)	^	(37,736)	2,556	0	0	0	0		0005
PUT OPTION JUN31NDXP@18400 06/20/2031 18400 PUT BHF54G0H8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/25/2025	06/20/2031	47	864,800	18400	0	(73,235)	0	(73,628)		(73,628)	(393)	0	0	0	0		0005
PUT OPTION JUN31MXEAP@2200 06/20/2031 2200. PUT BHF54G0J4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	120	265,034	2200	0	(18,158)	0	(18,608)		(18,608)	(450)	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 06/20/2031 5000. PUT BHF54G0N5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	341	1,706,950	5000	0	(132,515)	0	(129,381)	^	(129,381)	3,134	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2200 05/16/2031 2200. PUT BHF54G0P0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	05/16/2031	105	230,120	2200	0	(15,395)	0	(16,048)		(16,048)	(653)	0	0	0	0		0005
PUT OPTION JUN31SPXP@5200 06/20/2031 5200. PUT BHF54G0S4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	325	1,689,324	5200	0	(139,431)	0	(136,158)	^	(136,158)	3,273	0	0	0	0		0005
PUT OPTION JUN31SPXP@4600 06/20/2031 4600. PUT BHF54G0T2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	382	1,757,384	4600	0	(120,038)	0	(117,673)	^	(117,673)	2,365	0	0	0	0		0005

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PUT OPTION JUN26SPXP@5200 06/18/2026 5200. PUT BHF54G0U9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	141	733,564	5200	0	(19,234)	0	(17,560)	^	(17,560)	1,674	0	0	0	0		0005
PUT OPTION JUN31SPXP@4400 06/20/2031 4400. PUT BHF54G0X3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	460	2,025,056	4400	0	(129,384)	0	(126,836)	^	(126,836)	2,548	0	0	0	0		0005
PUT OPTION JUN31MXEAP@2300 06/20/2031 2300. PUT BHF54G0Y1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	146	336,628	2300	0	(25,715)	0	(25,622)		(25,622)	93	0	0	0	0		0005
PUT OPTION JUN26RTYP@1900 06/18/2026 1900. PUT BHF54G112	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	183	347,795	1900	0	(12,896)	0	(13,234)		(13,234)	(338)	0	0	0	0		0005
PUT OPTION JUL26MXEAP@2300 07/17/2026 2300. PUT BHF54G1N4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	07/17/2026	109	249,849	2300	0	(4,261)	0	(5,694)		(5,694)	(1,433)	0	0	0	0		0005
PUT OPTION JUN26MXEAP@2300 06/18/2026 2300. PUT BHF54G1P9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/18/2026	1,884	4,332,119	2300	0	(97,642)	0	(91,604)		(91,604)	6,038	0	0	0	0		0005
PUT OPTION JUN28MXEAP@2400 06/16/2028 2400. PUT BHF54G1R5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/16/2028	101	241,680	2400	0	(14,188)	0	(14,605)		(14,605)	(417)	0	0	0	0		0005
PUT OPTION JUN28MXEAP@2200 06/16/2028 2200. PUT BHF54G1S3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/16/2028	196	430,980	2200	0	(20,144)	0	(20,267)		(20,267)	(123)	0	0	0	0		0005
PUT OPTION JUN31RTYP@1900 06/20/2031 1900. PUT BHF54G1V6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	228	434,055	1900	0	(40,596)	0	(41,352)		(41,352)	(756)	0	0	0	0		0005
PUT OPTION JUN31RTYP@1800 06/20/2031 1800. PUT BHF54G237	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	177	317,790	1800	0	(27,272)	0	(27,801)		(27,801)	(529)	0	0	0	0		0005
PUT OPTION JUN26SPXP@5400 06/18/2026 5400. PUT BHF54G278	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	257	1,389,312	5400	0	(42,698)	0	(38,763)	^	(38,763)	3,935	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF54G286	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	05/16/2031	132	580,492	4400	0	(36,736)	0	(35,985)	^	(35,985)	751	0	0	0	0		0005
PUT OPTION JUN31RTYP@1500 06/20/2031 1500. PUT BHF54G2L7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	169	253,725	1500	0	(16,479)	0	(16,804)		(16,804)	(325)	0	0	0	0		0005
PUT OPTION JUN26RTYP@1800 06/18/2026 1800. PUT BHF54G2M5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	1,197	2,153,736	1800	0	(62,877)	0	(65,728)		(65,728)	(2,851)	0	0	0	0		0005

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PUT OPTION JUN27RTYP@1800 06/17/2027 1800. PUT BHF54G2N3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/17/2027	138	248,706	1800	0	(12,773)	0	(13,294)		(13,294)	(521)	0	0	0	0		0005
PUT OPTION JUN26RTYP@1900 06/18/2026 1900. PUT BHF54G2P8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	6,275	11,921,740	1900	0	(442,046)	0	(453,657)		(453,657)	(11,611)	0	0	0	0		0005
PUT OPTION JUN28RTYP@1900 06/16/2028 1900. PUT BHF54G206	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/16/2028	719	1,365,663	1900	0	(103,287)	0	(104,990)		(104,990)	(1,703)	0	0	0	0		0005
PUT OPTION JUN31MXEAP@1900 06/20/2031 1900. PUT BHF54G3F9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	343	651,491	1900	0	(37,176)	0	(35,659)		(35,659)	1,517	0	0	0	0		0005
PUT OPTION JUN26MXEAP@2200 06/18/2026 2200. PUT BHF54G3K8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/18/2026	153	336,512	2200	0	(4,073)	0	(5,655)		(5,655)	(1,582)	0	0	0	0		0005
PUT OPTION JUN31MXEAP@2000 06/20/2031 2000. PUT BHF54G3N2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	301	601,540	2000	0	(37,009)	0	(35,859)		(35,859)	1,150	0	0	0	0		0005
PUT OPTION JUN31MXEAP@2200 06/20/2031 2200. PUT BHF54G3P7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	555	1,221,154	2200	0	(90,571)	0	(85,736)		(85,736)	4,835	0	0	0	0		0005
PUT OPTION JUN31SPXP@4600 06/20/2031 4600. PUT BHF54G3W2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	1,735	7,981,598	4600	0	(545,190)	0	(534,450)	^	(534,450)	10,740	0	0	0	0		0005
PUT OPTION JUN31RTYP@1900 06/20/2031 1900. PUT BHF54G443	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	912	1,733,484	1900	0	(162,127)	0	(165,146)		(165,146)	(3,019)	0	0	0	0		0005
PUT OPTION JUN31RTYP@1800 06/20/2031 1800. PUT BHF54G4B7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	1,295	2,331,288	1800	0	(200,063)	0	(203,944)		(203,944)	(3,881)	0	0	0	0		0005
PUT OPTION JUN26SPXP@5600 06/18/2026 5600. PUT BHF54G4C5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/25/2025	06/18/2026	268	1,498,728	5600	0	(53,895)	0	(48,706)	^	(48,706)	5,189	0	0	0	0		0005
PUT OPTION JUN26RTYP@2000 06/18/2026 2000. PUT BHF54G4G6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	104	207,280	2000	0	(9,743)	0	(9,803)		(9,803)	(60)	0	0	0	0		0005
PUT OPTION JUN27SPXP@5200 06/17/2027 5200. PUT BHF54G4N1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/25/2025	06/17/2027	222	1,156,324	5200	0	(51,013)	0	(48,322)		(48,322)	2,691	0	0	0	0		0005
PUT OPTION JUN28SPXP@5200 06/16/2028 5200. PUT BHF54G4P6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/25/2025	06/16/2028	550	2,862,028	5200	0	(163,889)	0	(156,414)		(156,414)	7,475	0	0	0	0		0005

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PUT OPTION JUN26SPXP@5000 06/18/2026 5000. PUT BHF54G4R2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	1,714	8,571,550	5000	0	(191,838)	0	(175,800)	^	(175,800)	16,038	0	0	0	0		0005
PUT OPTION JUN28SPXP@5000 06/16/2028 5000. PUT BHF54G4S0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/16/2028	617	3,084,250	5000	0	(160,220)	0	(154,186)		(154,186)	6,034	0	0	0	0		0005
PUT OPTION JUN26SPXP@4400 06/18/2026 4400. PUT BHF54G500	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	183	806,256	4400	0	(11,527)	0	(10,796)	^	(10,796)	731	0	0	0	0		0005
PUT OPTION JUN31NDXP@19200 06/20/2031 19200 PUT BHF54G518	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/20/2031	77	1,475,904	19200	0	(133,273)	0	(134,060)		(134,060)	(787)	0	0	0	0		0005
PUT OPTION JUN31NDXP@20000 06/20/2031 20000 PUT BHF54G526	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/20/2031	53	1,052,800	20000	0	(101,138)	0	(101,663)		(101,663)	(525)	0	0	0	0		0005
PUT OPTION JUN31RTYP@1800 06/20/2031 1800. PUT BHF54G534	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	122	220,284	1800	0	(18,903)	0	(19,270)		(19,270)	(367)	0	0	0	0		0005
PUT OPTION JUN31MXEAP@2300 06/20/2031 2300. PUT BHF54G559	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	216	496,777	2300	0	(38,858)	0	(37,812)		(37,812)	1,046	0	0	0	0		0005
PUT OPTION JUN26MXEAP@2400 06/18/2026 2400. PUT BHF54G567	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/18/2026	787	1,889,616	2400	0	(54,240)	0	(50,276)		(50,276)	3,964	0	0	0	0		0005
PUT OPTION JUN31SPXP@4600 06/20/2031 4600. PUT BHF54G5E0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	197	904,866	4600	0	(61,809)	0	(60,591)	^	(60,591)	1,218	0	0	0	0		0005
PUT OPTION JUN28MXEAP@2300 06/16/2028 2300. PUT BHF54G5L4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/16/2028	229	527,229	2300	0	(28,912)	0	(28,159)		(28,159)	753	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 06/20/2031 5000. PUT BHF54G5Q3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	1,765	8,823,700	5000	0	(685,019)	0	(668,816)	^	(668,816)	16,203	0	0	0	0		0005
PUT OPTION JUN27SPXP@5400 06/17/2027 5400. PUT BHF54G5R1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/17/2027	216	1,165,212	5400	0	(57,732)	0	(54,526)		(54,526)	3,206	0	0	0	0		0005
PUT OPTION JUN27SPXP@5000 06/17/2027 5000. PUT BHF54G5S9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/17/2027	303	1,513,900	5000	0	(59,305)	0	(56,306)		(56,306)	2,999	0	0	0	0		0005
PUT OPTION JUN28RTYP@1800 06/16/2028 1800. PUT BHF54G5T7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/16/2028	426	766,872	1800	0	(50,844)	0	(51,951)		(51,951)	(1,107)	0	0	0	0		0005

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PUT OPTION JUN31RTYP@1700 06/20/2031 1700. PUT BHF54G5V2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	113	191,692	1700	0	(15,043)	0	(15,341)		(15,341)	(298)	0	0	0	0		0005
PUT OPTION JUL28SPXP@5400 07/21/2028 5400. PUT BHF54G5W0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	07/21/2028	201	1,087,344	5400	0	(69,457)	0	(66,044)		(66,044)	3,413	0	0	0	0		0005
PUT OPTION JUL26SPXP@5400 07/17/2026 5400. PUT BHF54G5Y6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	07/17/2026	999	5,394,330	5400	0	(173,069)	0	(160,283)	^	(160,283)	12,786	0	0	0	0		0005
PUT OPTION JUN31RTYP@1600 06/20/2031 1600. PUT BHF54G609	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	764	1,222,688	1600	0	(87,445)	0	(89,278)		(89,278)	(1,833)	0	0	0	0		0005
PUT OPTION JUN26RTYP@1600 06/18/2026 1600. PUT BHF54G617	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	276	441,632	1600	0	(8,115)	0	(8,658)		(8,658)	(543)	0	0	0	0		0005
PUT OPTION JUN26NDXP@19200 06/18/2026 19200 PUT BHF54G633	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/18/2026	46	873,984	19200	0	(30,123)	0	(28,463)		(28,463)	1,660	0	0	0	0		0005
PUT OPTION JUN28SPXP@5400 06/16/2028 5400. PUT BHF54G641	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/16/2028	1,149	6,202,602	5400	0	(390,339)	0	(369,496)		(369,496)	20,843	0	0	0	0		0005
PUT OPTION JUN31SPXP@5200 06/20/2031 5200. PUT BHF54G658	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	1,328	6,904,092	5200	0	(569,841)	0	(556,466)	^	(556,466)	13,375	0	0	0	0		0005
PUT OPTION MAY26SPXP@5400 05/15/2026 5400. PUT BHF54G666	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	05/15/2026	235	1,268,406	5400	0	(35,569)	0	(32,614)		(32,614)	2,955	0	0	0	0		0005
PUT OPTION JUN26RTYP@1800 06/18/2026 1800. PUT BHF54G690	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	148	265,500	1800	0	(7,751)	0	(8,102)		(8,102)	(351)	0	0	0	0		0005
PUT OPTION JUN26RTYP@1600 06/18/2026 1600. PUT BHF54G6B5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	101	160,896	1600	0	(2,957)	0	(3,155)		(3,155)	(198)	0	0	0	0		0005
PUT OPTION JUN26SPXP@4600 06/18/2026 4600. PUT BHF54G6C3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/18/2026	199	913,698	4600	0	(15,072)	0	(14,127)	^	(14,127)	945	0	0	0	0		0005
PUT OPTION JUN28SPXP@5600 06/16/2028 5600. PUT BHF54G6E9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/16/2028	132	738,024	5600	0	(50,891)	0	(47,819)		(47,819)	3,072	0	0	0	0		0005

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PUT OPTION JUN31SPXP@5400 06/20/2031 5400. PUT BHF54G6J8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	975	5,264,784	5400	0	(461,151)	0	(449,945)	^	(449,945)	11,206	0	0	0	0		0005
PUT OPTION JUN31SPXP@5200 06/20/2031 5200. PUT BHF54G6K5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	263	1,366,664	5200	0	(112,799)	0	(110,151)	^	(110,151)	2,648	0	0	0	0		0005
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(273,239,463)	(322,315,022)	0	(439,248,997)	XXX	(439,248,997)	207,893,224	0	2,258,352	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(546,179,666)	(928,201,879)	0	(1,517,807,524)	XXX	(1,517,807,524)	42,155,863	0	5,760,369	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										(272,940,203)	(605,886,856)	0	(1,078,558,527)	XXX	(1,078,558,527)	(165,737,361)	0	3,502,017	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										(273,239,463)	(322,315,022)	0	(439,248,997)	XXX	(439,248,997)	207,893,224	0	2,258,352	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										(546,179,666)	(928,201,879)	0	(1,517,807,524)	XXX	(1,517,807,524)	42,155,863	0	5,760,369	0	0	XXX	XXX
Currency Swap With BANK OF AMERICA NA RCV 4.57 PAY 4.72 05/07/2039 BHF1FLK74	BME34J699 FLINDERS PORT HOLDINGS PTY LTD	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/06/2019	05/07/2039	0	2,636,250	4.573%[4.72%]	0	0	2,816	214,970		280,675	0	(133,940)	0	0	49,073		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.29 PAY 4.31 09/18/2034 BHF1HH5A1	BME3690A2 MIRVAC GROUP FINANCE LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2019	09/18/2034	0	3,897,300	4.292%[4.31%]	0	0	5,606	290,125		377,213	0	(199,100)	0	0	59,185		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.21 PAY 4.19 09/18/2032 BHF1HH5E3	BME369095 MIRVAC GROUP FINANCE LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2019	09/18/2032	0	1,984,080	4.209%[4.19%]	0	0	3,135	147,700		176,939	0	(101,360)	0	0	26,665		100/100
Currency Swap With CITIBANK NA RCV 4.47 PAY 4.52 09/18/2039 BHF1J2926	BME36RH97 MIRVAC GROUP FINANCE LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/20/2019	09/18/2039	0	14,190,000	4.4745%[4.52%]	0	0	20,112	1,068,000		1,590,172	0	(724,000)	0	0	267,618		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.28 PAY 2.22 07/30/2049 BHF1JVRX4	BME371422 STADIUM FINANCE COMPANY SARL	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049	0	1,492,374	4.277%[2.22%]	0	0	12,993	(50,157)		62,034	0	(172,793)	0	0	36,631		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.28 PAY 2.22 07/30/2049 BHF1JVS39	BME371422 STADIUM FINANCE COMPANY SARL	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049	0	1,492,374	4.277%[2.22%]	0	0	12,993	(50,157)		62,034	0	(172,793)	0	0	36,631		100/100

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Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1JVSG0	BME3715N5 STADIUM FINANCE COMPANY SARL	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049	0	8,324,485	4.4%[2.37%]	0	0	70,461	(280,960)		308,754	0	(964,982)	0	0	204,326		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1JVSM7	BME3715N5 STADIUM FINANCE COMPANY SARL	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049	0	8,324,485	4.4%[2.37%]	0	0	70,461	(280,960)		309,431	0	(964,982)	0	0	204,326		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.52 PAY 2.50 07/30/2049 BHF1JVSV7	BME3715P0 STADIUM FINANCE COMPANY SARL	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049	0	5,933,688	4.5175%[2.5%]	0	0	49,305	(206,847)		223,061	0	(688,532)	0	0	145,643		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.52 PAY 2.50 07/30/2049 BHF1JVSZ8	BME3715P0 STADIUM FINANCE COMPANY SARL	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049	0	5,933,688	4.5175%[2.5%]	0	0	49,305	(206,847)		252,117	0	(688,532)	0	0	145,643		100/100
Currency Swap With CITIBANK NA RCV 4.12 PAY 4.21 07/17/2034 BHF1JVVY7	BME37WC09 AUSTRALIAN LABORATORY SERVICES PTY	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/11/2019	07/17/2034	0	14,036,250	4.115%[4.21%]	0	0	16,141	1,154,420		1,328,400	0	(713,140)	0	0	211,152		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.95 PAY 2.73 05/20/2034 BHF1L56P8	BME3AXG58 REALTY INCOME CORPORATION	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/08/2019	05/20/2034	0	20,913,900	3.949%[2.73%]	0	0	112,605	(1,135,855)		1,184,268	0	(1,898,995)	0	0	311,841		100/100
Currency Swap With CITIBANK NA RCV 4.09 PAY 3.77 06/25/2026 BHF1LG6W9	BME3BA211 BAPCOR LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/15/2019	06/25/2026	0	16,674,790	4.085%[3.77%]	0	0	44,170	910,980		833,186	0	(872,420)	0	0	82,801		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.07 PAY 1.74 05/31/2031 BHF1LG773	BME3BAFM1 GENUINE PARTS COMPANY	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/15/2019	05/31/2031	0	3,250,900	4.065%[1.74%]	0	0	36,850	(154,280)		22,119	0	(401,215)	0	0	39,551		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.16 PAY 1.95 05/31/2034 BHF1LG955	BME3BAFN9 GENUINE PARTS COMPANY	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/15/2019	05/31/2034	0	6,053,400	4.162%[1.95%]	0	0	64,986	(287,280)		166,145	0	(747,090)	0	0	90,413		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.62 PAY 2.46 06/06/2027 BHF1LJLJ5	BME3BD462 CRODA INTERNATIONAL PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/16/2019	06/06/2027	0	6,144,000	3.62%[2.46%]	0	0	30,210	(437,760)		(278,912)	0	(566,160)	0	0	42,725		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.65 PAY 1.18 06/06/2027 BHF1LJLN6	BME3BD3C0 CRODA INTERNATIONAL PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/16/2019	06/06/2027	0	7,944,900	3.652%[1.18%]	0	0	96,028	(397,245)		(277,400)	0	(982,285)	0	0	55,248		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.12 PAY 2.14 02/20/2040 BHF1LUQU0	BME3BR420 BRUSSELS AIRPORT COMPANY NV	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/22/2019	02/20/2040	0	6,584,400	4.118%[2.14%]	0	0	63,753	(344,855)		249,459	0	(816,265)	0	0	126,019		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.41 PAY 2.42 02/20/2050 BHF1LUQY2	BME3BR4F1 BRUSSELS AIRPORT COMPANY NV	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/22/2019	02/20/2050	0	16,737,000	4.413%[2.42%]	0	0	162,934	(876,750)		1,281,893	0	(2,075,250)	0	0	415,572		100/100

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Currency Swap With CITIBANK NA RCV 4.83 PAY 4.56 06/12/2029 BHF1LWBH1	BME3BT3M3 CAPITAL POWER CORP	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/23/2019	06/12/2029	0	6,940,836	4.827%[4.56%]	0	0	10,054	88,509		(82,743)	0	(351,145)	0	0	69,003		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.08 PAY 0.99 09/25/2031 BHF1M5SV0	BME3C4JA6 DENTSPLY SIRONA INC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/30/2019	09/25/2031	0	4,875,319	4.075%[0.99%]	0	0	80,502	1,168,638		1,210,509	0	(300,050)	0	0	60,898		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.85 PAY 2.46 07/25/2027 BHF1N6EJ9	BME3DEN03 FRITZ DRAXLMAIER GMBH & CO KG	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/26/2019	07/25/2027	0	6,473,490	4.847%[2.46%]	0	0	74,323	(206,340)		(137,361)	0	(788,595)	0	0	46,552		100/100
Currency Swap With BARCLAYS BANK PLC RCV 5.04 PAY 2.67 07/25/2029 BHF1N6EN0	BME3DEP08 FRITZ DRAXLMAIER GMBH & CO KG	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/26/2019	07/25/2029	0	6,473,490	5.04%[2.67%]	0	0	73,561	(206,340)		(3,436)	0	(788,595)	0	0	65,309		100/100
Currency Swap With CITIBANK NA RCV 3.39 PAY 3.37 06/30/2042 BHF1NRE79	66509CAC4 NORTHERN COURIER PIPELINE LP	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/10/2019	06/30/2042	0	2,684,751	3.394%[3.365%]	0	0	2,199	96,237		(19,218)	0	(99,213)	0	0	55,365		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.17 PAY 1.76 12/31/2031 BHF1PZKH0	BME3FEBK7 SCANDLINES APS	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2019	12/31/2031	0	2,219,000	4.1715%[1.76%]	0	0	25,623	(127,300)		(20,519)	0	(276,700)	0	0	28,302		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.45 PAY 1.38 09/30/2031 BHF1SKH19	BME3J28M9 ALPHA TRAINS FINANCE SA	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/02/2019	09/30/2031	0	10,944,000	3.448%[1.38%]	0	0	107,679	(793,000)		(282,097)	0	(1,383,500)	0	0	136,852		100/100
Currency Swap With BARCLAYS BANK PLC RCV 5.66 PAY 3.38 12/31/2038 BHF1T5G20	BRTXVSE22 SOCIETA DI PROGETTO BREBEMI SPA	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2019	12/31/2038	0	19,914,049	5.655%[3.375%]	0	0	207,738	(1,184,197)		(64,313)	0	(2,294,074)	0	0	366,011		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.78 PAY 1.33 08/02/2048 BHF25BLA7	BME2PW6X6 JPMORGAN JAPANESE INVESTMENT TRUST	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2018	08/02/2048	0	10,000,000	4.775%[1.33%]	0	0	187,074	2,394,199		4,018,684	0	(616,119)	0	0	240,348		100/102
Currency Swap With BARCLAYS BANK PLC RCV 4.60 PAY 1.21 08/02/2043 BHF25BLQ2	BME2PW6V0 JPMORGAN JAPANESE INVESTMENT TRUST	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2018	08/02/2043	0	4,545,455	4.601%[1.21%]	0	0	83,166	1,088,272		1,553,877	0	(280,054)	0	0	96,695		100/101
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.09 06/30/2034 BHF25BM24	218493AB0 CORDELIO AMALCO GP I	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	11/29/2018	06/30/2034	0	11,045,253	4.43%[4.087%]	0	0	26,910	167,432		56,803	0	(387,651)	0	0	165,729		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.09 09/30/2034 BHF25BMH1	218493AA2 CORDELIO AMALCO GP I	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	11/29/2018	09/30/2034	0	10,757,342	4.43%[4.087%]	0	0	31,715	168,036		(34,010)	0	(337,656)	0	0	163,653		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.30 PAY 2.69 04/16/2028 BHF25BMQ1	BME2RVRK1 PORTERBROOK RAIL FINANCE LTD	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	08/07/2018	04/16/2028	0	1,087,296	4.3025%[2.69%]	0	0	7,947	59,494		(35,611)	0	(30,508)	0	0	9,093		100/100

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Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.36 PAY 2.77 04/16/2028 BHF25BP05	BME2RVRP0 PORTERBROOK RAIL FINANCE LTD	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	08/07/2018	04/16/2028	0	1,436,784	4.3625%[2.77%]	0	0	10,315	78,617		(47,578)	0	(40,315)	0	0	12,015		100/100
Currency Swap With HSBC BANK USA NA RCV 4.45 PAY 4.12 06/30/2042 BHF25BP96	66980CAA6 NOUVELLE AUTOROUTE 30 FINANCEMENT	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/05/2018	06/30/2042	0	6,530,756	4.445%[4.115%]	0	0	18,091	307,398		72,264	0	(316,549)	0	0	134,678		100/103
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.11 12/31/2033 BHF25FEK4	BME2T6K88 AURORA SOLAR	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	09/07/2018	12/31/2033	0	7,103,433	4.43%[4.113%]	0	0	(114,121)	214,926		98,902	0	(227,827)	0	0	103,608		100/100
Currency Swap With CITIBANK NA RCV 4.62 PAY 4.22 06/30/2034 BHF25FEP3	18914LAB6 CLOVER LIMITED PARTNERSHIP	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2018	06/30/2034	0	5,309,670	4.624%[4.216%]	0	0	17,559	258,047		167,712	0	(162,994)	0	0	79,669		100/100
Currency Swap With CITIBANK NA RCV 4.63 PAY 4.22 03/31/2034 BHF25FET5	18914LAA8 CLOVER LIMITED PARTNERSHIP	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2018	03/31/2034	0	6,169,387	4.629%[4.216%]	0	0	22,928	287,801		197,505	0	(170,299)	0	0	91,279		100/100
Currency Swap With CITIBANK NA RCV 2.58 PAY 2.92 11/25/2030 BHF27A8U8	BME3ZXA40 AUSTRALIAN LABORATORY SERVICES PTY	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/04/2020	11/25/2030	0	3,726,615	2.577%[2.92%]	0	0	(5,570)	75,510		(154,878)	0	(187,778)	0	0	43,332		100/100
Currency Swap With CITIBANK NA RCV 3.72 PAY 3.30 04/30/2037 BHF27GAT5	BME3ZZ137 EDDA WIND III AS	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/06/2020	04/30/2037	0	8,853,261	3.712%[3.3%]	0	0	16,511	(210,016)		(29,518)	0	(703,553)	0	0	152,324		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.39 PAY 2.12 06/30/2038 BHF27NPK3	BME406CS0 CI ARTEMISII HOLDCO GMBH	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/11/2020	06/30/2038	0	6,155,122	3.3925%[2.12%]	0	0	42,357	288,090		5,350	0	(586,970)	0	0	110,998		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.39 PAY 2.12 06/30/2038 BHF27ZPD2	BME406CS0 CI ARTEMISII HOLDCO GMBH	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/11/2020	06/30/2038	0	5,275,819	3.3925%[2.12%]	0	0	36,306	246,934		4,585	0	(503,118)	0	0	95,141		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.10 PAY 1.55 10/14/2040 BHF2ANW54	BHF2APAM6 OBB PRODUKTION GMBH	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/09/2020	10/14/2040	0	11,804,000	3.101%[1.55%]	0	0	89,014	76,000		567,284	0	(1,383,500)	0	0	230,868		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.72 PAY 1.98 04/14/2031 BHF2GK091	BHF2GQE69 SODIAAL INTERNATIONAL S.A.	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/05/2021	04/14/2031	0	9,620,000	3.722%[1.98%]	0	0	83,003	229,600		405,008	0	(1,106,800)	0	0	115,758		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.59 PAY 1.50 04/13/2036 BHF2K0NC8	BME4FZH22 AKIEM HOLDING SAS	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2021	04/13/2036	0	12,454,310	3.592%[1.5%]	0	0	131,679	194,893		1,155,352	0	(1,445,757)	0	0	204,593		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.25 PAY 2.02 04/13/2041 BHF2K0NH7	BHF2K3PT3 AKIEM HOLDING SAS	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2021	04/13/2041	0	11,381,690	4.246%[2.02%]	0	0	128,410	178,108		1,524,397	0	(1,321,242)	0	0	226,187		100/100

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Currency Swap With WELLS FARGO BANK NA RCV 3.59 PAY 1.50 04/13/2036 BHF2K0NM6	BME4FZH22 AKIEM HOLDING SAS	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2021	04/13/2036	0	8,700,140	3.592%[1.5%]	0	0	91,986	136,145		807,088	0	(1,009,955)	0	0	142,922		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.08 PAY 2.24 05/13/2031 BHF2L44G1	BME4H60T3 MURRAY INTERNATIONAL TRUST PLC	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	04/09/2021	05/13/2031	0	20,158,110	3.081%[2.24%]	0	0	87,519	38,955		1,095,740	0	(1,733,865)	0	0	244,222		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 3.66 PAY 1.79 06/18/2031 BHF2LDR19	BHF2LMY94 VILMORIN & CIE SA	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2021	06/18/2031	0	8,748,320	3.656%[1.79%]	0	0	82,778	175,930		408,745	0	(1,009,955)	0	0	106,875		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.14 PAY 1.48 06/08/2031 BHF2ND602	BHF2NDPZ4 CVC INVESTORS EUROPE PBI LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/25/2021	06/08/2031	0	11,018,700	3.138%[1.48%]	0	0	96,195	455,400		628,476	0	(1,245,150)	0	0	134,302		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.14 PAY 1.48 06/08/2031 BHF2ND644	BHF2NDPZ4 CVC INVESTORS EUROPE PBI LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/25/2021	06/08/2031	0	11,018,700	3.138%[1.48%]	0	0	96,195	455,400		628,476	0	(1,245,150)	0	0	134,302		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.23 PAY 1.54 06/08/2033 BHF2ND685	BME4KLNN4 CAPITAL INVESTORS EUROPE PBI LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/25/2021	06/08/2033	0	6,121,500	3.2295%[1.54%]	0	0	54,515	253,000		415,597	0	(691,750)	0	0	86,274		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 4.87 PAY 3.20 03/31/2036 BHF2NH5C8	BME2YRM01 GIP III JUPITER LIMITED	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/15/2018	03/31/2036	0	12,315,228	4.873%[3.201%]	0	0	89,125	(667,420)		136,934	0	(881,773)	0	0	201,974		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.27 PAY 1.55 06/24/2036 BHF2NVYV3	BME4L5QT2 BAILLIE GIFFORD EUROPEAN GROWTH TR	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/24/2036	0	16,801,500	3.265%[1.55%]	0	0	148,639	586,500		1,324,230	0	(1,909,230)	0	0	278,517		100/100
Currency Swap With BARCLAYS BANK PLC RCV 2.59 PAY 2.11 09/23/2028 BHF2PVQJ7	BHF2QBC55 BREEDON GROUP PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2028	0	5,600,000	2.593%[2.11%]	0	0	15,712	106,200		223,222	0	(471,800)	0	0	50,366		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.27 PAY 2.79 12/15/2028 BHF2RW911	BME4PCWN9 TTG INVESTMENTS LTD	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/22/2021	12/15/2028	0	8,956,350	3.27%[2.79%]	0	0	22,258	34,775		237,776	0	(766,675)	0	0	83,335		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.60 PAY 2.47 09/16/2046 BHF2STS40	BME4QC177 BLACKROCK SMALLER COMPANIES TRUST	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/10/2021	09/16/2046	0	12,451,500	3.603%[2.47%]	0	0	72,710	129,600		2,381,244	0	(1,061,550)	0	0	286,840		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.94 PAY 2.28 09/17/2031 BHF2U5Y00	BME4RZFE5 EMS WESER ELBE INFRASTRUKTUR AKQUI	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/07/2021	09/17/2031	0	18,378,350	3.942%[2.282%]	0	0	154,636	165,850		499,326	0	(2,144,425)	0	0	229,162		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.30 PAY 2.64 01/31/2034 BHF2XTJP7	BME4W5LZ1 UMV GLOBAL FOODS COMPANY LTD	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/10/2021	01/31/2034	0	23,040,540	3.298%[2.64%]	0	0	76,313	(393,300)		1,075,414	0	(2,016,945)	0	0	337,733		100/100

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Currency Swap With WELLS FARGO BANK NA RCV 3.72 PAY 2.90 03/31/2043 BHF2Y4GD1	BHF2Y4SA4 VIRIDOR ENERGY GROUP VIRIDOR ENERG	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/16/2021	03/31/2043	0	26,236,994	3.72%[2.9%]	0	0	104,946	(539,887)		2,037,940	0	(2,261,744)	0	0	552,873		100/100
Currency Swap With MIZUHO CAPITAL MARKETS LLC RCV 3.26 PAY 4.22 03/15/2047 BHF2Y9VB7	BME4WNY39 REGISTRY FINANCE PTY LTD	D 1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	11/18/2021	03/15/2047	0	4,551,689	3.255%[4.22%]	0	0	(12,285)	442,247		34,794	0	(227,082)	0	0	106,066		100/100
Currency Swap With MIZUHO CAPITAL MARKETS LLC RCV 3.26 PAY 4.22 03/15/2047 BHF2Y9VF8	BME4WNY39 REGISTRY FINANCE PTY LTD	D 1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	11/18/2021	03/15/2047	0	3,337,760	3.255%[4.22%]	0	0	(9,008)	324,300		25,515	0	(166,520)	0	0	77,779		100/100
Currency Swap With BNP PARIBAS SA RCV 3.36 PAY 4.18 03/15/2052 BHF2YA3R0	BHF2YC982 REGISTRY FINANCE PTY LTD	D 1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/18/2021	03/15/2052	0	4,992,816	3.355%[4.18%]	0	0	(10,086)	485,040		84,850	0	(249,056)	0	0	129,057		100/100
Currency Swap With WELLS FARGO BANK NA RCV 2.84 PAY 1.04 02/23/2029 BHF2YL4T1	BME4WZG81 MOLKEREI ALOIS MUELLER GMBH & CO K	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/23/2021	02/23/2029	0	5,517,890	2.84%[1.04%]	0	0	48,939	(232,750)		(160,250)	0	(677,915)	0	0	52,744		100/100
Currency Swap With MIZUHO CAPITAL MARKETS LLC RCV 3.23 PAY 4.27 03/31/2039 BHF2YL586	BHF2YL9M1 VICTORIA INTERNATIONAL CONTAINER T	D 1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	11/23/2021	03/31/2039	0	7,342,770	4.27%[3.23%]	0	0	(15,450)	473,809		295,273	0	(257,923)	0	0	136,183		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.28 PAY 3.32 06/30/2046 BHF2YWOK0	BHF2YYGW3 CROSS LONDON TRAINS LIMITED	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/29/2021	06/30/2046	0	20,011,500	4.284%[3.317%]	0	0	90,243	427,950		2,206,993	0	(1,769,250)	0	0	458,671		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 4.17 PAY 3.23 12/31/2047 BHF2YYFN4	BHF2YNG23 ENFINIUM HOLDING	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2021	12/31/2047	0	13,332,000	4.17%[3.23%]	0	0	58,480	(373,500)		1,351,450	0	(1,179,500)	0	0	316,321		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 4.17 PAY 3.23 12/31/2047 BHF2YFU8	BHF2YNG23 ENFINIUM HOLDING	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2021	12/31/2047	0	13,332,000	4.17%[3.23%]	0	0	58,480	(373,500)		1,351,450	0	(1,179,500)	0	0	316,321		100/100
Currency Swap With BARCLAYS BANK PLC RCV 2.83 PAY 2.06 03/01/2037 BHF2ZOKV3	BME4XFAB3 F&C INVESTMENT TRUST PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/01/2021	03/01/2037	0	12,133,940	2.825%[2.06%]	0	0	45,763	(351,260)		814,505	0	(1,073,345)	0	0	207,316		100/100
Currency Swap With BARCLAYS BANK PLC RCV 2.83 PAY 2.06 03/01/2037 BHF2ZOKY7	BME4XFAB3 F&C INVESTMENT TRUST PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/01/2021	03/01/2037	0	12,133,940	2.825%[2.06%]	0	0	45,763	(351,260)		814,505	0	(1,073,345)	0	0	207,316		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.78 PAY 2.77 02/02/2052 BHF313713	BME4ZNF11 HENDERSON SMALLER COMPANIES INVEST	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/19/2022	02/02/2052	0	13,634,000	3.784%[2.77%]	0	0	71,961	(74,500)		2,561,761	0	(1,179,500)	0	0	351,660		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.36 PAY 1.64 02/13/2034 BHF31M2E8	BME508015 PHP EURO PRIVATE PLACEMENT MIL LIMI	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/28/2022	02/13/2034	0	14,557,275	3.359%[1.64%]	0	0	118,876	(747,765)		(194,937)	0	(1,805,468)	0	0	213,825		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.36 PAY 1.64 02/13/2034 BHF31M2J7	BME508015 PHP EURO PRIVATE PLACEMENT MIL LIMI	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/28/2022	02/13/2034	0	14,557,275	3.359%[1.64%]	0	0	118,876	(747,765)		(194,937)	0	(1,805,468)	0	0	213,825		100/100

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Currency Swap With WELLS FARGO BANK NA RCV 3.77 PAY 2.89 11/01/2052 BHF325JZ9	BHF334347 PLUS DANE HOUSING LIMITED	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/10/2022	11/01/2052	0	20,325,000	3.77%[2.89%]	0	0	84,613	(130,500)		3,346,039	0	(1,769,250)	0	0	531,557		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.83 PAY 2.92 02/01/2053 BHF325K38	BHF334354 PLUS DANE HOUSING LTD	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/10/2022	02/01/2053	0	6,770,000	3.83%[2.92%]	0	0	31,092	(43,500)		1,140,870	0	(589,750)	0	0	177,869		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.37 PAY 2.83 06/30/2032 BHF325LQ6	BME50U1P2 PEEL PORTS PP FINANCE LIMITED	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2032	0	4,278,645	3.372%[2.83%]	0	0	10,997	(27,405)		156,132	0	(371,543)	0	0	56,623		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.37 PAY 2.83 06/30/2032 BHF325LW3	BME50U1P2 PEEL PORTS PP FINANCE LIMITED	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2032	0	4,278,645	3.372%[2.83%]	0	0	10,997	(27,405)		156,132	0	(371,543)	0	0	56,623		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 3.39 PAY 3.03 06/15/2029 BHF32XEE0	BME51M9U0 MOTO INVESTMENTS LTD	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/24/2022	06/15/2029	0	7,858,800	3.3905%[3.03%]	0	0	11,212	(251,930)		(61,864)	0	(695,905)	0	0	78,210		100/100
Currency Swap With MIZUHO CAPITAL MARKETS LLC RCV 3.78 PAY 3.11 03/23/2037 BHF3374X5	BHF33BNT4 LAST MILE INFRASTRUCTURE GROUP	D 1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	03/02/2022	03/23/2037	0	6,659,000	3.7765%[3.11%]	0	0	20,493	(195,000)		369,568	0	(589,750)	0	0	114,066		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 4.15 PAY 3.37 03/23/2042 BHF337522	BHF33BNU1 LAST MILE INFRASTRUCTURE GROUP	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/02/2022	03/23/2042	0	13,325,000	4.153%[3.37%]	0	0	48,692	(390,000)		1,250,149	0	(1,179,500)	0	0	272,591		100/100
Currency Swap With MIZUHO CAPITAL MARKETS LLC RCV 3.36 PAY 1.90 07/10/2032 BHF3375J5	BME51Y0A7 ERMEWA HOLDING SAS	D 1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	03/02/2022	07/10/2032	0	15,068,800	3.364%[1.9%]	0	0	103,487	(912,560)		(711,215)	0	(1,881,560)	0	0	199,809		100/100
Currency Swap With MIZUHO CAPITAL MARKETS LLC RCV 3.36 PAY 1.90 07/10/2032 BHF3375M8	BME51Y0A7 ERMEWA HOLDING SAS	D 1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	03/02/2022	07/10/2032	0	22,160,000	3.364%[1.9%]	0	0	152,187	(1,342,000)		(1,045,904)	0	(2,767,000)	0	0	293,837		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.29 PAY 1.90 06/30/2032 BHF33BMN8	BME522K14 JOHNSON MATTHEY PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/04/2022	06/30/2032	0	19,956,150	3.286%[1.9%]	0	0	123,806	(1,498,770)		(1,364,747)	0	(2,531,805)	0	0	264,098		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.29 PAY 1.90 06/30/2032 BHF33BMS7	BME522K14 JOHNSON MATTHEY PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/04/2022	06/30/2032	0	16,357,500	3.286%[1.9%]	0	0	101,480	(1,228,500)		(1,118,645)	0	(2,075,250)	0	0	216,474		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.61 PAY 2.19 07/12/2034 BHF33BN07	BHF33F284 TERRENA	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	07/12/2034	0	21,818,000	3.609%[2.19%]	0	0	141,773	(1,638,000)		(1,463,544)	0	(2,767,000)	0	0	327,967		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.41 PAY 2.83 05/31/2037 BHF33BN49	BME522HD2 MURRAY INTERNATIONAL TRUST PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/04/2022	05/31/2037	0	16,396,520	3.411%[2.83%]	0	0	39,577	(602,020)		699,895	0	(1,462,580)	0	0	283,119		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 4.16 PAY 2.66 03/22/2032 BHF33GM98	BIN1S5PN4 SABATON VENTURES BIDCO BV	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/08/2022	03/22/2032	0	13,069,200	4.159%[2.663%]	0	0	87,607	(1,033,200)		(917,297)	0	(1,660,200)	0	0	169,541		100/100

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Currency Swap With BARCLAYS BANK PLC RCV 4.19 PAY 2.53 01/09/2032 BHF34H7W1	BME539WW7 NORDIC TOWERS ISSUER CO LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/29/2022	01/09/2032	0	5,619,640	4.1925%[2.53%]	0	0	45,789	(321,180)		(206,808)	0	(698,668)	0	0	71,810		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.19 PAY 2.53 01/09/2032 BHF34H800	BME539WW7 NORDIC TOWERS ISSUER CO LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/29/2022	01/09/2032	0	5,619,640	4.1925%[2.53%]	0	0	45,789	(321,180)		(206,808)	0	(698,668)	0	0	71,810		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.03 PAY 2.29 07/12/2032 BHF355T44	BME53ZRC9 HALMA PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/12/2022	07/12/2032	0	9,304,110	4.03%[2.29%]	0	0	74,018	(739,575)		(634,237)	0	(1,182,893)	0	0	123,419		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.03 PAY 2.29 07/12/2032 BHF355T85	BME53ZRC9 HALMA PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/12/2022	07/12/2032	0	9,304,110	4.03%[2.29%]	0	0	74,018	(739,575)		(634,237)	0	(1,182,893)	0	0	123,419		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.73 PAY 2.78 05/05/2029 BHF35NWH2	BME54GNV2 PILI 1 PORTFOLIO SCSP	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/22/2022	05/05/2029	0	33,186,700	4.728%[2.78%]	0	0	280,700	(2,956,410)		(2,377,247)	0	(4,247,345)	0	0	325,556		100/100
Currency Swap With MIZUHO CAPITAL MARKETS LLC RCV 4.48 PAY 2.84 06/08/2029 BHF377908	BME562SA2 SHV NEDERLAND BV	D 1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	05/25/2022	06/08/2029	0	4,269,600	4.481%[2.84%]	0	0	29,806	(423,600)		(412,005)	0	(553,400)	0	0	42,388		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.63 PAY 3.12 06/08/2032 BHF3779F5	BIN1TFN86 SHV NEDERLAND BV	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032	0	14,411,250	4.628%[3.12%]	0	0	89,422	(1,429,650)		(1,372,581)	0	(1,867,725)	0	0	189,895		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.63 PAY 3.12 06/08/2032 BHF3779K4	BIN1TFN86 SHV NEDERLAND BV	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032	0	14,411,250	4.628%[3.12%]	0	0	89,422	(1,429,650)		(1,372,581)	0	(1,867,725)	0	0	189,895		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.72 PAY 3.27 06/08/2034 BHF3779P3	BIN1TFN94 SHV NEDERLAND BV	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2034	0	5,337,000	4.719%[3.27%]	0	0	31,210	(529,500)		(514,117)	0	(691,750)	0	0	79,811		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.72 PAY 3.27 06/08/2034 BHF3779T5	BIN1TFN94 SHV NEDERLAND BV	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2034	0	5,337,000	4.719%[3.27%]	0	0	31,210	(529,500)		(514,117)	0	(691,750)	0	0	79,811		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.69 PAY 3.26 06/23/2029 BHF37QWQ3	BME56MYL7 ELFELAGID SEV	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/07/2022	06/23/2029	0	7,619,458	4.692%[3.26%]	0	0	47,049	(712,527)		(847,096)	0	(981,213)	0	0	76,038		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.83 PAY 3.52 06/23/2032 BHF37QWV2	BME56MYP8 ELFELAGID SEV	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/07/2022	06/23/2032	0	8,537,565	4.8325%[3.52%]	0	0	46,997	(798,406)		(1,019,430)	0	(1,099,476)	0	0	112,831		100/100
Currency Swap With BARCLAYS BANK PLC RCV 5.67 PAY 4.61 04/11/2039 BHF384S37	BHF3874M4 BUUK INFRASTRUCTURE NO 2 LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	04/11/2039	0	15,709,200	5.6725%[4.61%]	0	0	41,273	(2,127,450)		(30,905)	0	(1,533,350)	0	0	291,670		100/100
Currency Swap With WELLS FARGO BANK NA RCV 5.87 PAY 4.77 04/11/2043 BHF384S78	BME572FR8 BUUK INFRASTRUCTURE ISSUER PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/15/2022	04/11/2043	0	8,696,160	5.865%[4.77%]	0	0	23,337	(1,178,280)		219,500	0	(849,240)	0	0	183,403		100/100

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Currency Swap With WELLS FARGO BANK NA RCV 5.87 PAY 4.77 04/11/2043 BHF384SB9	BME572FR8 BUUK INFRASTRUCTURE ISSUER PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/15/2022	04/11/2043	0	8,696,160	5.865%[4.77%]	0	0	23,337	(1,178,280)		219,500	0	(849,240)	0	0	183,403		100/100
Currency Swap With WELLS FARGO BANK NA RCV 5.42 PAY 4.30 09/16/2034 BHF38FAE7	BME57DNX2 LA LORRAINE BAKERY GROUP NV	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/21/2022	09/16/2034	0	7,810,700	5.419%[4.3%]	0	0	24,756	(868,760)		(1,163,791)	0	(1,023,790)	0	0	118,579		100/100
Currency Swap With BARCLAYS BANK PLC RCV 5.31 PAY 4.14 09/16/2032 BHF38FAJ6	BME574LC0 LA LORRAINE BAKERY GROUP NV	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2022	09/16/2032	0	16,880,000	5.3115%[4.14%]	0	0	59,228	(1,878,400)		(2,368,311)	0	(2,213,600)	0	0	226,770		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.85 PAY 4.26 07/27/2027 BHF38XVF2	BME57X3G7 DPG HOLDINGS LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/01/2022	07/27/2027	0	840,490	4.8495%[4.26%]	0	0	285	(118,860)		(107,849)	0	(82,565)	0	0	6,052		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.85 PAY 4.26 07/27/2027 BHF38XWQ7	BME57X3G7 DPG HOLDINGS LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/01/2022	07/27/2027	0	18,010,500	4.8495%[4.26%]	0	0	5,914	(2,547,000)		(2,311,060)	0	(1,769,250)	0	0	129,687		100/100
Currency Swap With BARCLAYS BANK PLC RCV 5.22 PAY 3.75 10/25/2052 BHF3CNN01	BHF3CW8M0 OBB PRODUKTION GMBH	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2022	10/25/2052	0	14,988,000	5.22%[3.75%]	0	0	56,841	(2,562,000)		(2,752,465)	0	(2,075,250)	0	0	391,842		100/101
Currency Swap With BARCLAYS BANK PLC RCV 5.72 PAY 4.24 10/01/2052 BHF3D32E7	BHF3D75C9 BON SECOURS MERCY HEALTH INC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2022	10/01/2052	0	34,055,000	5.716%[4.24%]	0	0	119,887	(7,115,500)		(8,540,011)	0	(4,842,250)	0	0	889,252		100/102
Currency Swap-CLR With WELLS FARGO BANK NA RCV 5.65 PAY 5.13 11/30/2029 BHF3GA6S3	39072FAB3 GRELPAT LAKES POWER HOLDINGS	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/12/2022	11/30/2029	0	7,925,981	5.645%[5.13%]	0	0	26,187	(8,018)		(147,235)	0	(343,173)	0	0	83,335		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 5.88 PAY 5.58 07/31/2033 BHF43JAK8	BHF43M3E3 BAYPORTPOLYMERSLLC	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/31/2024	07/31/2033	0	7,401,518	5.8755%[5.583%]	0	0	17,720	202,809		(44,107)	0	(341,009)	0	0	105,263		100/100
Currency Swap With WELLS FARGO BANK NA RCV 5.19 PAY 1.12 01/06/2030 BHF4PY576	BME6RPLZ8 THERMO FISHER SCIENTIFIC INC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/17/2024	01/06/2030	0	11,721,366	5.185%[1.12%]	0	0	227,451	(1,454,522)		(1,292,711)	0	(1,604,748)	0	0	124,645		100/100
Currency Swap With CITIBANK NA RCV 4.53 PAY 4.28 07/31/2029 BME0LTRL4	BME0M8KH5 ALLIANCE TRUST PLC (THE)	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/18/2014	07/31/2029	0	3,558,030	4.53%[4.28%]	0	0	20,139	680,295		750,054	0	(247,695)	0	0	35,968		100/100
Currency Swap With BNP PARIBAS SA RCV 5.08 PAY SONIA 06/29/2029 BME0MB6J0	BME0NMK42 ARQIVA PP FINANCING PLC	D 1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	0	1,950,966	5.076% / (SONIA+237.7BP)	0	0	(4,695)	636,778		363,812	0	(116,386)	0	0	19,510		100/100
Currency Swap With BNP PARIBAS SA RCV 5.08 PAY SONIA 06/29/2029 BME0MB6M3	BME0NMK42 ARQIVA PP FINANCING PLC	D 1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	0	1,794,889	5.076% / (SONIA+237.7BP)	0	0	(4,319)	1,238,493		334,707	0	(107,075)	0	0	17,949		100/100

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Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.65 PAY 4.38 09/16/2044 BME0PCS69	BME0P5767 CADOGAN ESTATES LIMITED	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/16/2014	09/16/2044	0	3,428,000	4.65%[4.38%]	0	0	20,008	687,300		899,857	0	(235,900)	0	0	75,157		100/100
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUK5	BME0PPGA4 ELENIA FINANCE OYJ	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/25/2014	07/30/2034	0	8,064,600	5.1%[3.601%]	0	0	80,914	1,021,500		1,190,232	0	(830,100)	0	0	121,557		100/100
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUU3	BME0PPGA4 ELENIA FINANCE OYJ	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/25/2014	07/30/2034	0	4,032,300	5.1%[3.601%]	0	0	40,457	508,350		595,116	0	(415,050)	0	0	60,778		100/100
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLV32	BME0PPGA4 ELENIA FINANCE OYJ	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/25/2014	07/30/2034	0	12,096,900	5.1%[3.601%]	0	0	121,184	1,528,650		1,785,347	0	(1,245,150)	0	0	182,336		100/100
Currency Swap With CITIBANK NA RCV 3.88 PAY 2.10 11/12/2026 BME0SVA63	BME0T38S9 CSL FINANCE PTY LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/17/2014	11/12/2026	0	12,960,000	3.88%[2.1%]	0	0	123,886	1,221,500		1,192,563	0	(1,383,500)	0	0	75,843		100/100
Currency Swap With CITIBANK NA RCV 4.02 PAY 2.27 02/03/2027 BME0W0EJ4	BME0W0DJ5 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/04/2014	02/03/2027	0	22,638,930	4.02%[2.272%]	0	0	215,796	1,157,475		1,115,175	0	(2,531,805)	0	0	143,059		100/100
Currency Swap With WELLS FARGO & COMPANY RCV 3.72 PAY 1.47 06/17/2030 BME1049F3	BME104BN3 METTLER-TOLEDO INTERNATIONAL INC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/11/2015	06/17/2030	0	21,587,280	3.718%[1.47%]	0	0	225,607	(2,359,260)		(1,409,096)	0	(2,822,340)	0	0	240,559		100/100
Currency Swap With CITIBANK NA RCV 3.73 PAY 2.97 10/15/2035 BME12GV06	BME12ETP5 HEATHROW AIRPORT LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/15/2015	10/15/2035	0	6,197,940	3.7255%[2.97%]	0	0	29,932	442,470		897,978	0	(495,390)	0	0	99,451		100/100
Currency Swap With CITIBANK NA RCV 4.27 PAY 3.68 05/15/2030 BME134820	BME13EV06 SOUTH WEST AIRPORTS LIMITED	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/24/2015	05/15/2030	0	7,996,439	4.2675%[3.68%]	0	0	37,643	769,213		1,038,679	0	(622,068)	0	0	88,294		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.94 PAY 2.35 08/27/2025 BME16RB55	BME16N8M1 COPENHAGEN AIRPORTS AS	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	06/09/2015	08/27/2025	0	6,856,540	3.9375%[2.35%]	0	0	52,590	(301,966)		(314,269)	0	(840,776)	0	0	13,666		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.84 PAY 2.04 10/01/2030 BME1AHS54	BME1AK2L0 COMPAGNIE DES LEVURES LESAFFRE A	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/22/2015	10/01/2030	0	5,597,486	3.835%[2.04%]	0	0	46,740	(420,692)		(400,324)	0	(609,870)	0	0	64,173		100/100
Currency Swap With CITIBANK NA RCV 4.40 PAY 2.69 08/26/2035 BME1AUBC8	BME1AUBB0 JPMORGAN EUROPEAN GROWTH & INCOME	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2015	08/26/2035	0	9,358,500	4.404%[2.69%]	0	0	74,575	(619,225)		(279,936)	0	(1,175,975)	0	0	149,162		100/100
Currency Swap With CITIGROUP INC FX FRN RCV 4.41 PAY 3.78 11/02/2030 BME1E1F83	BME1E0YZ4 CIRCLE ANGLIA SOCIAL HOUSING PLC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/18/2015	11/02/2030	0	27,752,125	4.4145%[3.778%]	0	0	151,956	3,428,413		4,514,175	0	(2,093,612)	0	0	320,811		100/100

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Currency Swap With CITIBANK NA RCV 5.14 PAY 5.11 12/10/2045 BME1ET0H8	BME1EPDN9 TERANET HOLDINGS LP	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/02/2015	12/10/2045	0	11,656,070	5.14%[5.11%]	0	0	10,867	370,075		(771,143)	0	(578,356)	0	0	263,620		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.57 PAY 3.58 12/30/2033 BME1FE4D5	35952SAA0 FTG FRASER TRANSPORTATION GROUP PA	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	10/16/2015	12/30/2033	0	13,050,048	3.565%[3.577%]	0	0	(224,432)	629,681		203,979	0	(373,203)	0	0	190,312		100/97
Currency Swap With CITIBANK NA RCV 4.17 PAY 3.37 12/15/2060 BME1HJ5T6	BME1H10L7 UNIVERSITY OF OXFORD BALLIOL COLLE	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/13/2015	12/15/2060	0	6,388,200	4.17%[3.37%]	0	0	36,170	624,750		1,683,474	0	(495,390)	0	0	190,270		100/100
Currency Swap With CITIBANK NA RCV 3.81 PAY 1.92 02/10/2026 BME1HS6C2	BME1HDL12 TR PROPERTY INVESTMENT TRUST PLC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/19/2015	02/10/2026	0	9,129,850	3.81%[1.92%]	0	0	80,235	(847,875)		(869,161)	0	(1,175,975)	0	0	35,841		100/100
Currency Swap With CITIBANK NA RCV 4.21 PAY 3.59 02/10/2031 BME1HS6J7	BME1HZY27 TR PROPERTY INVESTMENT TRUST PLC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/19/2015	02/10/2031	0	2,296,500	4.205%[3.59%]	0	0	12,297	240,975		330,085	0	(176,925)	0	0	27,219		100/100
Currency Swap With CITIBANK NA RCV 4.20 PAY 2.25 08/15/2026 BME1JC9Y4	BME1J83M5 DENTSPLY INTERNATIONAL (SERIES J)	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/24/2015	08/15/2026	0	3,401,600	4.2005%[2.25%]	0	0	29,686	(352,520)		(360,378)	0	(442,720)	0	0	18,048		100/100
Currency Swap With CITIBANK NA RCV 4.50 PAY 1.33 08/15/2031 BME1JCAN6	BME1J84L6 DENTSPLY INTERNATIONAL(SERIES M)	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/24/2015	08/15/2031	0	7,010,491	4.497%[1.33%]	0	0	91,863	(1,951,817)		(2,244,526)	0	(1,092,757)	0	0	86,777		100/103
Currency Swap With CITIBANK NA RCV 4.21 PAY 1.01 08/15/2026 BME1JCHK5	BME1J84J1 DENTSPLY INTERNATIONAL	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/24/2015	08/15/2026	0	4,412,197	4.21%[1.01%]	0	0	61,346	(1,233,141)		(1,303,869)	0	(687,749)	0	0	23,410		100/100
Currency Swap With CITIBANK NA RCV 4.39 PAY 1.17 08/15/2028 BME1JCHT6	BME1J84K8 DENTSPLY INTERNATIONAL(SERIES L)	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/24/2015	08/15/2028	0	12,550,250	4.3875%[1.17%]	0	0	171,597	(3,507,602)		(3,822,195)	0	(1,956,264)	0	0	110,997		100/96
Currency Swap With CITIBANK NA RCV 4.25 PAY 3.37 12/15/2045 BME1K3K60	BME1H1LC4 UNIVERSITY OF OXFORD ST HILDAS CO	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/03/2015	12/15/2045	0	1,804,800	4.2475%[3.37%]	0	0	10,607	160,020		403,062	0	(141,540)	0	0	40,832		100/100
Currency Swap With CITIBANK NA RCV 4.17 PAY 3.24 12/15/2055 BME1K3KF0	BME1H26X3 UNIVERSITY OF OXFORD ST HILDAS COL	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/03/2015	12/15/2055	0	1,804,200	4.168%[3.24%]	0	0	10,942	160,020		461,334	0	(141,540)	0	0	49,803		100/100
Currency Swap With CITIGROUP INC FX FRN RCV 4.22 PAY 2.56 02/08/2031 BME1M6NW1	BME1M6K61 TRANSMISSION FINANCE DAC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/29/2016	02/08/2031	0	2,274,300	4.2225%[2.563%]	0	0	17,128	(192,135)		(161,225)	0	(290,535)	0	0	26,943		100/100
Currency Swap With CITIBANK NA RCV 4.45 PAY 2.82 02/08/2036 BME1M6PG4	BME1M6KB0 TRANSMISSION FINANCE DAC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/29/2016	02/08/2036	0	2,490,900	4.451%[2.823%]	0	0	18,095	(208,955)		(136,930)	0	(318,205)	0	0	40,580		100/100

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Currency Swap With BNP PARIBAS SA RCV 4.65 PAY 2.97 02/08/2041 BME1M6RS6	BME1M6KE4 TRANSMISSION FINANCE DAC	D 1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/29/2016	02/08/2041	0	12,981,600	4.6477%[2.97%]	0	0	97,389	(1,102,080)		(525,459)	0	(1,660,200)	0	0	256,546		100/100
Currency Swap With BNP PARIBAS SA RCV 4.54 PAY 2.90 02/08/2038 BME1M6TV7	BME1M6KC8 TRANSMISSION FINANCE DAC	D 1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/29/2016	02/08/2038	0	12,981,600	4.543%[2.9%]	0	0	95,255	(1,102,080)		(649,942)	0	(1,660,200)	0	0	230,576		100/100
Currency Swap With WELLS FARGO SECURITIES LLC RCV 3.76 PAY 3.16 06/01/2031 BME1QJUZ4	BME1QKDN7 F&C INVESTMENT TRUST PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2031	0	9,872,100	3.756%[3.16%]	0	0	33,886	281,750		677,498	0	(825,650)	0	0	120,133		100/100
Currency Swap With WELLS FARGO SECURITIES LLC RCV 3.33 PAY 2.80 06/01/2028 BME1QKK74	BME1QKDF4 F&C INVESTMENT TRUST PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2028	0	3,525,750	3.333%[2.8%]	0	0	10,809	100,625		164,349	0	(294,875)	0	0	30,141		100/100
Currency Swap With CITIBANK NA RCV 5.11 PAY 5.18 03/13/2040 BME1QZ9N9	72908P9A6 PLENARY HEALTH NORTH BAY	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/27/2016	03/13/2040	0	6,123,703	5.105%[5.182%]	0	0	13,516	499,218		151,067	0	(221,907)	0	0	117,442		100/99
Currency Swap With CITIBANK NA RCV 3.85 PAY 3.01 07/20/2051 BME1RPPS1	BME1RSY55 THE UNIVERSITY COURT OF THE UNIVER	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/26/2016	07/20/2051	0	8,510,340	3.85%[3.01%]	0	0	47,059	565,790		1,824,327	0	(684,110)	0	0	217,269		100/100
Currency Swap With CITIBANK NA RCV 3.75 PAY 2.97 07/20/2046 BME1RPQ19	BME1RSY30 THE UNIVERSITY COURT OF THE UNIVER	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/26/2016	07/20/2046	0	3,228,060	3.751%[2.97%]	0	0	16,845	214,610		607,386	0	(259,490)	0	0	74,085		100/100
Currency Swap With CITIGROUP INC FX FRN RCV 3.27 PAY 1.43 06/27/2026 BME1RUC47	BME1RUVP9 CRODA INTERNATIONAL PLC B	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/02/2016	06/27/2026	0	1,339,200	3.271%[1.43%]	0	0	11,756	(69,420)		(72,662)	0	(166,020)	0	0	6,668		100/100
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.68 06/16/2036 BME1RXRQ6	BME1V60Q9 BEDFORD ESTATES BLOOMSBURY LTD E	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/07/2016	06/16/2036	0	8,736,600	4.436%[3.68%]	0	0	42,351	511,500		1,237,455	0	(707,700)	0	0	144,682		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.75 PAY 2.88 08/01/2046 BME1RYQX0	BME1RSJN3 WADHAM COLLEGE	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/08/2016	08/01/2046	0	17,896,500	3.747%[2.88%]	0	0	97,287	1,041,195		3,455,070	0	(1,450,785)	0	0	411,049		100/100
Currency Swap With BNP PARIBAS SA RCV 2.69 PAY 2.63 08/31/2030 BME1S1605	811427AA1 SEA TO SKY HIGHWAY INVESTMENT LP	D 1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2016	08/31/2030	0	27,198,547	2.69375%[2.629%]	0	0	298,805	2,036,736		1,149,614	0	(573,686)	0	0	309,293		100/102
Currency Swap With CITIGROUP INC FX FRN RCV 3.80 PAY 2.74 09/14/2036 BME1T42A0	BME1TFPU6 HOWARD DE WALDEN ESTATES SERIES B	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/21/2016	09/14/2036	0	5,604,050	3.795%[2.74%]	0	0	28,343	(219,937)		443,682	0	(501,287)	0	0	93,842		100/100
Currency Swap With CITIBANK NA RCV 3.46 PAY 2.54 09/14/2031 BME1T4PV9	BME1TFPS1 HOWARD DE WALDEN ESTATES SERIES A	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/21/2016	09/14/2031	0	2,966,850	3.4625%[2.54%]	0	0	13,309	(116,437)		73,624	0	(265,387)	0	0	36,970		100/100
Currency Swap With CITIBANK NA RCV 3.70 PAY 1.75 11/17/2026 BME1TH4V3	BME3WRT79 SH EURO FINANCE PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/28/2016	11/17/2026	0	20,941,200	3.697%[1.75%]	0	0	197,075	(1,244,565)		(1,241,684)	0	(2,614,815)	0	0	123,160		100/100

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Currency Swap With CITIBANK NA RCV 3.39 PAY 2.28 11/14/2026 BME1U17A9	BME1U1T31 COVENT GARDEN GROUP HOLDINGS SER A	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/12/2016	11/14/2026	0	8,164,800	3.3925%[2.28%]	0	0	40,494	(485,415)		(336,990)	0	(743,085)	0	0	47,876		100/100
Currency Swap With BNP PARIBAS SA RCV 3.88 PAY 3.97 03/31/2051 BME1UUKW2	62451RAA2 MOUNTAIN VIEW PARTNERS GP	D 1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2016	03/31/2051	0	8,967,104	3.88%[3.974%]	0	0	7,970	274,186		(468,518)	0	(439,501)	0	0	227,591		100/100
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.35 PAY 1.57 09/23/2031 BME1UUUQ4	BME1UUSX2 WOODWARD INTERNATIONAL BV	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	09/14/2016	09/23/2031	0	3,829,760	3.35%[1.57%]	0	0	33,107	(161,330)		(54,471)	0	(470,390)	0	0	47,817		100/100
Currency Swap With BNP PARIBAS SA RCV 4.74 PAY 3.67 09/29/2031 BME1UYCB9	BME1UY6J9 NEWCASTLE INTL AIRPORT LTD	D 1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2016	09/29/2031	0	5,615,800	4.741%[3.67%]	0	0	25,805	(276,705)		119,487	0	(507,185)	0	0	70,209		100/100
Currency Swap With BNP PARIBAS SA RCV 5.11 PAY 3.90 09/29/2036 BME1UYD36	BME1UY6X8 NEWCASTLE INTL AIRPORT LTD	D 1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2016	09/29/2036	0	3,395,600	5.114%[3.9%]	0	0	17,862	(167,310)		274,918	0	(306,670)	0	0	56,965		100/100
Currency Swap With CITIBANK NA RCV 3.44 PAY 1.65 10/27/2031 BME1VD608	BME1VG4U4 SIRONA DENTAL SERVICES GMBH	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/05/2016	10/27/2031	0	2,573,010	3.444%[1.65%]	0	0	21,680	(126,845)		(51,722)	0	(318,205)	0	0	32,365		100/100
Currency Swap With BANK OF AMERICA NA RCV 3.62 PAY 3.57 07/31/2035 BME1VFVT9	496676AC1 KINGSTON SOLAR LP	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/06/2016	07/31/2035	0	4,737,189	3.618%[3.571%]	0	0	5,354	75,629		(22,802)	0	(144,338)	0	0	75,239		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 3.54 PAY 2.62 01/06/2027 BME1VH7K1	BME1VGW25 FORTH PORTS LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/07/2016	01/06/2027	0	5,220,600	3.536%[2.62%]	0	0	17,647	(522,690)		(451,988)	0	(495,390)	0	0	32,188		100/100
Currency Swap With CITIBANK NA RCV 3.76 PAY 2.81 12/31/2039 BME1VSF02	BME1VSDU8 HIGH SPEED RAIL FINANCE PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/14/2016	12/31/2039	0	8,780,400	3.755%[2.81%]	0	0	28,314	(1,086,120)		194,339	0	(849,240)	0	0	167,245		100/100
Currency Swap With CITIBANK NA RCV 3.09 PAY 2.30 03/31/2039 BME1VSH91	BME1VSC13 HIGH SPEED RAIL FINANCE PLC SER E	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2016	03/31/2039	0	6,229,677	3.09%[2.3%]	0	0	16,924	(778,309)		(379,896)	0	(513,417)	0	0	115,539		100/100
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.47 PAY 2.70 11/23/2031 BME1VV2R0	BME34GLF4 AMETEK INC	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031	0	5,846,400	3.4725%[2.7%]	0	0	12,367	(731,280)		(361,495)	0	(566,160)	0	0	73,968		100/100
Currency Swap With BNP PARIBAS SA RCV 3.91 PAY 5.17 01/19/2035 BME1VXR65	BME1VXN02 TRANSURBAN QUEENSLAND FINANCE J	D 1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2016	01/19/2035	0	10,023,000	3.913%[5.173%]	0	0	(23,864)	1,503,450		856,922	0	(470,600)	0	0	154,965		100/101
Currency Swap With BNP PARIBAS SA RCV 3.75 PAY 5.00 12/20/2031 BME1VXRA6	BME1VXMZ6 TRANSURBAN QUEENSLAND FINANCE I	D 1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2016	12/20/2031	0	3,392,400	3.747%[4.995%]	0	0	(7,568)	500,500		325,540	0	(159,280)	0	0	43,167		100/100

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Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.73 PAY 2.91 11/10/2031 BME1VY690	BME1VXGB6 BUUK INFRASTRUCTURE ISSUER PLC	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	10/19/2016	11/10/2031	0	15,500,520	3.7275%[2.91%]	0	0	38,625	(1,765,890)		(783,692)	0	(1,486,170)	0	0	195,564		100/100
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.16 PAY 3.19 04/21/2037 BME1W5AQ9	BME1WEEH6 EVERSHOLT FUNDING PLC	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	10/21/2016	04/21/2037	0	16,084,200	4.1625%[3.19%]	0	0	42,904	(2,004,420)		(21,957)	0	(1,556,940)	0	0	276,448		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.84 PAY 3.10 05/18/2029 BME1WZ7S3	BME1X5JJ5 INCHCAPE PLC	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	11/01/2016	05/18/2029	0	5,622,120	3.8425%[3.1%]	0	0	11,423	(681,490)		(474,783)	0	(542,570)	0	0	55,407		100/100
Currency Swap With CITIGROUP INC FX FRN RCV 4.61 PAY 2.73 01/31/2040 BME1X1CP7	BME1X6304 P/F EYSTUR-OG SANDOYARTUNLAR	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/02/2016	01/31/2040	0	8,721,973	4.614%[2.73%]	0	0	77,784	(365,682)		(173,396)	0	(958,055)	0	0	166,617		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.55 PAY 2.50 12/14/2033 BME1YJUL6	BME1YJNY6 ELENIA FINANCE OYJ	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	11/22/2016	12/14/2033	0	7,301,580	4.54625%[2.5%]	0	0	64,506	(797,985)		(399,597)	0	(954,615)	0	0	106,206		100/100
Currency Swap With CITIGROUP INC FX FRN RCV 4.36 PAY 3.15 01/05/2037 BME1YXGL1	BME1YJ930 LOWLAND INVESTMENT COMPANY PLC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/01/2016	01/05/2037	0	7,053,200	4.355%[3.15%]	0	0	33,822	(620,760)		358,260	0	(660,520)	0	0	119,728		100/100
Currency Swap With CITIBANK NA RCV 4.33 PAY 2.30 02/27/2032 BME1Z6BH3	BME1Z87T8 STERIS LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/06/2016	02/27/2032	0	5,149,440	4.334%[2.3%]	0	0	48,331	(485,040)		(269,677)	0	(664,080)	0	0	66,474		100/100
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 5.68 PAY 3.97 04/26/2037 BME22MAP5	BME22PKW2 SOHO ESTATES HOLDINGS LTD	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	02/24/2017	04/26/2037	0	6,490,640	5.68%[3.97%]	0	0	42,688	(635,180)		555,584	0	(613,340)	0	0	111,623		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.55 PAY 3.90 04/26/2035 BME22PNH2	BME22PKT9 SOHO ESTATES HOLDINGS LTD	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	02/24/2017	04/26/2035	0	5,750,000	5.545%[3.9%]	0	0	35,906	(556,830)		324,042	0	(542,570)	0	0	90,127		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.17 PAY 2.80 03/31/2037 BME245FK6	BME243RA0 ST JAMES ONCOLOGY FINANCING PLC	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	03/28/2017	03/31/2037	0	6,783,188	4.165%[2.804%]	0	0	38,719	(591,603)		33,138	0	(464,245)	0	0	116,302		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.44 PAY 2.98 04/10/2028 BME249BD8	BME248UX5 EDINBURGH AIRPORT LTD	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	03/30/2017	04/10/2028	0	6,500,000	4.435%[2.98%]	0	0	37,963	(629,980)		(337,133)	0	(613,340)	0	0	54,196		100/100
Currency Swap With CREDIT AGRICOLE CIB(NEW YORK) RCV 4.11 PAY 2.05 12/07/2029 BME24JAM7	BME24GQE4 UMICORE SA	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	04/05/2017	12/07/2029	0	7,561,500	4.1075%[2.05%]	0	0	70,680	(772,835)		(570,819)	0	(982,285)	0	0	79,675		100/100

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Currency Swap With BARC RCV 4.15 PAY 2.74 05/24/2037 BME253GW3	BME2533G2 BLACKROCK SMALLER COMPANIES TRUST	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/21/2017	05/24/2037	0	4,350,640	4.146%[2.74%]	0	0	26,046	(308,550)		396,528	0	(401,030)	0	0	75,062		100/100
Currency Swap With CITIBANK NA RCV 3.65 PAY 4.47 08/23/2029 BME26E7Z1	BME26E294 WSO FINANCE PTY LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/25/2017	08/23/2029	0	3,951,150	3.65%[4.47%]	0	0	(6,425)	483,095		361,902	0	(191,860)	0	0	40,249		100/100
Currency Swap With CITIBANK NA RCV 3.79 PAY 4.65 08/23/2032 BME26E880	BME26E2K9 WSO FINANCE PTY LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/25/2017	08/23/2032	0	3,951,150	3.7875%[4.65%]	0	0	(6,870)	483,095		331,003	0	(191,860)	0	0	52,839		100/101
Currency Swap With CITIBANK NA RCV 5.48 PAY 3.94 06/18/2047 BME27GBA5	BME27FYR5 ROCK RAIL SOUTH WESTERN PLC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/19/2017	06/18/2047	0	19,294,187	5.475%[3.938%]	0	0	128,803	(116,683)		1,576,987	0	(143,691)	0	0	452,292		100/100
Currency Swap With CITIBANK NA RCV 4.18 PAY 2.78 09/18/2049 BME27S1E2	BME27SX31 UNIVERSITY OF SUSSEX	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/27/2017	09/18/2049	0	3,829,800	4.184%[2.78%]	0	0	23,032	(277,950)		713,664	0	(353,850)	0	0	94,270		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.12 PAY 2.76 09/18/2044 BME27S2G6	BME27SWZ1 UNIVERSITY OF SUSSEX	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	06/27/2017	09/18/2044	0	3,831,000	4.12%[2.76%]	0	0	22,245	(277,950)		564,090	0	(353,850)	0	0	84,005		100/100
Currency Swap With BANK OF AMERICA NA RCV 3.96 PAY 2.86 09/28/2032 BME27VMF9	BME27V5B7 BAZALGETTE TUNNEL LTD	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/29/2017	09/28/2032	0	14,278,000	3.9615%[2.86%]	0	0	68,967	(777,150)		422,857	0	(1,297,450)	0	0	192,250		100/100
Currency Swap With CREDIT AGRICOLE NY RCV 4.28 PAY 3.07 08/16/2025 BME28EZB1	BME28ENK4 WORKSPACE GROUP PLC	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/13/2017	08/16/2025	0	3,230,500	4.2775%[3.07%]	0	0	17,182	(192,625)		(190,938)	0	(294,875)	0	0	5,796		100/100
Currency Swap With CITIBANK NA RCV 4.07 PAY 5.20 10/16/2034 BME28QHJ7	BME28YEW4 NSW ELECTRICITY NETWORKS FINANCE P	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/20/2017	10/16/2034	0	9,945,000	4.067%[5.2%]	0	0	(10,010)	1,758,125		1,241,167	0	(452,500)	0	0	151,652		100/100
Currency Swap With BANK OF AMERICA NA RCV 4.05 PAY 5.17 11/02/2047 BME29A3V9	BME29AY52 UNIVERSITY OF NEW SOUTH WALES	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/03/2017	11/02/2047	0	8,418,520	4.046%[5.17%]	0	0	(7,835)	1,483,470		706,658	0	(383,720)	0	0	199,023		100/101
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.41 PAY 1.53 02/21/2028 BME2ATLS3	BME2AGF17 IMI GROUP LTD	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	09/12/2017	02/21/2028	0	4,242,250	3.4075%[1.53%]	0	0	40,893	76,503		102,260	0	(491,142)	0	0	34,507		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.03 PAY 2.77 01/12/2048 BME2BTPM1	BME2BT3A1 THE UNIVERSITY OF BATH	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	10/05/2017	01/12/2048	0	18,644,600	4.033%[2.77%]	0	0	114,594	(801,590)		3,316,323	0	(1,674,890)	0	0	442,693		100/100
Currency Swap With CITIBANK NA RCV 4.20 PAY 5.17 12/14/2029 BME2C8F47	BME2C87K0 BROADCAST AUSTRALIA FINANCE PTY LT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2017	12/14/2029	0	2,037,880	4.202%[5.17%]	0	0	(1,090)	332,150		271,949	0	(94,120)	0	0	21,519		100/100

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Currency Swap With CITIBANK NA RCV 4.28 PAY 2.85 01/19/2043 BME2DEZN9	BME2DEYF7 CANAL AND RIVER TRUST	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/08/2017	01/19/2043	0	3,663,800	4.28%[2.85%]	0	0	24,987	(168,980)		600,145	0	(330,260)	0	0	76,781		100/100
Currency Swap With CITIBANK NA RCV 4.29 PAY 2.83 01/19/2048 BME2DEZY5	BME2DEYW0 CANAL AND RIVER TRUST	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/08/2017	01/19/2048	0	9,286,800	4.292%[2.83%]	0	0	65,123	(428,485)		1,892,025	0	(837,445)	0	0	220,597		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.94 PAY 2.52 01/31/2048 BME2DF0G9	BME2DETF3 HERTFORD COLLEGE	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/08/2017	01/31/2048	0	11,244,500	3.939%[2.52%]	0	0	75,701	(519,010)		2,232,583	0	(1,014,370)	0	0	267,294		100/100
Currency Swap With JP MORGAN SECURITIES LLC RCV 3.71 PAY 4.52 11/30/2029 BME2DJ196	BME2DJ2B0 DEXUS FUNDS MANAGEMENT LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/09/2017	11/30/2029	0	5,748,750	3.707%[4.52%]	0	0	(3,551)	828,375		667,489	0	(271,500)	0	0	60,443		100/100
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.87 PAY 4.76 11/30/2032 BME2DJ1V7	BME2DJ295 DEXUS FUNDS MANAGEMENT LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/09/2017	11/30/2032	0	11,650,800	3.866%[4.76%]	0	0	(9,783)	1,684,920		1,251,774	0	(550,240)	0	0	158,732		100/100
Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6J9	BME2DHPZ6 ANNO 2017	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/09/2017	05/31/2033	0	4,329,080	4.512%[3.263%]	0	0	25,938	(111,539)		36,737	0	(361,519)	0	0	60,928		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.34 PAY 2.93 01/09/2048 BME2DL8U7	BME2DMN20 JPMORGAN GLOBAL GROWTH & INCOME PL	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	11/10/2017	01/09/2048	0	12,538,100	4.34125%[2.93%]	0	0	84,797	(459,325)		2,546,376	0	(1,120,525)	0	0	297,648		100/100
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.63 PAY 4.36 02/14/2030 BME2DTKR3	BME2DVXL7 NETWORK FINANCE COMPANY PTY LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030	0	7,594,000	3.6324%[4.36%]	0	0	(4,044)	1,040,500		834,605	0	(362,000)	0	0	81,702		100/100
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.74 PAY 4.54 02/14/2033 BME2DTKX0	BME2DVYT9 NETWORK FINANCE COMPANY PTY LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2033	0	4,556,400	3.7385%[4.54%]	0	0	(3,044)	624,300		468,896	0	(217,200)	0	0	62,941		100/100
Currency Swap With CITICORP SECURITIES MARKETS RCV 3.67 PAY 1.65 02/15/2030 BME2EOZS7	BME2EAE66 DIMENSIONAL FUND ADVISORS LP	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/21/2017	02/15/2030	0	8,097,150	3.669%[1.65%]	0	0	82,865	(8,625)		210,819	0	(954,615)	0	0	87,142		100/100
Currency Swap With BARC RCV 5.45 PAY 3.48 11/29/2052 BME2E86V5	BME2E7V80 ALBEA SAS	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2017	11/29/2052	0	14,762,200	5.447%[3.477%]	0	0	148,997	223,820		1,449,745	0	(1,715,540)	0	0	386,615		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.89 PAY 4.71 12/13/2042 BME2E9PW0	BME2E9YZ3 MONASH UNIVERSITY	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	11/28/2017	12/13/2042	0	5,772,200	3.89%[4.71%]	0	0	(5,208)	793,820		495,877	0	(275,120)	0	0	120,616		100/101
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.15 11/30/2027 BME2EKMJ7	BME4ALPT0 GREAT ROLLING STOCK COMPANY PLC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/04/2017	11/30/2027	0	17,452,867	4.435%[3.15%]	0	0	118,149	(144,826)		265,134	0	(705,026)	0	0	135,728		100/100

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Currency Swap With JPMORGAN CHASE BANK NA RCV 3.81 PAY 4.42 01/16/2030 BME2EXH06	BME2F25K2 STOCKLAND TRUST MANAGEMENT LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2030	0	13,620,250	3.809%[4.42%]	0	0	(2,962)	1,757,510		1,458,920	0	(655,220)	0	0	145,276		100/100
Currency Swap With JPMORGAN CHASE & CO RCV 3.97 PAY 4.66 01/16/2033 BME2EXHC0	BME2F25P1 STOCKLAND TRUST MANAGEMENT LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2033	0	17,984,750	3.9685%[4.66%]	0	0	(8,334)	2,320,690		1,851,908	0	(865,180)	0	0	247,142		100/100
Currency Swap With CITIBANK NA RCV 5.11 PAY 3.66 01/31/2048 BME2F3SH2	BME2F36Q6 GREENSQUARE GROUP LIMITED	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/08/2017	01/31/2048	0	18,732,000	5.105%[3.663%]	0	0	136,223	(389,622)		2,456,050	0	(525,414)	0	0	445,281		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.73 PAY 3.68 04/23/2032 BME2GWPU1	BME2GX6W6 MCCAIN FINANCE (CANADA) LTD.	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	01/23/2018	04/23/2032	0	7,073,386	3.7275%[3.68%]	0	0	12,537	627,551		322,797	0	(330,489)	0	0	92,356		100/100
Currency Swap With UBS RCV 4.31 PAY 2.90 03/14/2030 BME2GZSB3	BME2H1H37 SGN MIDCO LTD	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	01/25/2018	03/14/2030	0	857,400	4.3125%[2.9%]	0	0	6,605	35,940		92,618	0	(70,770)	0	0	9,301		100/100
Currency Swap With CREDIT AGRICOLE NY RCV 4.02 PAY 2.62 03/14/2027 BME2GZUC8	BME2H15P1 BUUK INFRASTRUCTURE ISSUER PLC	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	01/25/2018	03/14/2027	0	2,783,235	4.015%[2.62%]	0	0	21,090	116,805		175,246	0	(230,003)	0	0	18,166		100/100
Currency Swap With UBS RCV 4.46 PAY 3.02 03/14/2033 BME2GZX92	BME2H1HG8 SGN MIDCO LTD	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	01/25/2018	03/14/2033	0	4,144,100	4.461%[3.02%]	0	0	32,293	173,710		607,486	0	(342,055)	0	0	57,533		100/100
Currency Swap With PARSW RCV 4.46 PAY 2.97 03/14/2038 BME2H01R3	BME2H17P9 BUUK INFRASTRUCTURE ISSUER PLC	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	01/25/2018	03/14/2038	0	4,852,820	4.46%[2.97%]	0	0	39,467	203,660		984,948	0	(401,030)	0	0	86,512		100/100
Currency Swap With UBS RCV 4.37 PAY 2.93 06/05/2033 BME2J40A1	BME2J3M19 GREAT PORTLAND ESTATES PLC	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2018	06/05/2033	0	2,960,541	4.3675%[2.93%]	0	0	22,365	71,213		391,870	0	(248,874)	0	0	41,703		100/95
Currency Swap With UBS RCV 4.20 PAY 2.79 06/05/2030 BME2J4AD4	BME2J3LT9 GREAT PORTLAND ESTATES PLC	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2018	06/05/2030	0	1,013,431	4.1975%[2.79%]	0	0	7,445	24,377		94,931	0	(85,193)	0	0	11,256		100/95
Currency Swap With ROYAL BANK OF CANADA RCV 4.40 PAY 2.88 06/17/2033 BME2JBG26	BME2JDLP5 BRITVIC PLC	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2018	06/17/2033	0	3,062,400	4.3975%[2.88%]	0	0	24,170	51,920		401,047	0	(259,490)	0	0	43,227		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.69 PAY 2.47 03/31/2036 BME2JY916	BME2JXXB9 ROTTERDAM WORLD GATEWAY BV	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	03/06/2018	03/31/2036	0	2,120,244	4.69375%[2.47%]	3,050	0	26,022	216,904		203,724	0	(200,853)	0	0	34,773		100/100
Currency Swap With UBS AG RCV 4.48 PAY 2.92 05/24/2048 BME2K31H5	BME2K3MX7 F&C INVESTMENT TRUST PLC	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2018	05/24/2048	0	16,728,250	4.475%[2.92%]	0	0	130,848	152,460		4,403,515	0	(1,427,195)	0	0	400,388		100/100
Currency Swap With BANK OF AMERICA NA RCV 5.09 PAY 5.62 06/12/2035 BME2KTDG7	BME54RGKO L&K FINANCE PTY LTD	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/22/2018	06/12/2035	0	14,468,033	5.091%[5.62%]	0	0	21,651	2,143,691		2,138,383	0	(680,716)	0	0	228,258		100/100

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Currency Swap With BANK OF AMERICA NA RCV 5.15 PAY 5.70 06/12/2036 BME2KTE01	BME54RGN4 L&K FINANCE PTY LTD	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/22/2018	06/12/2036	0	14,468,033	5.152%[5.7%]	0	0	21,135	2,143,691		2,149,588	0	(680,716)	0	0	239,477		100/101
Currency Swap With CITIBANK NA RCV 4.36 PAY 4.87 05/22/2033 BME2LYWW9	BME2M6KS1 DWPF FINANCE PTY LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/18/2018	05/22/2033	0	13,835,940	4.363%[4.87%]	0	0	20,287	2,201,860		2,027,451	0	(644,360)	0	0	194,426		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.62 PAY 2.96 06/04/2048 BME2MDZK7	BME2MG6G1 SCOTTISH MORTGAGE INVESTMENT TRUST	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	04/27/2018	06/04/2048	0	23,810,855	4.62%[2.96%]	0	0	197,985	160,890		6,561,709	0	(2,040,535)	0	0	570,284		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 5.23 PAY 3.49 06/28/2053 BME2MJTY1	BME2MLA18 CAIRN HOUSING ASSOCIATION LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/02/2018	06/28/2053	0	25,049,760	5.226%[3.49%]	0	0	213,916	(86,526)		7,823,803	0	(976,626)	0	0	662,916		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.48 PAY 2.84 06/28/2048 BME2NQH4	BME2NQHY7 THE BRUNNER INVESTMENT TRUST PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/30/2018	06/28/2048	0	8,633,300	4.48%[2.84%]	0	0	66,610	(279,175)		2,115,454	0	(766,675)	0	0	207,068		100/100
Currency Swap With HSBC SECURITIES USA INC RCV 4.44 PAY 4.11 03/31/2042 BME2NYZ38	66980CAB4 NOUVELLE AUTOROUTE 30 FINANCEMENT	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/05/2018	03/31/2042	0	9,755,028	4.443%[4.114%]	0	0	32,127	459,589		110,633	0	(472,746)	0	0	199,690		100/103
Currency Swap With BARCLAYS PLC RCV 5.03 PAY 2.59 09/05/2030 BME2P6KE9	BME2P6C99 GRAFTON GROUP PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2018	09/05/2030	0	11,162,500	5.031%[2.59%]	0	0	140,309	26,125		552,625	0	(1,314,325)	0	0	127,104		100/100
Currency Swap With BRKLN RCV 4.93 PAY 2.38 09/05/2028 BME2P8U04	BME2P6BW9 GRAFTON GROUP PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2018	09/05/2028	0	11,162,500	4.926%[2.38%]	0	0	145,049	26,125		338,822	0	(1,314,325)	0	0	99,626		100/100
Currency Swap With BARCLAYS PLC RCV 5.14 PAY 3.40 06/28/2048 BME2PDHG3	BME2PDAK1 KINGDOM HOUSING ASSOCIATION	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/13/2018	06/28/2048	0	3,473,860	5.138%[3.4%]	0	0	(250)	(87,490)		915,088	0	(306,670)	0	0	83,320		100/100
Currency Swap With BARCLAYS PLC RCV 5.24 PAY 3.48 06/28/2049 BME2PDHK4	BME2PDBC8 KINGDOM HOUSING ASSOCIATION	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/13/2018	06/28/2049	0	12,292,120	5.236%[3.48%]	0	0	101,955	(309,580)		3,359,996	0	(1,085,140)	0	0	301,163		100/100
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.19 PAY 4.81 06/21/2028 BME2PDJ63	BME2PDF42 PORTS OF AUCKLAND LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/12/2018	06/21/2028	0	6,819,100	4.19%[4.81%]	0	0	1,244	932,655		803,837	0	(453,960)	0	0	58,839		100/100
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.29 PAY 5.06 06/21/2030 BME2PDJC0	BME2PDF83 PORTS OF AUCKLAND LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/12/2018	06/21/2030	0	6,537,900	4.294%[5.06%]	0	0	(2,464)	894,195		735,469	0	(435,240)	0	0	72,936		100/100
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.36 PAY 5.32 06/21/2033 BME2PDJJ5	BME2PDFD2 PORTS OF AUCKLAND LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/12/2018	06/21/2033	0	6,537,900	4.364%[5.32%]	0	0	(7,515)	894,195		668,728	0	(435,240)	0	0	92,349		100/100

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Currency Swap With BARCLAYS BANK PLC RCV 4.61 PAY 3.06 10/15/2028 BME2PSQR6	BME2PU5D5 SSP FINANCING LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2018	10/15/2028	0	9,264,500	4.605%[3.06%]	0	0	66,435	(312,200)		169,457	0	(825,650)	0	0	84,096		100/100
Currency Swap With CITIBANK NA RCV 4.43 PAY 4.74 10/01/2033 BME2Q1DC1	BME2Q18V5 LONSDALE FINANCE PTY LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/27/2018	10/01/2033	0	11,058,000	4.431%[4.74%]	0	0	16,959	1,242,000		1,235,161	0	(543,000)	0	0	158,907		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.16 PAY 2.66 08/28/2048 BME2Q3KL9	BME2Q38N9 UNIVERSITY OF DURHAM	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/28/2018	08/28/2048	0	6,281,760	4.156%[2.66%]	0	0	44,294	(293,040)		1,342,869	0	(566,160)	0	0	151,214		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.08 PAY 2.67 10/03/2048 BME2Q9N09	BME2Q9EJ8 THE RHODES TRUST	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/03/2018	10/03/2048	0	10,799,400	4.075%[2.67%]	0	0	69,192	(433,370)		2,086,793	0	(967,190)	0	0	260,514		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.92 PAY 3.46 03/19/2038 BME2QKFK9	422460AE8 HEATHROW FUNDING LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/10/2018	03/19/2038	0	28,913,340	4.922%[3.46%]	0	0	195,571	(955,930)		3,866,179	0	(2,571,310)	0	0	515,721		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.33 PAY 2.92 06/30/2028 BME2QPVG9	BME2QMVH4 NORLAND ESTATES LTD	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/11/2018	06/30/2028	0	27,551,680	4.325%[2.924%]	0	0	190,673	(947,440)		291,870	0	(2,453,360)	0	0	238,714		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.55 PAY 2.37 10/12/2033 BME2QR4H3	BME2QRFC2 SEGRO PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/12/2018	10/12/2033	0	18,321,900	4.554%[2.37%]	0	0	193,841	(84,780)		1,044,826	0	(2,172,095)	0	0	263,772		100/100
Currency Swap With CITIBANK NA RCV 4.16 PAY NZD3M 09/20/2030 BME2RFHW1	BME2REKV2 ORION NEW ZEALAND LIMITED	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/26/2018	09/20/2030	0	9,229,368	4.164% / (3M NZDBBRFRA+161BP)	0	0	(27,469)	981,920		624,241	0	(636,480)	0	0	105,508		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.53 PAY 2.90 08/14/2048 BME2RR2B7	BME2RR136 CLEVELAND CLINIC UK FINANCING PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2018	08/14/2048	0	9,121,000	4.525%[2.9%]	0	0	69,763	(470,050)		1,935,217	0	(825,650)	0	0	219,378		100/100
Currency Swap With JPMORGAN CHASE & CO RCV 4.09 PAY 4.39 10/25/2038 BME2RYCZ8	BME2RXGX1 MONASH UNIVERSITY	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/08/2018	10/25/2038	0	3,034,820	4.085%[4.39%]	0	0	3,259	355,675		364,887	0	(148,420)	0	0	55,398		100/100
Currency Swap With BARCLAYS PLC RCV 5.24 PAY 3.70 08/16/2030 BME2SDTY6	BME2SOBV1 WIRELESS INFRASTRUCTURE GROUP LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/09/2018	08/16/2030	0	6,823,750	5.244%[3.7%]	0	0	44,556	(442,550)		115,063	0	(625,135)	0	0	77,289		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.97 PAY 3.42 08/30/2033 BME2S8A60	BME2S7YC3 QUADGAS FINANCE PLC	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	08/15/2018	08/30/2033	0	28,247,410	4.965%[3.42%]	0	0	184,040	(2,306,935)		1,223,648	0	(2,630,285)	0	0	403,765		100/100
Currency Swap With CITIGROUP INC FX FRN RCV 4.08 PAY NZD3M 12/13/2025 BME2SB9M0	BME2SBDZ6 POWERCO LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/16/2018	12/13/2025	0	3,819,880	4.083% / (3M NZDBBRFRA+158BP)	0	0	(15,760)	306,240		267,544	0	(271,440)	0	0	12,880		100/100

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Currency Swap With CITIBANK NA RCV 4.27 PAY NZD3M 12/13/2030 BME2SBAV8	BME2SBE93 POWERCO LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/16/2018	12/13/2030	0	1,975,500	4.273% / (3M NZDBBRFRA+181BP)	0	0	(8,324)	158,400		64,933	0	(140,400)	0	0	23,075		100/100
Currency Swap With CITIBANK NA RCV 3.44 PAY 1.65 10/27/2031 BME2T6QT6	BME1VG4T7 DENTSPLY SIRONA INC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/05/2016	10/27/2031	0	894,960	3.444%[1.65%]	0	0	7,498	(44,120)		(17,990)	0	(110,680)	0	0	11,257		100/100
Currency Swap With CREDIT AGRICOLE CIB RCV 4.64 PAY 4.85 02/05/2044 BME2ULQC8	BME2ULLW9 SYDNEY AIRPORT FINANCE COMPANY PTY	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	10/02/2018	02/05/2044	0	8,598,000	4.635%[4.85%]	0	0	8,806	776,400		960,849	0	(434,400)	0	0	185,474		100/100
Currency Swap With CREDIT AGRICOLE CIB RCV 4.55 PAY 4.76 02/05/2039 BME2ULQR5	BME2ULLU3 SYDNEY AIRPORT FINANCE COMPANY PTY	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	10/02/2018	02/05/2039	0	5,445,400	4.545%[4.76%]	0	0	5,395	491,720		569,662	0	(275,120)	0	0	100,449		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.65 PAY 2.34 11/19/2033 BME2WAM18	BME2WC3A5 ROYAL GREENLAND A / S	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	10/11/2018	11/19/2033	0	2,196,400	4.6475%[2.34%]	0	0	25,523	(33,915)		126,096	0	(262,865)	0	0	31,818		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 5.01 PAY 3.21 01/24/2049 BME2XYMU1	BME2XYL32 BIRMINGHAM AIRPORT FINANCE PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/24/2018	01/24/2049	0	18,083,800	5.013%[3.21%]	0	0	148,797	(1,108,100)		4,468,973	0	(1,651,300)	0	0	439,126		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.83 PAY 3.20 01/09/2044 BME2YT803	BME2YT522 HOWARD DE WALDEN ESTATES	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/16/2018	01/09/2044	0	6,544,320	4.83%[3.2%]	0	0	48,203	(441,405)		1,166,962	0	(601,545)	0	0	140,892		100/100
Currency Swap With CREDIT AGRICOLE CIB RCV 4.96 PAY 3.29 01/09/2049 BME2YT860	BME2YT548 HOWARD DE WALDEN ESTATES	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	11/16/2018	01/09/2049	0	8,727,800	4.9575%[3.29%]	0	0	65,767	(588,540)		1,940,946	0	(802,060)	0	0	211,751		100/100
Currency Swap With CREDIT AGRICOLE CIB RCV 5.39 PAY 3.65 01/15/2054 BME2Z4WB6	BME2Z0T02 NETWORK HOMES LIMITED	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	11/21/2018	01/15/2054	0	24,276,300	5.385%[3.65%]	0	0	177,683	(1,758,450)		6,277,603	0	(2,241,050)	0	0	648,731		100/100
Currency Swap With CREDIT AGRICOLE CIB RCV 5.02 PAY 3.52 03/21/2030 BME2ZHRH0	BME2ZH2T1 LONDONMETRIC PROPERTY PLC	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	12/04/2018	03/21/2030	0	10,204,000	5.0175%[3.52%]	0	0	63,763	(780,400)		(4,200)	0	(943,600)	0	0	110,915		100/100
Currency Swap With CREDIT AGRICOLE CIB RCV 5.18 PAY 3.65 03/21/2034 BME2ZHRL1	BME2ZH2U8 LONDONMETRIC PROPERTY PLC	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	12/04/2018	03/21/2034	0	15,306,000	5.175%[3.65%]	0	0	97,061	(1,170,600)		847,893	0	(1,415,400)	0	0	226,104		100/100
Currency Swap With BNP PARIBAS SA RCV 5.88 PAY 5.50 10/06/2026 BRSK9SLB8	BRS2SGFC8 BOUYGUES	D 1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2013	10/06/2026	0	3,857,750	5.88%[5.5%]	0	0	15,529	431,875		455,813	0	(294,875)	0	0	21,724		100/100
Currency Swap With NATWEST GROUP PLC RCV 5.94 PAY 5.04 03/28/2027 BRSK9TD74	BRSJYUON5 STEDIN HOLDING NV	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2007	03/28/2027	0	3,940,500	5.94%[5.041%]	0	0	29,633	418,950		375,150	0	(415,050)	0	0	26,008		100/100

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Currency Swap With NATWEST GROUP PLC RCV 5.94 PAY 5.04 03/28/2027 BRSK9TDB5	BRSJYUON5 STEDIN HOLDING NV	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2007	03/28/2027	0	3,940,500	5.94%[5.041%]	0	0	29,633	418,950		375,150	0	(415,050)	0	0	26,008		100/100
Currency Swap With HSBC BANK USA NA RCV 5.62 PAY 8.25 07/14/2026 BRSK9U1Q2	BRSK9G9R1 BRISBANE AIRPORT CORP PTY LTD	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/22/2011	07/14/2026	0	30,000,000	5.62%[8.25%]	0	0	43,705	10,563,025		10,083,768	0	(1,073,653)	0	0	152,850		100/100
Currency Swap With HSBC BANK USA NA RCV 6.31 PAY 7.96 07/07/2041 BRSK9U224	BRSJYTY76 WESTRAC PTY LTD	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/29/2011	07/07/2041	0	5,000,000	6.31%[7.96%]	0	0	29,597	1,800,049		1,799,541	0	(176,757)	0	0	100,094		100/99
Currency Swap With JPMORGAN CHASE BANK NA RCV 6.40 PAY 8.26 07/12/2041 BRSK9U2V0	BRSJYU732 ENVESTRA VICTORIA PTY LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/01/2011	07/12/2041	0	3,097,500	6.4%[8.26%]	0	0	18,543	1,143,750		1,102,454	0	(108,600)	0	0	62,035		100/99
Currency Swap With JPMORGAN CHASE BANK NA RCV 6.48 PAY 6.50 05/20/2036 BRSK9U3P2	BRSK9QDF2 PORTERBROOK RAIL FINANCE LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	0	36,388,463	6.475%[6.5%]	0	0	182,569	6,976,822		6,929,693	0	(4,635,533)	0	0	600,572		100/100
Currency Swap With JPMORGAN CHASE BANK NA RCV 6.48 PAY 6.50 05/20/2036 BRSK9U3S6	BRSK9QDF2 PORTERBROOK RAIL FINANCE LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	0	33,477,386	6.475%[6.5%]	0	0	169,780	6,427,876		6,376,414	0	(4,444,495)	0	0	552,526		100/100
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY SONIA 04/25/2033 BRSK9U8K8	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	0	10,302,500	6.301% / (SONIA+355.8BP)	0	0	(34,758)	1,391,325		1,194,565	0	(766,675)	0	0	144,094		100/100
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY SONIA 04/25/2033 BRSK9U8U6	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	0	10,302,500	6.301% / (SONIA+355.8BP)	0	0	(83,178)	1,393,275		1,194,565	0	(2,928,575)	0	0	144,094		100/100
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY SONIA 04/25/2033 BRSK9U8X0	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	0	10,302,500	6.301% / (SONIA+355.8BP)	0	0	(137,612)	1,395,225		1,177,168	0	(7,086,075)	0	0	144,094		100/100
Currency Swap With NATWEST GROUP PLC RCV 4.75 PAY 4.72 03/30/2036 BRSK9UB73	BRSK7ZZA1 HIGH SPEED RAIL FINANCE PLC	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/20/2012	03/30/2036	0	15,371,000	4.745%[4.72%]	0	0	61,306	2,352,675		2,706,075	0	(1,120,525)	0	0	252,058		100/100
Currency Swap With CITIBANK NA RCV 4.96 PAY 4.61 06/15/2029 BRSMYZND4	BRSNR0H85 BUUK INFRASTRUCTURE ISSUER PLC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/11/2014	06/15/2029	0	2,509,500	4.9625%[4.61%]	0	0	14,881	453,975		516,257	0	(176,925)	0	0	24,974		100/100
Currency Swap With NATIONAL AUSTRALIA BANK LTD RCV 4.56 PAY 6.28 08/14/2029 BRSNNBN88	BMEOM8KT9 QPH FINANCE CO PTY LTD	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2014	08/14/2029	0	2,065,140	4.555%[6.28%]	0	0	1,614	623,810		546,313	0	(79,640)	0	0	20,974		100/100
Currency Swap With BNP PARIBAS SA RCV 4.74 PAY 3.26 07/24/2026 BRSNV9J97	BMEONMKX8 SHURGARD LUXEMBOURG SARL CB 3.26%	D 1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/25/2014	07/24/2026	0	8,302,497	4.74%[3.26%]	0	0	80,245	1,154,360		1,114,361	0	(842,551)	0	0	42,856		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										3,050	0	14,412,797	4,574,641	XXX	155,468,844	0	(247,592,808)	0	0	41,768,757	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										3,050	0	14,412,797	4,574,641	XXX	155,468,844	0	(247,592,808)	0	0	41,768,757	XXX	XXX

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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
Interest Rate Swap With BARCLAYS BANK PLC RCV 3.11 PAY SOFR 05/18/2043 BHF3820G4	Variable Annuities	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2022	05/18/2043	0	200,000,000	3.114% / (SOFR)	0	0	(1,365,683)	(20,910,244)		(20,910,244)	4,322,575	0	0	0	4,230,030		0002
Interest Rate Swap With BARCLAYS BANK PLC RCV 3.07 PAY SOFR 06/17/2042 BHF384LM2	Variable Annuities	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2042	0	200,000,000	3.0695% / (SOFR)	0	0	(1,417,066)	(20,912,161)		(20,912,161)	4,639,159	0	0	0	4,120,114		0002
Interest Rate Swap With MORGANSTANLEYCAPITALSERVICE RCV SOFR PAY 3.09 06/17/2042 BHF392JF3	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2022	06/17/2042	0	150,000,000	3.092% / (SOFR)	(9,242,750)	0	1,045,831	15,271,022		15,271,022	(3,482,497)	0	0	0	3,090,086		0002
Interest Rate Swap With WELLS FARGO BANK NA RCV SOFR PAY 3.09 06/17/2042 BHF394CH2	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/06/2022	06/17/2042	0	50,000,000	3.092% / (SOFR)	(2,473,733)	0	348,610	5,090,341		5,090,341	(1,160,832)	0	0	0	1,030,029		0002
Interest Rate Swap With MORGANSTANLEYCAPITALSERVICE RCV SOFR PAY 3.07 06/17/2042 BHF394EW7	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/06/2022	06/17/2042	0	85,000,000	3.0695% / (SOFR)	(3,618,962)	0	602,253	8,887,668		8,887,668	(1,971,643)	0	0	0	1,751,049		0002
Interest Rate Swap With MORGANSTANLEYCAPITALSERVICE RCV SOFR PAY 3.07 06/17/2042 BHF396KX3	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/07/2022	06/17/2042	0	115,000,000	3.0695% / (SOFR)	(3,549,002)	0	814,813	12,024,493		12,024,493	(2,667,516)	0	0	0	2,369,066		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 4.80 PAY SOFR 01/14/2026 BHF3VNYV0	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC .. WAM6YERMS7OXFZUOY219	09/18/2023	01/14/2026	0	500,000,000	4.7965% / (SOFR)	1,375	0	1,039,528	1,558,866		1,558,866	(1,573,238)	0	0	0	1,841,307		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 4.65 PAY SOFR 08/10/2026 BHF3VPVR7	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC .. WAM6YERMS7OXFZUOY219	09/19/2023	08/10/2026	0	440,000,000	4.645% / (SOFR)	1,240	0	415,948	3,963,012		3,963,012	410,149	0	0	0	2,320,274		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 4.87 PAY SOFR 02/27/2026 BHF3WCW45	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC .. WAM6YERMS7OXFZUOY219	09/21/2023	02/27/2026	0	510,000,000	4.868% / (SOFR)	1,397	1	1,163,875	2,497,107		2,497,107	(1,519,153)	0	0	0	2,076,354		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 4.57 PAY SOFR 04/08/2027 BHF3WDUT0	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC .. WAM6YERMS7OXFZUOY219	09/21/2023	04/08/2027	0	210,000,000	4.571% / (SOFR)	1,100	1	138,927	3,664,180		3,664,180	1,465,370	0	0	0	1,397,961		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 5.13 PAY SOFR 07/01/2025 BHF3WDVQ5	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC .. WAM6YERMS7OXFZUOY219	09/21/2023	07/01/2025	0	190,000,000	5.1325%[4.45%]	677	1	619,215	2,551		2,551	(721,313)	0	0	0	49,725		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 4.87 PAY SOFR 02/27/2026 BHF3WDW92	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC .. WAM6YERMS7OXFZUOY219	09/21/2023	02/27/2026	0	510,000,000	4.87% / (SOFR)	1,398	(1)	1,169,004	2,503,685		2,503,685	(1,523,995)	0	0	0	2,076,354		0002

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Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 4.46 PAY SOFR 09/14/2027 BHF3WKBN8	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	09/22/2023	09/14/2027	0	100,000,000	4.462% / (SOFR)	655	0	14,374	2,116,546		2,116,546	1,127,935	0	0	0	743,004		0002
Interest Rate Swap With CITIBANK NA RCV FEDL PAY 4.99 02/01/2029 BHF43M2Q7	Liability Portfolio	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	02/01/2024	02/01/2029	0	500,000,000	4.98975% / (FEDL01+150BP)	0	0	2,171,325	0		(3,077,891)	0	0	0	0	4,739,805		0004
Interest Rate Swap With CITIBANK NA RCV 4.99 PAY FEDL 02/01/2029 BHF43M2T1	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	02/01/2024	02/01/2029	0	500,000,000	4.98825% / (FEDL01+150BP)	0	0	(2,175,087)	3,052,452		3,052,452	11,994,785	0	0	0	4,739,805		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 4.77 PAY SOFR 12/17/2025 BHF4ASZC1	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	05/30/2024	12/17/2025	0	1,000,000,000	4.768% / (SOFR)	2,500	0	1,952,759	2,260,385		2,260,385	(3,165,279)	0	0	0	3,412,306		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 4.77 PAY SOFR 12/17/2025 BHF4ASZG2	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	05/30/2024	12/17/2025	0	1,000,000,000	4.7705% / (SOFR)	2,500	0	1,965,329	2,271,697		2,271,697	(3,177,346)	0	0	0	3,412,306		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 4.77 PAY SOFR 12/17/2025 BHF4ASZV9	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	05/30/2024	12/17/2025	0	1,700,000,000	4.77428% / (SOFR)	4,075	0	3,373,367	3,890,960		3,890,960	(5,432,508)	0	0	0	5,800,921		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 4.75 PAY SOFR 12/17/2025 BHF4AVRM1	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	05/31/2024	12/17/2025	0	1,000,000,000	4.746% / (SOFR)	2,500	0	1,842,148	2,160,840		2,160,840	(3,059,084)	0	0	0	3,412,306		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 4.65 PAY SOFR 12/17/2025 BHF4BCUG1	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	06/07/2024	12/17/2025	0	2,000,000,000	4.64825% / (SOFR)	4,750	0	2,701,365	3,437,091		3,437,091	(5,174,480)	0	0	0	6,824,613		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 4.67 PAY SOFR 12/17/2025 BHF4BCUM8	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	06/07/2024	12/17/2025	0	1,000,000,000	4.66675% / (SOFR)	2,500	0	1,443,697	1,802,253		1,802,253	(2,676,541)	0	0	0	3,412,306		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 4.25 PAY SOFR 06/13/2026 BHF4BKKP4	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	06/11/2024	06/13/2026	0	1,000,000,000	4.253% / (SOFR)	2,500	0	(32,898)	3,343,334		3,343,334	1,224,138	0	0	0	4,882,173		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 4.29 PAY SOFR 06/13/2026 BHF4BKKU3	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	06/11/2024	06/13/2026	0	2,000,000,000	4.289% / (SOFR)	4,750	0	(31,796)	7,359,803		7,359,803	2,429,971	0	0	0	9,764,347		0002
Interest Rate Swap With CME GROUP INC RCV 0.00 PAY SOFR 09/30/2038 BHF4L18B0	Liability Portfolio	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/17/2024	09/30/2038	0	19,200,000	(SOFR+26.2BP)	0	0	(366,293)	16,403,463		16,403,463	1,798,665	0	0	0	349,581		0004
Basis Swap With LCH.CLEARNET (US) LLC RCV SOFR PAY 3.83 11/27/2044 BHF4NEUZ2	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	11/25/2024	11/27/2044	0	360,000,000	3.83% / (SOFR)	5,110	0	1,016,177	6,598,955		6,598,955	(6,710,118)	0	0	0	7,933,214		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 3.99 PAY SOFR 11/27/2027 BHF4NEV24	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	11/26/2024	11/27/2027	0	3,560,000,000	3.9905% / (SOFR)	4,505	0	(7,176,089)	45,186,729		45,186,729	52,412,466	0	0	0	27,638,528		0002

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Interest Rate Swap With LCH.CLEARNET (US) LLC RCV SOFR PAY 3.84 11/27/2044 BHF4NHL36	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	11/26/2024	11/27/2044	0	360,000,000	3.8405% / (SOFR)	5,110	0	997,172	6,082,382		6,082,382	(6,714,532)	0	0	0	7,933,214		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV SOFR PAY 3.84 11/29/2044 BHF4NJ2E9	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	11/26/2024	11/29/2044	0	400,000,000	3.8445% / (SOFR)	5,650	0	1,097,676	6,540,515		6,540,515	(7,458,896)	0	0	0	8,815,926		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV SOFR PAY 3.81 12/02/2044 BHF4NL4W2	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	11/27/2024	12/02/2044	0	400,000,000	3.8065% / (SOFR)	5,650	0	1,170,702	8,625,217		8,625,217	(7,432,176)	0	0	0	8,817,790		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV SOFR PAY 3.78 12/03/2044 BHF4NRRY0	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	11/29/2024	12/03/2044	0	470,000,000	3.775% / (SOFR)	7,304	0	1,448,675	11,386,502		11,386,502	(9,115,465)	0	0	0	10,361,634		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV SOFR PAY 3.76 12/03/2044 BHF4NS7P9	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	11/29/2024	12/03/2044	0	175,000,000	3.76% / (SOFR)	2,613	(1)	552,332	4,889,406		4,889,406	(3,238,742)	0	0	0	3,858,055		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 3.92 PAY SOFR 12/04/2027 BHF4NJNV3	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	12/02/2024	12/04/2027	0	1,776,541,000	3.92425% / (SOFR)	4,247	0	(4,137,650)	20,060,142		20,060,142	26,876,017	0	0	0	13,847,157		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV SOFR PAY 3.77 12/04/2044 BHF4NJNY7	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	12/02/2024	12/04/2044	0	357,466,000	3.77375% / (SOFR)	5,076	0	1,103,043	9,313,990		9,313,990	(6,621,372)	0	0	0	7,881,261		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV SOFR PAY 3.73 12/04/2044 BHF4NJQ65	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	12/03/2024	12/04/2044	0	370,600,000	3.72668% / (SOFR)	17,137	0	1,231,276	11,370,087		11,370,087	(7,165,605)	0	0	0	8,170,834		0002
Interest Rate Swap With LCH.CLEARNET (US) LLC RCV 3.89 PAY SOFR 12/04/2027 BHF4NJQ99	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS70XFZUOY219	12/02/2024	12/04/2027	0	1,776,500,000	3.88768% / (SOFR)	4,247	0	(4,464,192)	18,553,927		18,553,927	27,151,630	0	0	0	13,846,837		0002
Interest Rate Swap With LCHCLEARNET(US)LLC RCV SOFR PAY 3.68 04/03/2027	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO SECURITIES LLC WAM6YERMS70XFZUOY219	04/01/2025	04/03/2027	0	2,700,000,000	3.683% / (SOFR)	0	0	4,341,682	(6,088,759)		(6,088,759)	(6,088,759)	0	0	0	17,904,197		0004
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 3.62 PAY SOFR 06/21/2026 BME1S90T1	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/17/2011	06/21/2026	0	500,000,000	3.615% / (SOFR+26.2BP)	0	0	(2,611,871)	(2,743,326)		(2,743,326)	2,863,027	0	0	0	2,468,986		0002
Interest Rate Swap With JPMORGAN CHASE BANK NA RCV 0.00 PAY ULB3 03/31/2038 BME289053	Liability Portfolio	N/A	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2010	03/31/2038	0	21,653,290	(SOFR+26.2BP)	0	0	(599,850)	11,722,341		11,722,341	1,719,317	0	0	0	386,724		0004
Interest Rate Swap With BARCLAYS BANK PLC RCV 0.00 PAY ULB3 09/30/2040 BME2894L4	Liability Portfolio	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2010	09/30/2040	0	17,345,000	(SOFR+26.2BP)	0	0	(333,046)	6,750,625		6,750,625	1,110,171	0	0	0	338,816		0004

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Interest Rate Swap With BARCLAYS BANK PLC RCV 0.00 PAY ULB3 03/31/2040 BME289533	Liability Portfolio	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2010	03/31/2040	0	19,785,000	(SOFR+26.2BP)	0	0	(379,903)	8,173,804		8,173,804	1,321,258	0	0	0	380,079		0004
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 3.13 PAY SOFR 06/21/2026 BRSK350J2	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	11/21/2011	06/21/2026	0	330,000,000	3.127% / (SOFR+26.2BP)	0	0	(2,524,548)	(3,336,440)		(3,336,440)	2,638,007	0	0	0	1,629,531		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 3.18 PAY SOFR 10/11/2031 BRSK350W3	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/06/2011	10/11/2031	0	100,000,000	3.18% / (SOFR+26.2BP)	0	0	(737,244)	(3,359,890)		(3,359,890)	3,428,358	0	0	0	1,253,488		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 3.31 PAY SOFR 12/02/2026 BRSK35S76	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	11/30/2011	12/02/2026	0	100,000,000	3.31% / (SOFR+26.2BP)	0	0	(673,288)	(903,244)		(903,244)	1,052,584	0	0	0	596,795		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.10 PAY SOFR 10/13/2040 BRSK35YM6	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2040	0	50,000,000	4.1% / (SOFR+26.2BP)	0	0	(140,497)	(436,900)		(436,900)	1,295,988	0	0	0	977,837		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.13 PAY SOFR 10/13/2040 BRSK35YQ7	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	0	50,000,000	4.13% / (SOFR+26.2BP)	0	0	(135,311)	(266,528)		(266,528)	1,296,635	0	0	0	977,837		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.13 PAY SOFR 10/13/2040 BRSK35YX2	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	0	50,000,000	4.13% / (SOFR+26.2BP)	0	0	(135,031)	(266,528)		(266,528)	1,296,635	0	0	0	977,837		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.21 PAY SOFR 10/13/2030 BRSK36090	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2030	0	50,000,000	4.21% / (SOFR+26.2BP)	0	0	(115,143)	1,133,143		1,133,143	1,466,015	0	0	0	575,022		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.30 PAY SOFR 10/15/2040 BRSK36116	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/13/2010	10/15/2040	0	50,000,000	4.3% / (SOFR+26.2BP)	0	0	(91,467)	701,258		701,258	1,302,237	0	0	0	978,012		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 5.23 PAY SOFR 03/09/2026 BRSK36606	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/07/2011	03/09/2026	0	50,000,000	5.2275% / (SOFR+26.2BP)	0	0	139,963	289,140		289,140	(160,850)	0	0	0	207,727		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 5.23 PAY SOFR 12/16/2029 BRSK366T0	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/11/2009	12/16/2029	0	50,000,000	5.23% / (SOFR+26.2BP)	0	0	140,556	3,114,210		3,114,210	1,147,295	0	0	0	528,308		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(18,783,881)	1	6,417,669	224,830,102	XXX	221,752,211	59,778,447	0	0	0	227,131,468	XXX	XXX

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Currency Swap With CITIBANK NA RCV 7.62 PAY 4.72 07/19/2032 BHF4BNU77	BME6CE1P3 AIRPORT HUNGARY KFT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/12/2024	07/19/2032	0	4,262,383	7.62%[4.72%]	370,119	0	53,497	(23,510)		(23,510)	(468,111)	0	0	0	56,617		0009
Currency Swap With CITIBANK NA RCV 7.62 PAY 4.72 07/19/2032 BHF4BNUA0	BME6CE1S7 BUDAPEST AIRPORT ZRT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/12/2024	07/19/2032	0	2,785,567	7.62%[4.72%]	241,881	0	34,961	(15,364)		(15,364)	(305,921)	0	0	0	37,001		0009
Currency Swap With CITIBANK NA RCV 9.19 PAY 4.92 07/19/2027 BHF4BNUD4	BME6CE1Q1 BUDAPEST AIRPORT ZRT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/12/2024	07/19/2027	0	2,785,567	9.19%[4.92%]	241,881	0	53,813	(109,162)		(109,162)	(382,800)	0	0	0	19,952		0009
Currency Swap With CITIBANK NA RCV 9.19 PAY 4.92 07/19/2027 BHF4BNUG7	BME6CE1K4 AIRPORT HUNGARY KFT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/12/2024	07/19/2027	0	4,262,383	9.19%[4.92%]	370,119	0	82,342	(167,037)		(167,037)	(585,748)	0	0	0	30,529		0009
Currency Swap With CSWAP:USD/GBP30-MAR-2026 RCV 3.66 PAY 3.87 03/30/2026 BHF4KHNB9	BME1Q3Y02 THAMES WATER UTILITIES LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/11/2024	03/30/2026	0	8,696,205	3.657%[3.867%]	0	0	(14,137)	(24,626)		(24,626)	(21,639)	0	0	0	37,604		0009
Currency Swap With CITIBANK NA RCV SOFR PAY ELB12 01/13/2026 BHF4RQYX2	BHF2VSAC9 ASTORG PARTNERS	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/15/2025	01/13/2026	0	10,282,000	SOFR+389BP / (EURIBOR1Y+350BP)	0	0	62,858	(1,509,182)		(1,509,182)	(1,509,182)	0	0	0	37,769		0009
Currency Swap With CITIBANK NA RCV SOFR PAY AUBR3 07/12/2027 BME12GYT6	BME12EZ45 AQUASURE FINANCE PTY LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/15/2015	07/12/2027	0	24,320,000	SOFR+143BP / (AUDBIDBBSW3M+147BP)	0	0	132,914	3,404,122		3,404,122	(1,169,848)	0	0	0	173,376		0009
Currency Swap With CITIBANK NA RCV 4.57 PAY 3.81 04/05/2041 BME1RDNG6	BME1RD931 GIBRALTAR CAPITAL ASSETS SERIES C	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2016	04/05/2041	0	4,600,000	4.568%[3.813%]	0	0	22,575	715,104		715,104	(208,551)	0	0	0	91,352		0009
Currency Swap With CITIBANK NA RCV 4.31 PAY 3.67 04/05/2036 BME1RDNN1	BME1RD8Y4 GIBRALTAR CAPITAL ASSETS SERIES D	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2016	04/05/2036	0	3,881,250	4.3095%[3.669%]	0	0	16,661	461,153		461,153	(200,052)	0	0	0	63,695		0009
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.69 PAY 2.65 10/13/2026 BME1V4N14	BME1V5HH3 ASSURA FINANCING LTD	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	09/27/2016	10/13/2026	0	2,727,900	3.685%[2.65%]	0	0	12,005	(112,920)		(112,920)	(262,639)	0	0	0	15,478		0009
Currency Swap With BARCLAYS BANK PLC RCV 3.54 PAY 2.62 12/15/2026 BME1VHOG7	BME1VGWS8 FORTH PORTS LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/07/2016	12/15/2026	0	3,729,000	3.535%[2.62%]	0	0	12,075	(325,730)		(325,730)	(371,554)	0	0	0	22,531		0009
Currency Swap With CREDIT AGRICOLE CIB(NEW YORK) RCV 4.00 PAY 1.84 12/07/2027 BME24J923	BME24GQB0 UMICORE SA	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	04/05/2017	12/07/2027	0	2,556,000	4%[1.84%]	0	0	25,426	(229,891)		(229,891)	(307,062)	0	0	0	19,956		0009
Currency Swap With CREDIT AGRICOLE NY RCV 4.39 PAY 3.19 08/16/2027 BME28GW60	BME28EP55 WORKSPACE GROUP PLC	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/13/2017	08/16/2027	0	2,584,400	4.3925%[3.19%]	0	0	13,612	(84,736)		(84,736)	(243,139)	0	0	0	18,854		0009

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Currency Swap With BARCLAYS BANK PLC RCV 3.88 PAY 2.42 11/01/2057 BME2AC814	BME2ABZJ7 CHURCHILL COLLEGE	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/31/2017	11/01/2057	0	14,789,000	3.8825%[2.42%]	0	0	95,222	3,612,016		3,612,016	(509,692)	0	0	0	420,654		0009
Currency Swap With DEUTSCHE BANK AG RCV 5.68 PAY 5.19 07/07/2038 BRSK9SP65	72908LAB1 PLENARY PROPERTIES NDC GP	D 1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2008	07/07/2038	0	11,022,275	5.68%[5.1876%]	0	0	221,687	3,077,473		3,077,473	(3,524,931)	0	0	0	198,916		0009
Currency Swap With CITIBANK NA RCV 5.29 PAY 4.63 11/02/2035 BRSK9TE40	BRS2WTJQ0 WELLS FARGO & COMPANY	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2007	11/02/2035	0	10,075,000	5.291%[4.625%]	0	0	106,776	4,090,543		4,090,543	(327,454)	0	0	0	162,047		0009
Currency Swap With DEUTSCHE BANK AG RCV 6.30 PAY 5.95 04/30/2041 BRSK9TGN6	667869AA9 NORTHWESTCONNECT GROUP	D 1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/14/2008	04/30/2041	0	10,426,207	6.3%[5.95%]	0	0	86,310	2,386,132		2,386,132	(208,979)	0	0	0	207,504		0009
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.15 PAY SONIA 12/19/2036 BRSK9UDG1	BRSK7ZYB0 EVERSHOLT FUNDING PLC	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	0	15,304,500	5.154% / (SONIA+260.7BP)	0	0	(61,960)	1,496,091		1,496,091	(764,871)	0	0	0	259,268		0009
Currency Swap With CITICORP SECURITIES MARKETS RCV 7.01 PAY 6.46 12/05/2033 BRSLHA672	BME0L3SB2 Com - Edwardian Hotel Group Upsize	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/02/2013	12/05/2033	0	28,991,829	7.012%[6.46%]	0	0	522,204	7,072,416		7,072,416	(13,485,367)	0	0	0	421,090		0009
Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBWY2	BME0L3SB2 Com - Edwardian Hotel Group Upsize	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/02/2013	12/05/2033	0	9,663,943	7.012%[6.46%]	0	0	85,507	2,357,472		2,357,472	(579,354)	0	0	0	140,363		0009
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										1,224,000	0	1,564,348	26,070,364	XXX	26,070,364	(25,436,894)	0	0	0	2,434,556	XXX	XXX
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 09/04/2026 BHF29D1V5	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/02/2023	09/04/2026	0	256,820,528	SPTR / (FEDL01+48BP)	0	0	(5,973,654)	7,971,882		7,971,882	16,384,940	0	0	0	1,395,378		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 09/29/2025 BHF2ABJY2	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/29/2020	09/29/2025	0	22,488,843	SPTR / (FEDL01+50.5BP)	0	0	(504,890)	0		0	89,211	0	0	0	56,145		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 06/21/2027 BHF2PTWT3	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/02/2023	06/21/2027	0	46,741,816	Russell 2000 TR / (FEDL01+38BP)	0	0	(1,106,360)	957,178		957,178	1,084,109	0	0	0	328,471		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 06/21/2027 BHF2PTXM7	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/02/2023	06/21/2027	0	152,311,207	SPTR / (FEDL01+62BP)	0	0	(3,676,119)	4,575,897		4,575,897	6,858,113	0	0	0	1,070,343		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 07/21/2027 BHF2SK9S7	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/02/2023	07/21/2027	0	9,525,500	MSCI Daily TR Gross EAFE USD / (FEDL01+71BP)	0	0	(226,937)	523,209		523,209	802,109	0	0	0	68,317		0001

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Total Return Swap With CITNA_CSA R Tot Ret PAY FEDL 07/08/2025 BHF2T7K29	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/18/2021	07/08/2025	0	77,335,251	Russell 2000 TR / (1D USOIS + 28BP)	0	0	(2,054,203)	18,524,683		18,524,683	16,687,216	0	0	0	57,246		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 08/05/2025 BHF2T8R12	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2021	08/05/2025	0	240,903,623	Russell 2000 TR / (FEDL01+30BP)	0	0	6,167,192	(21,269,092)		(21,269,092)	(24,237,593)	0	0	0	378,284		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 08/15/2025 BHF2TNL56	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/26/2021	08/15/2025	0	110,483,037	MSCI Daily TR Gross EAFE USD / (FEDL01+51BP)	0	0	2,529,595	(5,164,089)		(5,164,089)	(5,591,140)	0	0	0	196,109		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 08/05/2025 BHF2VD6L7	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/30/2021	08/05/2025	0	24,009,822	Russell 2000 TR / (FEDL01+27BP)	0	0	(610,675)	2,119,798		2,119,798	2,415,656	0	0	0	37,702		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 08/15/2025 BHF2VD6T0	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/30/2021	08/15/2025	0	20,606,115	MSCI Daily TR Gross EAFE USD / (FEDL01+55BP)	0	0	(475,752)	963,151		963,151	1,042,800	0	0	0	36,576		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 08/05/2025 BHF2X03P7	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/25/2021	08/05/2025	0	21,430,344	Russell 2000 TR / (FEDL01+24BP)	0	0	(541,512)	1,892,059		1,892,059	2,156,131	0	0	0	33,651		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 05/11/2026 BHF2X07Y4	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/02/2023	05/11/2026	0	9,239,165	Russell 2000 TR / (FEDL01+26BP)	0	0	(229,102)	390,655		390,655	1,076,552	0	0	0	42,915		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 08/08/2025 BHF2X2YB0	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/02/2023	08/08/2025	0	64,907,416	SPTR / (FEDL01+54BP)	0	0	(1,661,715)	6,371,246		6,371,246	7,523,378	0	0	0	106,084		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 07/03/2025 BHF2X5HS5	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2023	07/03/2025	0	7,848,810	MSCI Daily TR Gross EAFE USD / (1D USOIS + 58BP)	0	0	(190,939)	906,279		906,279	1,390,832	0	0	0	3,558		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 08/05/2025 BHF2ZFSQ3	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/10/2021	08/05/2025	0	33,663,810	Russell 2000 TR / (FEDL01+31BP)	0	0	(863,663)	2,972,156		2,972,156	3,386,958	0	0	0	52,861		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 12/15/2027 BHF2ZQ1X3	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/02/2023	12/15/2027	0	369,690,635	SPTR / (FEDL01+59BP)	0	0	(8,857,457)	10,658,774		10,658,774	22,223,827	0	0	0	2,899,347		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 09/29/2025 BHF30AMF0	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/03/2022	09/29/2025	0	592,608,432	SPTR / (FEDL01+52BP)	0	0	13,183,796	0		0	(9,353,164)	0	0	0	1,479,490		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/10/2025 BHF35ME68	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/21/2022	10/10/2025	0	292,062,689	SPTR / (FEDL01+50BP)	0	0	(7,503,147)	52,949,069		52,949,069	46,433,006	0	0	0	771,969		0001

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Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/10/2025 BHF36TLL1	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/17/2022	10/10/2025	0	327,049,849	SPTR / (FEDL01+50BP)	0	0	(8,401,974)	59,292,014		59,292,014	51,995,371	0	0	0	864,445		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 08/10/2025 BHF36TMS5	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/17/2022	08/10/2025	0	26,107,322	Russell 2000 TR / (FEDL01+20BP)	0	0	(657,247)	2,035,923		2,035,923	4,138,707	0	0	0	43,750		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 10/10/2025 BHF38RYQ8	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/28/2022	10/10/2025	0	221,925,294	NASDAQ 100 Total Return / (FEDL01+47.5BP)	0	0	5,760,656	(52,905,229)		(52,905,229)	(43,217,134)	0	0	0	586,584		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 10/10/2025 BHF3BND52	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2022	10/10/2025	0	221,925,294	NASDAQ 100 Total Return / (FEDL01+48BP)	0	0	(5,766,651)	52,905,229		52,905,229	43,217,106	0	0	0	586,584		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 11/10/2026 BHF3D92R5	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/02/2023	11/10/2026	0	214,112,250	SPTR / (FEDL01+50BP)	0	0	(5,440,650)	21,142,986		21,142,986	24,945,596	0	0	0	1,250,489		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 01/10/2027 BHF3D9402	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/02/2023	01/10/2027	0	94,988,413	MSCI Daily TR Gross EAFE USD / (FEDL01+68.5BP)	0	0	(2,366,470)	16,323,450		16,323,450	22,071,247	0	0	0	587,760		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/10/2026 BHF3DB027	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/02/2023	10/10/2026	0	324,124,579	SPTR / (FEDL01+51BP)	0	0	(8,344,063)	58,761,681		58,761,681	51,530,302	0	0	0	1,833,133		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 10/09/2026 BHF3DSWX7	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/02/2023	10/09/2026	0	35,249,987	MSCI Daily TR Gross EAFE USD / (FEDL01+65BP)	0	0	(871,028)	5,961,762		5,961,762	8,231,208	0	0	0	199,148		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/09/2026 BHF3DSX08	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/02/2023	10/09/2026	0	50,584,818	Russell 2000 TR / (FEDL01+34BP)	0	0	(1,308,586)	8,757,630		8,757,630	8,691,598	0	0	0	285,783		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 10/09/2026 BHF3DY8J2	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/02/2023	10/09/2026	0	334,914,838	SPTR / (FEDL01+49BP)	0	0	(8,402,034)	47,093,810		47,093,810	40,556,540	0	0	0	1,892,130		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 11/10/2026 BHF3EZ643	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/02/2023	11/10/2026	0	18,084,547	MSCI Daily TR Gross EAFE USD / (FEDL01+63BP)	0	0	424,979	(1,103,001)		(1,103,001)	(1,293,871)	0	0	0	105,620		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 11/10/2026 BHF3F13V0	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	11/10/2026	0	177,856,180	SPTR / (FEDL01+49BP)	0	0	(4,405,307)	11,379,204		11,379,204	14,614,839	0	0	0	1,038,741		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 11/10/2026 BHF3F13Y4	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	11/10/2026	0	28,990,304	Russell 2000 TR / (FEDL01+40BP)	0	0	(745,954)	1,225,781		1,225,781	3,970,022	0	0	0	169,313		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 11/10/2026 BHF3GLJ14	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/02/2023	11/10/2026	0	12,560,815	MSCI Daily TR Gross EAFE USD / (FEDL01+63BP)	0	0	295,174	(766,101)		(766,101)	(898,672)	0	0	0	73,359		0001

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Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 01/08/2027 BHF3HBVC7	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/02/2023	01/08/2027	0	56,726,667	Russell 2000 TR / (FEDL01+30BP)	0	0	(1,465,166)	10,871,607		10,871,607	9,376,772	0	0	0	350,379		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 01/08/2027 BHF3HBVG8	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/02/2023	01/08/2027	0	161,423,838	SPTR / (FEDL01+45BP)	0	0	(4,104,080)	29,265,094		29,265,094	25,663,649	0	0	0	997,054		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 02/10/2027 BHF3KHTT6	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/02/2023	02/10/2027	0	14,881,287	MSCI Daily TR Gross EAFE USD / (FEDL01+57BP)	0	0	(345,473)	907,630		907,630	1,064,692	0	0	0	94,600		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 03/10/2027 BHF3LDAK3	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	03/10/2027	0	195,711,212	Russell 2000 TR / (FEDL01+30BP)	0	0	(4,573,900)	1,919,276		1,919,276	15,442,969	0	0	0	1,273,308		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 03/10/2027 BHF3LDAQ0	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	03/10/2027	0	384,831,955	SPTR / (FEDL01+45BP)	0	0	(8,876,869)	10,861,976		10,861,976	20,308,940	0	0	0	2,503,738		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 07/10/2025 BHF3NT3S7	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/27/2023	07/10/2025	0	30,972,541	Russell 2000 TR / (1D USOIS + 16BP)	0	0	(775,786)	5,935,855		5,935,855	5,119,681	0	0	0	25,633		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 07/10/2025 BHF3NT415	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/27/2023	07/10/2025	0	123,453,367	SPTR / (1D USOIS + 34BP)	0	0	(3,066,479)	22,381,294		22,381,294	19,626,988	0	0	0	102,171		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 07/10/2025 BHF3NTBP4	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2023	07/10/2025	0	15,551,655	MSCI Daily TR Gross EAFE USD / (1D USOIS + 55BP)	0	0	(377,013)	2,672,501		2,672,501	3,613,539	0	0	0	12,871		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 07/10/2025 BHF3PACG2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/09/2023	07/10/2025	0	699,859,282	SPTR / (1D USOIS + 35BP)	0	0	(17,421,150)	126,879,943		126,879,943	111,265,737	0	0	0	579,208		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 07/10/2025 BHF3PACK3	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/09/2023	07/10/2025	0	24,816,862	MSCI Daily TR Gross EM / (1D USOIS + 49BP)	0	0	613,002	(4,953,916)		(4,953,916)	(6,819,056)	0	0	0	20,539		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 07/10/2025 BHF3PF4E5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/10/2023	07/10/2025	0	142,244,434	NASDAQ 100 Total Return / (1D USOIS + 32BP)	0	0	3,573,222	(33,909,945)		(33,909,945)	(27,700,281)	0	0	0	117,722		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 07/10/2025 BHF3PF5E4	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/10/2023	07/10/2025	0	75,483,145	Russell 2000 TR / (1D USOIS + 10BP)	0	0	(1,865,402)	14,466,236		14,466,236	12,477,155	0	0	0	62,470		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 08/05/2025 BHF3PLUN3	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2023	08/05/2025	0	32,673,378	Russell 2000 TR / (FEDL01+10BP)	0	0	(800,315)	2,884,712		2,884,712	3,287,310	0	0	0	51,306		0001

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Total Return Swap With UBS AG R Tot Ret PAY FEDL 09/29/2025 BHF3PLUV5	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2023	09/29/2025	0	428,110,775	SPTR / (FEDL01+38.5BP)	0	0	(13,969,271)	0		0	1,698,274	0	0	0	1,068,810		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 05/10/2027 BHF3Q6CN5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	05/10/2027	0	268,962,364	SPTR / (FEDL01+48.5BP)	0	0	6,650,529	(17,208,160)		(17,208,160)	(21,322,066)	0	0	0	1,834,214		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/08/2027 BHF3Q6CT2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	01/08/2027	0	54,535,065	Russell 2000 TR / (FEDL01+32BP)	0	0	1,461,146	(13,063,209)		(13,063,209)	(11,767,492)	0	0	0	336,843		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 09/10/2025 BHF3QYQA5	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/08/2023	09/10/2025	0	77,077,166	MSCI Daily TR Gross EM / (FEDL01+40.5BP)	0	0	1,695,332	(1,669,642)		(1,669,642)	(3,843,653)	0	0	0	171,165		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 09/29/2025 BHF3R0J91	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/09/2023	09/29/2025	0	142,008,814	SPTR / (FEDL01+49BP)	0	0	(4,737,871)	0		0	563,335	0	0	0	354,535		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 09/10/2025 BHF3R1602	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/12/2023	09/10/2025	0	454,900,818	SPTR / (FEDL01+49.5BP)	0	0	(10,591,924)	12,839,686		12,839,686	24,006,720	0	0	0	1,010,198		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 09/10/2025 BHF3R1669	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/12/2023	09/10/2025	0	222,699,123	NASDAQ 100 Total Return / (FEDL01+45BP)	0	0	4,973,401	(7,563,546)		(7,563,546)	(11,095,116)	0	0	0	494,548		0001
Total Return Swap With TORONTO-DOMINIONBANK(NEWYOR R Tot Ret PAY FEDL 09/10/2025 BHF3RKZG3	Variable Annuities	Exh 5	Equity/Index	TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	06/20/2023	09/10/2025	0	182,627,142	SPTR / (FEDL01+46BP)	0	0	(4,221,450)	5,154,696		5,154,696	9,637,879	0	0	0	405,560		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 09/10/2025 BHF3RL5L3	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/21/2023	09/10/2025	0	6,310,616	Russell 2000 TR / (FEDL01+20BP)	0	0	(144,298)	61,886		61,886	497,951	0	0	0	14,014		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 11/10/2025 BHF3SC755	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/06/2023	11/10/2025	0	33,715,345	SPTR / (FEDL01+50BP)	0	0	(836,263)	2,157,101		2,157,101	2,672,793	0	0	0	101,760		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 11/10/2025 BHF3SC7N6	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/06/2023	11/10/2025	0	37,478,163	Russell 2000 Value Index / (FEDL01+21BP)	0	0	(942,038)	2,301,036		2,301,036	5,444,711	0	0	0	113,117		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 10/10/2025 BHF3T7NL2	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/21/2023	10/10/2025	0	117,788,558	SPTR / (FEDL01+51BP)	0	0	3,032,276	(21,354,301)		(21,354,301)	(18,726,380)	0	0	0	311,334		0001
Total Return Swap With TRSWAP:RU20INTRINDEX R Tot Ret PAY FEDL 08/05/2025 BHF3T7NP3	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/21/2023	08/05/2025	0	58,653,175	Russell 2000 TR / (FEDL01+23BP)	0	0	(1,478,834)	5,178,452		5,178,452	5,901,171	0	0	0	92,101		0001

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Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/10/2025 BHF3TGJJ2	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/27/2023	10/10/2025	0	59,808,017	Russell 2000 TR / (FEDL01+31BP)	0	0	(1,548,089)	11,462,144		11,462,144	9,886,111	0	0	0	158,082		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 11/10/2025 BHF3TPEK4	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/04/2023	11/10/2025	0	141,740,230	MSCI Daily TR Gross EAFE USD / (FEDL01+56BP)	0	0	3,297,090	(7,946,730)		(7,946,730)	(12,758,337)	0	0	0	427,802		0001
Total Return Swap With TRSWAP:GDDUEAFEINDEX RCV FEDL P Tot Ret 07/10/2025 BHF3TPEX6	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/04/2023	07/10/2025	0	7,031,897	MSCI Daily TR Gross EAFE USD / (1D USOIS + 57BP)	0	0	163,907	(394,246)		(394,246)	(632,955)	0	0	0	5,820		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY SOFR 08/08/2025 BHF3U3WD7	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/10/2023	08/08/2025	0	143,472,276	NO INDEX / (SOFR+21.5BP)	0	0	(1,304,458)	(4,411,768)		(4,411,768)	2,862,383	0	0	0	234,490		0002
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 08/10/2033 BHF3V1B68	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	08/10/2033	0	130,621,187	SPTR / (FEDL01+73BP)	0	0	(3,394,162)	8,357,118		8,357,118	10,355,031	0	0	0	1,860,814		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/09/2026 BHF3V1C75	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	10/09/2026	0	121,845,139	SPTR / (FEDL01+55BP)	0	0	3,094,789	(17,133,167)		(17,133,167)	(14,754,847)	0	0	0	688,374		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 08/10/2033 BHF3V1LM2	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/02/2023	08/10/2033	0	87,188,193	SPTR / (FEDL01+73.8BP)	0	0	(2,268,923)	5,578,284		5,578,284	6,911,868	0	0	0	1,242,073		0001
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 08/10/2033 BHF3V1TL6	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/02/2023	08/10/2033	0	47,598,482	SPTR / (FEDL01+66BP)	0	0	(1,199,970)	2,343,205		2,343,205	3,121,289	0	0	0	678,082		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 11/10/2025 BHF3VB0M3	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/31/2023	11/10/2025	0	21,012,572	Russell 2000 TR / (FEDL01+28BP)	0	0	(524,599)	888,463		888,463	2,448,390	0	0	0	63,420		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 11/10/2025 BHF3VB0T8	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/31/2023	11/10/2025	0	245,003,332	SPTR / (FEDL01+53BP)	0	0	(6,114,682)	15,675,266		15,675,266	19,422,707	0	0	0	739,471		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 12/10/2025 BHF3VMQV1	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2023	12/10/2025	0	78,986,068	MSCI Daily TR Gross EAFE USD / (FEDL01+57BP)	0	0	1,778,629	(924,761)		(924,761)	(3,841,871)	0	0	0	263,917		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 12/10/2025 BHF3VMT89	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	12/10/2025	0	54,141,704	MSCI Daily TR Gross EM / (FEDL01+43BP)	0	0	1,185,376	(776,609)		(776,609)	(2,149,731)	0	0	0	180,904		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2025 BHF3VMTB2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/08/2023	12/10/2025	0	191,054,283	MSCI Daily TR Gross EAFE USD / (FEDL01+57BP)	0	0	4,279,799	(2,065,579)		(2,065,579)	(7,179,725)	0	0	0	638,372		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2025 BHF3VMTL0	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/08/2023	12/10/2025	0	197,012,274	NASDAQ 100 Total Return / (FEDL01+51BP)	0	0	4,454,979	(6,691,142)		(6,691,142)	(9,815,369)	0	0	0	658,280		0001

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Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 12/10/2025 BHF3VMTT3	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/08/2023	12/10/2025	0	61,466,956	SPTR / (FEDL01+55BP)	0	0	(1,447,513)	1,734,920		1,734,920	3,243,828	0	0	0	205,380		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 12/10/2025 BHF3VMTW6	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/08/2023	12/10/2025	0	478,892,802	SPTR / (FEDL01+55BP)	0	0	(11,277,658)	13,516,866		13,516,866	25,272,862	0	0	0	1,600,132		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 07/10/2025 BHF3VMU20	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/08/2023	07/10/2025	0	15,551,655	MSCI Daily TR Gross EAFE USD / (1D USOIS + 59BP)	0	0	380,103	(2,672,501)		(2,672,501)	(3,613,539)	0	0	0	12,871		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2025 BHF3VMU53	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/08/2023	12/10/2025	0	10,553,831	Russell 2000 Value Index / (FEDL01+30BP)	0	0	251,423	(80,044)		(80,044)	(844,457)	0	0	0	35,264		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 11/10/2025 BHF3VMU87	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/08/2023	11/10/2025	0	37,478,163	Russell 2000 Value Index / (FEDL01+30BP)	0	0	960,712	(2,301,036)		(2,301,036)	(5,444,711)	0	0	0	113,117		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 07/08/2025 BHF3VN8S6	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/13/2023	07/08/2025	0	75,691,650	Russell 2000 TR / (1D USOIS + 31BP)	0	0	2,021,304	(18,131,011)		(18,131,011)	(16,332,627)	0	0	0	56,029		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 12/10/2025 BHF3VNCM4	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2023	12/10/2025	0	54,828,992	MSCI Daily TR Gross EAFE USD / (FEDL01+59BP)	0	0	1,233,235	(592,782)		(592,782)	(2,060,446)	0	0	0	183,201		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 12/10/2025 BHF3VNCQ5	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2023	12/10/2025	0	32,041,249	MSCI Daily TR Gross EM / (FEDL01+36BP)	0	0	698,058	(694,076)		(694,076)	(1,597,820)	0	0	0	107,060		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY SOFR 07/10/2027 BHF3VPZG7	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/02/2023	07/10/2027	0	39,632,742	MSCI Daily TR Gross EAFE USD / (FEDL01+76.5BP)	0	0	(1,003,131)	6,810,758		6,810,758	9,208,955	0	0	0	282,159		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 07/10/2027 BHF3VPZN2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	07/10/2027	0	99,398,400	Russell 2000 TR / (FEDL01+39BP)	0	0	2,617,219	(19,049,600)		(19,049,600)	(16,430,300)	0	0	0	707,651		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 07/10/2027 BHF3VPZR3	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2023	07/10/2027	0	141,388,059	SPTR / (FEDL01+61.5BP)	0	0	(3,718,770)	25,632,737		25,632,737	22,478,300	0	0	0	1,006,589		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 07/10/2027 BHF3VPZU6	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/02/2023	07/10/2027	0	99,398,400	Russell 2000 TR / (FEDL01+33BP)	0	0	(2,583,949)	19,049,600		19,049,600	16,430,300	0	0	0	707,651		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 07/10/2027 BHF3VPZX0	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/02/2023	07/10/2027	0	10,953,704	Russell 2000 TR / (FEDL01+33BP)	0	0	(284,751)	2,099,266		2,099,266	1,810,619	0	0	0	77,983		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/09/2026 BHF3WR7R9	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	10/09/2026	0	247,633,564	SPTR / (FEDL01+55BP)	0	0	6,289,735	(34,820,816)		(34,820,816)	(29,987,207)	0	0	0	1,399,027		0001

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Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 09/10/2027 BHF3WR7U2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	09/10/2027	0	87,070,083	Russell 2000 TR / (FEDL01+40BP)	0	0	2,078,790	(853,868)		(853,868)	(6,870,432)	0	0	0	645,327		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 09/10/2033 BHF3WR815	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/02/2023	09/10/2033	0	274,700,881	SPTR / (FEDL01+78BP)	0	0	(6,774,230)	7,753,499		7,753,499	14,496,934	0	0	0	3,933,775		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 09/10/2027 BHF3WR880	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/02/2023	09/10/2027	0	87,070,083	Russell 2000 TR / (FEDL01+34BP)	0	0	(2,052,465)	853,868		853,868	6,870,432	0	0	0	645,327		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 09/10/2033 BHF3WR9V8	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/02/2023	09/10/2033	0	78,284,016	SPTR / (FEDL01+78BP)	0	0	(1,930,514)	2,209,585		2,209,585	4,131,323	0	0	0	1,121,044		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 12/10/2025 BHF3WRCQ5	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/26/2023	12/10/2025	0	15,620,041	MSCI Daily TR Gross EAFE USD / (FEDL01+64BP)	0	0	(354,903)	168,876		168,876	586,994	0	0	0	52,191		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 09/10/2033 BHF3WRCT9	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/26/2023	09/10/2033	0	28,232,924	SPTR / (FEDL01+72BP)	0	0	(688,031)	796,881		796,881	1,489,951	0	0	0	404,301		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 09/10/2033 BHF3WRHY3	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	09/10/2033	0	78,284,016	SPTR / (FEDL01+74BP)	0	0	(1,915,322)	2,209,585		2,209,585	4,131,323	0	0	0	1,121,044		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 07/10/2025 BHF3XFFF1	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/09/2023	07/10/2025	0	158,039,984	MSCI Daily TR Gross EAFE USD / (1D USOIS + 62BP)	0	0	3,886,257	(27,158,658)		(27,158,658)	(36,721,737)	0	0	0	130,795		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 01/10/2026 BHF3XGAC1	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	01/10/2026	0	217,410,259	SPTR / (FEDL01+56BP)	0	0	(5,654,694)	39,415,068		39,415,068	34,564,538	0	0	0	792,509		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 07/10/2025 BHF3XGAF4	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/10/2023	07/10/2025	0	256,007,574	SPTR / (1D USOIS + 52BP)	0	0	(6,604,118)	46,412,511		46,412,511	40,700,856	0	0	0	211,873		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 07/10/2025 BHF3XGAR8	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/10/2023	07/10/2025	0	372,866,877	Russell 1000 VALUE INDEX TR / (1D USOIS + 47.5BP)	0	0	9,301,252	(46,622,616)		(46,622,616)	(53,281,789)	0	0	0	308,587		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 07/10/2025 BHF3XGAX5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/10/2023	07/10/2025	0	90,403,236	Russell 2000 Growth Index/ (1D USOIS + 24BP)	0	0	2,321,878	(19,414,289)		(19,414,289)	(16,036,057)	0	0	0	74,818		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 01/10/2026 BHF3XGB97	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	01/10/2026	0	3,410,073	Russell 2000 Value Index / (FEDL01+30BP)	0	0	87,391	(571,250)		(571,250)	(520,299)	0	0	0	12,430		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 07/10/2025 BHF3XGBG1	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	07/10/2025	0	63,406,949	Russell 2000 Value Index/ (1D USOIS + 31BP)	0	0	1,628,466	(10,621,835)		(10,621,835)	(9,674,448)	0	0	0	52,476		0001

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Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 07/10/2025 BHF3XZZ99	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2023	07/10/2025	0	256,913,014	SPTR / (1D USOIS + 46.5BP)	0	0	(6,552,318)	46,576,661		46,576,661	40,844,805	0	0	0	212,623		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 01/10/2026 BHF3YOCW9	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2023	01/10/2026	0	139,693,259	SPTR / (FEDL01+52BP)	0	0	(3,603,607)	25,325,481		25,325,481	22,208,855	0	0	0	509,213		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 01/10/2026 BHF3Y12N8	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2023	01/10/2026	0	24,561,345	Russell 2000 TR / (FEDL01+29BP)	0	0	(633,013)	4,707,156		4,707,156	4,059,927	0	0	0	89,532		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 08/10/2025 BHF3Z1876	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/09/2023	08/10/2025	0	169,091,871	Russell 1000 VALUE INDEX TR / (FEDL01+47BP)	0	0	4,149,427	(5,539,348)		(5,539,348)	(14,677,564)	0	0	0	283,360		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 02/10/2026 BHF3Z1ER5	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/09/2023	02/10/2026	0	608,268,136	SPTR / (FEDL01+54BP)	0	0	(15,212,213)	38,916,878		38,916,878	48,220,625	0	0	0	2,387,866		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 08/10/2025 BHF3Z67C5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/13/2023	08/10/2025	0	85,417,973	Russell 2000 Growth Index / (FEDL01+25BP)	0	0	2,120,448	(4,625,957)		(4,625,957)	(10,562,136)	0	0	0	143,141		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 08/10/2025 BHF3Z67J0	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/13/2023	08/10/2025	0	19,630,001	Russell 2000 Value Index / (FEDL01+25BP)	0	0	486,451	(582,868)		(582,868)	(2,137,960)	0	0	0	32,895		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 02/10/2026 BHF3Z67P6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/13/2023	02/10/2026	0	13,400,615	Russell 2000 Value Index / (FEDL01+31BP)	0	0	336,431	(397,901)		(397,901)	(1,459,500)	0	0	0	52,607		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 08/08/2025 BHF3Z67Y7	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/13/2023	08/08/2025	0	40,370,465	SPTR / (FEDL01+48BP)	0	0	(1,020,803)	3,962,724		3,962,724	4,679,315	0	0	0	65,981		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 02/10/2026 BHF3ZA553	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2023	02/10/2026	0	54,220,667	MSCI Daily TR Gross EM / (FEDL01+30BP)	0	0	1,209,679	(3,226,909)		(3,226,909)	(4,386,259)	0	0	0	212,853		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 08/10/2025 BHF3ZAD96	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2023	08/10/2025	0	320,656,650	SPTR / (FEDL01+50BP)	0	0	(7,953,453)	20,515,550		20,515,550	25,420,144	0	0	0	537,348		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 08/11/2025 BHF3ZADC9	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/14/2023	08/11/2025	0	47,401,456	MSCI Daily TR Gross EM / (FEDL01+34BP)	0	0	1,064,817	(2,821,068)		(2,821,068)	(3,834,609)	0	0	0	80,397		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 08/11/2025 BHF3ZADG0	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/14/2023	08/11/2025	0	170,264,621	MSCI Daily TR Gross EAFE USD / (FEDL01+61BP)	0	0	3,986,991	(10,384,672)		(10,384,672)	(12,181,696)	0	0	0	288,784		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 02/10/2026 BHF3ZADM7	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/14/2023	02/10/2026	0	181,476,031	MSCI Daily TR Gross EAFE USD / (FEDL01+56BP)	0	0	4,204,422	(11,068,471)		(11,068,471)	(12,983,823)	0	0	0	712,417		0001

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Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 08/10/2025 BHF3ZJP78	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/17/2023	08/10/2025	0	207,666,423	SPTR / (FEDL01+50BP)	0	0	(5,150,884)	13,286,458		13,286,458	16,462,814	0	0	0	348,002		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 02/10/2026 BHF3ZJPG8	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/17/2023	02/10/2026	0	244,487,807	SPTR / (FEDL01+53BP)	0	0	(6,101,854)	15,642,283		15,642,283	19,381,839	0	0	0	959,781		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 02/10/2026 BHF3ZJPN3	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/17/2023	02/10/2026	0	29,183,497	Russell 2000 TR / (FEDL01+33BP)	0	0	(736,496)	1,233,950		1,233,950	3,400,469	0	0	0	114,565		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 03/10/2026 BHF40LFU9	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/07/2023	03/10/2026	0	178,280,266	MSCI Daily TR Gross EAFE USD / (FEDL01+57BP)	0	0	3,993,649	(1,927,473)		(1,927,473)	(6,699,684)	0	0	0	742,142		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 09/10/2025 BHF40LFX3	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/07/2023	09/10/2025	0	173,775,440	MSCI Daily TR Gross EM / (FEDL01+36.5BP)	0	0	3,789,945	(3,764,315)		(3,764,315)	(8,665,764)	0	0	0	385,903		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 03/10/2026 BHF40NW28	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/07/2023	03/10/2026	0	19,638,569	Russell 2000 Value Index / (FEDL01+25BP)	0	0	462,795	(148,945)		(148,945)	(1,571,364)	0	0	0	81,751		0001
Total Return Swap With TORONTO-DOMINIONBANK(NEWYOR R Tot Ret PAY FEDL 03/10/2026 BHF40R1L1	Variable Annuities	Exh 5	Equity/Index	TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5I0RN31MEN24	12/11/2023	03/10/2026	0	57,439,397	SPTR / (FEDL01+55BP)	0	0	(1,352,666)	1,621,241		1,621,241	3,031,280	0	0	0	239,108		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 09/10/2025 BHF40R1P2	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2023	09/10/2025	0	1,183,395	Russell 1000 GROWTH / (FEDL01+50BP)	0	0	26,979	(41,884)		(41,884)	(61,822)	0	0	0	2,628		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 09/10/2025 BHF40R1U1	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2023	09/10/2025	0	59,776,900	Russell 2000 Value Index / (FEDL01+29BP)	0	0	1,420,982	(453,368)		(453,368)	(4,783,000)	0	0	0	132,747		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 09/10/2025 BHF40R1X5	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/11/2023	09/10/2025	0	4,540,599	Russell 2000 Growth Index / (FEDL01+22BP)	0	0	102,419	(53,917)		(53,917)	(353,523)	0	0	0	10,083		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 03/10/2026 BHF40R214	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/11/2023	03/10/2026	0	88,817,818	Russell 2000 TR / (FEDL01+25BP)	0	0	2,053,269	(871,007)		(871,007)	(7,008,340)	0	0	0	369,729		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 03/10/2026 BHF40VFE3	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2023	03/10/2026	0	16,083,564	MSCI Daily TR Gross EM / (FEDL01+41BP)	0	0	354,136	(348,401)		(348,401)	(802,048)	0	0	0	66,952		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 03/10/2026 BHF410A21	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/14/2023	03/10/2026	0	158,258,057	Russell 2000 TR / (FEDL01+34BP)	0	0	(3,730,549)	1,551,985		1,551,985	12,487,656	0	0	0	658,794		0001

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Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 03/10/2026 BHF412S51	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/18/2023	03/10/2026	0	66,988,716	Russell 2000 TR / (FEDL01+36BP)	0	0	(1,585,859)	656,936		656,936	5,285,873	0	0	0	278,860		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 04/10/2026 BHF424DM5	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/09/2024	04/10/2026	0	551,390,213	SPTR / (FEDL01+52.5BP)	0	0	14,238,641	(99,963,465)		(99,963,465)	(87,661,677)	0	0	0	2,431,878		0001
Total Return Swap With WELLS FARGO BANK NA RCV FEDL P Tot Ret 04/10/2026 BHF427U23	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/10/2024	04/10/2026	0	194,781,105	Russell 2000 TR / (FEDL01+23BP)	0	0	4,954,798	(37,329,596)		(37,329,596)	(32,196,816)	0	0	0	859,072		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 04/10/2026 BHF427UG2	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/10/2024	04/10/2026	0	37,540,967	SPTR / (FEDL01+52BP)	0	0	966,937	(6,805,934)		(6,805,934)	(5,968,377)	0	0	0	165,572		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 07/10/2025 BHF427V30	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/10/2024	07/10/2025	0	6,280,946	Russell 2000 Value Index/ (1D USOIS + 29BP)	0	0	(160,617)	1,052,174		1,052,174	958,328	0	0	0	5,198		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 04/10/2026 BHF42B324	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2024	04/10/2026	0	165,701,629	MSCI Daily TR Gross EAFE USD / (FEDL01+56BP)	0	0	4,025,226	(28,475,287)		(28,475,287)	(38,501,976)	0	0	0	730,818		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 04/10/2026 BHF43GG55	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/05/2024	04/10/2026	0	23,888,717	NASDAQ 100 Total Return / (FEDL01+54.5BP)	0	0	(627,938)	5,694,881		5,694,881	4,652,022	0	0	0	105,360		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 04/10/2026 BHF43SGE6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/05/2024	04/10/2026	0	20,495,950	Russell 2000 TR / (FEDL01+36BP)	0	0	(536,240)	3,928,028		3,928,028	3,387,928	0	0	0	90,396		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 05/10/2026 BHF443BE5	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2024	05/10/2026	0	200,466,076	Russell 2000 TR / (FEDL01+25BP)	0	0	5,025,731	(8,476,196)		(8,476,196)	(27,450,838)	0	0	0	929,671		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 05/10/2026 BHF443BH8	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2024	05/10/2026	0	10,608,132	Russell 2000 Value Index / (FEDL01+35BP)	0	0	271,537	(314,984)		(314,984)	(1,373,815)	0	0	0	49,196		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 11/10/2025 BHF443BM7	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/09/2024	11/10/2025	0	149,222,616	Russell 1000 VALUE INDEX TR / (FEDL01+46BP)	0	0	3,647,759	(4,888,444)		(4,888,444)	(11,823,167)	0	0	0	450,385		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 04/10/2026 BHF4468M4	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/12/2024	04/10/2026	0	146,565,323	SPTR / (FEDL01+54BP)	0	0	(3,796,474)	26,571,341		26,571,341	23,301,396	0	0	0	646,419		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 11/10/2025 BHF446BZ1	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/12/2024	11/10/2025	0	80,017,295	NASDAQ 100 Total Return / (FEDL01+49.5BP)	0	0	1,995,528	(7,056,361)		(7,056,361)	(7,315,833)	0	0	0	241,509		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 05/10/2026 BHF446C31	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2024	05/10/2026	0	179,034,593	NASDAQ 100 Total Return / (FEDL01+50BP)	0	0	4,442,297	(15,788,246)		(15,788,246)	(16,062,899)	0	0	0	830,281		0001

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Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 05/10/2026 BHF449U35	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2024	05/10/2026	0	160,780,954	MSCI Daily TR Gross EAFE USD / (FEDL01+60BP)	0	0	3,755,430	(9,806,250)		(9,806,250)	(11,503,180)	0	0	0	745,629		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 04/10/2026 BHF449VD2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/14/2024	04/10/2026	0	196,260,091	SPTR / (FEDL01+54BP)	0	0	(5,083,715)	35,580,680		35,580,680	31,202,021	0	0	0	865,595		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 05/10/2026 BHF44TF20	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/22/2024	05/10/2026	0	24,228,666	Russell 2000 TR / (FEDL01+36BP)	0	0	(622,002)	1,024,447		1,024,447	3,317,754	0	0	0	112,362		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 03/10/2026 BHF45J1M2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/05/2024	03/10/2026	0	1,654,993,456	SPTR / (FEDL01+58BP)	0	0	(39,213,768)	46,712,593		46,712,593	87,339,841	0	0	0	6,889,380		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 04/10/2026 BHF45WBC4	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/11/2024	04/10/2026	0	121,022,913	S&P 500 / (FEDL01+-76BP)	0	0	(2,303,202)	21,523,404		21,523,404	19,189,807	0	0	0	533,765		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 06/10/2026 BHF45WBF7	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/11/2024	06/10/2026	0	372,956,906	S&P 500 / (FEDL01+-76BP)	0	0	(6,453,523)	10,260,806		10,260,806	19,727,379	0	0	0	1,812,975		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 04/10/2026 BHF45ZA87	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/12/2024	04/10/2026	0	121,022,913	S&P 500 / (FEDL01+-73BP)	0	0	(2,322,557)	21,523,404		21,523,404	19,189,807	0	0	0	533,765		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2025 BHF45ZAH7	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/12/2024	12/10/2025	0	125,428,741	Russell 2000 Growth Index / (FEDL01+29BP)	0	0	2,872,723	(1,489,402)		(1,489,402)	(9,765,679)	0	0	0	419,097		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 12/10/2025 BHF460Y53	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/13/2024	12/10/2025	0	91,006,596	MSCI Daily TR Gross EAFE USD / (FEDL01+64.5BP)	0	0	2,069,839	(983,916)		(983,916)	(3,419,983)	0	0	0	304,082		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/10/2026 BHF460Y87	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/13/2024	06/10/2026	0	190,233,569	MSCI Daily TR Gross EAFE USD / (FEDL01+69BP)	0	0	4,365,776	(2,056,706)		(2,056,706)	(7,148,883)	0	0	0	924,741		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 08/11/2025 BHF460YH7	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2024	08/11/2025	0	8,446,983	MSCI Daily TR Gross EM / (FEDL01+75BP)	0	0	(206,410)	502,717		502,717	683,331	0	0	0	14,327		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 09/10/2025 BHF460YP9	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2024	09/10/2025	0	86,237,341	MSCI Daily TR Gross EM / (FEDL01+74BP)	0	0	(2,031,011)	1,868,069		1,868,069	4,300,449	0	0	0	191,507		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 06/10/2026 BHF4611D0	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2024	06/10/2026	0	9,501,114	Russell 2000 TR / (FEDL01+42BP)	0	0	(227,802)	93,174		93,174	749,703	0	0	0	46,186		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 04/10/2026 BHF47CRB1	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/10/2026	0	29,875,465	Russell 2000 / (FEDL01+-84BP)	0	0	(583,060)	5,605,962		5,605,962	4,925,057	0	0	0	131,764		0001

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Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 04/10/2026 BHF47CRE5	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/10/2026	0	453,342,989	NASDAQ 100 Stock Index / (FEDL01+-17BP)	0	0	(10,201,408)	107,146,064		107,146,064	88,106,151	0	0	0	1,999,446		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 04/10/2026 BHF47CRK1	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	04/04/2024	04/10/2026	0	11,094,487	Russell 1000 VALUE INDEX TR / (FEDL01+61BP)	0	0	(284,532)	1,387,235		1,387,235	1,585,376	0	0	0	48,932		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 04/10/2026 BHF47CRN5	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	04/04/2024	04/10/2026	0	88,635,822	Russell 2000 Growth Index / (FEDL01+39BP)	0	0	(2,351,205)	19,034,733		19,034,733	15,722,546	0	0	0	390,924		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 04/10/2026 BHF47CRR6	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/04/2024	04/10/2026	0	325,358	Russell 1000 GROWTH / (FEDL01+64BP)	0	0	(8,827)	77,171		77,171	55,609	0	0	0	1,435		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 04/10/2026 BHF47CRU9	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/04/2024	04/10/2026	0	278,713,242	SPTR / (FEDL01+62BP)	0	0	7,338,090	(50,528,901)		(50,528,901)	(44,310,671)	0	0	0	1,229,250		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 04/10/2026 BHF47PQU1	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/10/2024	04/10/2026	0	88,552,324	MSCI Daily TR Gross EM / (FEDL01+54BP)	0	0	(2,210,024)	17,676,724		17,676,724	24,331,975	0	0	0	390,555		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 04/10/2026 BHF47PQX5	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	04/10/2024	04/10/2026	0	339,147,264	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-174BP)	0	0	(4,387,408)	53,469,630		53,469,630	75,296,715	0	0	0	1,495,791		0001
Total Return Swap With WELLS FARGO BANK NA RCV FEDL P Tot Ret 04/10/2026 BHF47PRO6	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/10/2024	04/10/2026	0	442,389,074	SPTR / (FEDL01+61BP)	0	0	11,623,892	(80,202,266)		(80,202,266)	(70,332,348)	0	0	0	1,951,134		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 04/10/2026 BHF47PR30	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/10/2024	04/10/2026	0	282,729,685	SPTR / (FEDL01+64BP)	0	0	7,473,913	(51,257,056)		(51,257,056)	(44,949,217)	0	0	0	1,246,965		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2026 BHF47PRD8	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/10/2024	04/10/2026	0	66,554,708	Russell 2000 Value Index / (FEDL01+48BP)	0	0	(1,771,935)	11,149,143		11,149,143	10,154,724	0	0	0	293,536		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 04/10/2026 BHF47SF52	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	04/11/2024	04/10/2026	0	331,089,508	SPTR / (FEDL01+63BP)	0	0	8,734,687	(60,024,378)		(60,024,378)	(52,637,608)	0	0	0	1,460,253		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 05/10/2026 BHF48AML7	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2024	05/10/2026	0	379,913,259	S&P 500 / (FEDL01+-72BP)	0	0	(7,113,255)	23,451,925		23,451,925	31,234,565	0	0	0	1,761,866		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 05/10/2026 BHF48D9A0	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2024	05/10/2026	0	23,587,463	Russell 2000 / (FEDL01+-87BP)	0	0	(448,431)	933,938		933,938	3,243,079	0	0	0	109,388		0001

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Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 05/10/2026 BHF48D9G7	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2024	05/10/2026	0	35,121,096	NASDAQ 100 Stock Index / (FEDL01+-19BP)	0	0	(753,012)	3,047,677		3,047,677	3,206,586	0	0	0	162,876		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 05/10/2026 BHF49FJJ4	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/09/2024	05/10/2026	0	100,794,838	Russell 2000 Growth Index / (FEDL01+29BP)	0	0	(2,524,022)	5,458,717		5,458,717	12,463,522	0	0	0	467,441		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 05/10/2026 BHF49FJQ8	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/09/2024	05/10/2026	0	119,347,262	Russell 1000 VALUE INDEX TR / (FEDL01+58BP)	0	0	(2,990,542)	3,909,745		3,909,745	9,456,091	0	0	0	553,479		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 05/11/2026 BHF49JHZ2	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/10/2024	05/11/2026	0	42,779,523	Russell 2000 Value Index / (FEDL01+42BP)	0	0	(1,101,239)	1,270,241		1,270,241	4,659,242	0	0	0	198,708		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 05/11/2026 BHF49JJ23	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/10/2024	05/11/2026	0	355,350,129	S&P 500 / (FEDL01+-74BP)	0	0	(6,573,679)	21,935,651		21,935,651	28,159,548	0	0	0	1,650,575		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 05/10/2026 BHF49PL67	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/14/2024	05/10/2026	0	21,484,718	MSCI Daily TR Gross EM / (FEDL01+62BP)	0	0	512,459	(1,278,650)		(1,278,650)	(1,738,038)	0	0	0	99,636		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 05/10/2026 BHF49S5Y8	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/15/2024	05/10/2026	0	68,268,624	NASDAQ 100 Total Return / (FEDL01+59BP)	0	0	1,725,479	(6,020,299)		(6,020,299)	(6,125,029)	0	0	0	316,599		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 05/10/2026 BHF49S635	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/15/2024	05/10/2026	0	72,276,856	Russell 2000 TR / (FEDL01+31BP)	0	0	1,816,203	(3,056,044)		(3,056,044)	(8,421,734)	0	0	0	335,187		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 06/10/2026 BHF4A5K86	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2024	06/10/2026	0	426,068,240	S&P 500 / (FEDL01+-65.5BP)	0	0	(7,589,384)	11,722,008		11,722,008	22,536,678	0	0	0	2,071,153		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 06/10/2026 BHF4A5KG8	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2024	06/10/2026	0	43,269,466	NASDAQ 100 Stock Index / (FEDL01+-18BP)	0	0	(841,054)	1,453,541		1,453,541	2,155,593	0	0	0	210,337		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 06/10/2026 BHF4A8KG2	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2024	06/10/2026	0	24,518,382	Russell 2000 / (FEDL01+-85BP)	0	0	(432,767)	211,823		211,823	1,946,999	0	0	0	119,186		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 06/10/2026 BHF4A8KY3	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/22/2024	06/10/2026	0	12,126,470	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-200BP)	0	0	(131,389)	120,076		120,076	457,379	0	0	0	58,948		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 05/10/2026 BHF4APAP5	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2024	05/10/2026	0	243,826,101	MSCI Daily TR Gross EAFE USD / (FEDL01+70.5BP)	0	0	5,816,447	(14,871,287)		(14,871,287)	(17,444,700)	0	0	0	1,130,755		0001

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Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 06/10/2026 BHF4BGTS8	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2024	06/10/2026	0	485,465,975	S&P 500 / (FEDL01+-60BP)	0	0	(8,776,861)	13,356,161		13,356,161	25,678,494	0	0	0	2,359,891		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 06/10/2026 BHF4BGTV1	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2024	06/10/2026	0	191,881,675	Russell 2000 / (FEDL01+-85BP)	0	0	(3,384,900)	1,657,735		1,657,735	15,237,278	0	0	0	932,753		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 06/10/2026 BHF4BGTY5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/10/2024	06/10/2026	0	469,940	Russell 1000 GROWTH / (FEDL01+71BP)	0	0	11,180	(16,633)		(16,633)	(24,551)	0	0	0	2,284		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 06/10/2026 BHF4BGU49	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/10/2024	06/10/2026	0	268,102,073	Russell 1000 VALUE INDEX TR / (FEDL01+71BP)	0	0	6,695,103	(4,993,492)		(4,993,492)	(15,641,740)	0	0	0	1,303,267		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 06/10/2026 BHF4BGU72	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/10/2024	06/10/2026	0	85,401,452	Russell 2000 Growth Index / (FEDL01+43BP)	0	0	2,014,307	(1,014,099)		(1,014,099)	(6,649,220)	0	0	0	415,144		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 06/10/2026 BHF4BGUD9	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/10/2024	06/10/2026	0	64,150,408	Russell 2000 Value Index / (FEDL01+43BP)	0	0	1,570,199	(486,538)		(486,538)	(5,132,943)	0	0	0	311,841		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 06/10/2026 BHF4BNE75	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/12/2024	06/10/2026	0	796,386,185	S&P 500 / (FEDL01+-57BP)	0	0	(14,513,868)	21,910,211		21,910,211	42,124,471	0	0	0	3,871,300		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 06/10/2026 BHF4BNEM2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/12/2024	06/10/2026	0	76,262,816	NASDAQ 100 Total Return / (FEDL01+71BP)	0	0	1,796,087	(2,590,119)		(2,590,119)	(3,799,497)	0	0	0	370,720		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 06/10/2026 BHF4BNKC7	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/10/2026	0	553,690,746	MSCI Daily TR Gross EAFE USD / (FEDL01+77BP)	0	0	12,909,457	(5,986,214)		(5,986,214)	(20,807,422)	0	0	0	2,691,537		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/10/2026 BHF4BNT20	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/12/2024	06/10/2026	0	192,063,515	MSCI Daily TR Gross EM / (FEDL01+65BP)	0	0	4,443,070	(4,160,471)		(4,160,471)	(9,577,747)	0	0	0	933,637		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 06/10/2026 BHF4C77T9	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2024	06/10/2026	0	21,371,349	S&P 500 / (FEDL01+-54BP)	0	0	(392,593)	587,969		587,969	1,130,427	0	0	0	103,888		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/10/2026 BHF4C7FY9	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2024	06/10/2026	0	135,401,066	NASDAQ 100 Total Return / (FEDL01+73BP)	0	0	3,201,523	(4,598,636)		(4,598,636)	(6,745,831)	0	0	0	658,196		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 06/10/2026 BHF4CAKM2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/21/2024	06/10/2026	0	401,786,185	S&P 500 / (FEDL01+-52BP)	0	0	(7,419,789)	11,053,959		11,053,959	21,252,291	0	0	0	1,953,116		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 06/10/2026 BHF4CAL09	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/10/2026	0	44,015,492	NASDAQ 100 Stock Index / (FEDL01)	0	0	(892,802)	1,478,603		1,478,603	2,192,759	0	0	0	213,963		0001

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Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 06/10/2026 BHF4CAL41	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/21/2024	06/10/2026	0	24,624,046	Russell 2000 / (FEDL01+-80BP)	0	0	(440,623)	212,736		212,736	1,955,390	0	0	0	119,700		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 06/10/2026 BHF4CE8B2	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/24/2024	06/10/2026	0	14,053,351	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-190BP)	0	0	(158,801)	139,156		139,156	530,056	0	0	0	68,315		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 06/10/2026 BHF4CMJN6	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2024	06/10/2026	0	30,308,787	S&P 500 / (FEDL01+-52BP)	0	0	(559,713)	833,857		833,857	1,603,169	0	0	0	147,334		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 07/10/2025 BHF4CQSN7	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/27/2024	07/10/2025	0	971,932,626	SPTR / (1D USOIS + 79BP)	0	0	(26,427,559)	176,205,073		176,205,073	154,520,777	0	0	0	804,377		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 07/10/2025 BHF4CQSR8	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2024	07/10/2025	0	971,932,626	SPTR / (1D USOIS + 80.5BP)	0	0	26,504,983	(176,205,073)		(176,205,073)	(154,520,777)	0	0	0	804,377		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 07/10/2026 BHF4D7248	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/05/2024	07/10/2026	0	20,600,084	MSCI Daily TR Gross EM / (FEDL01+69.5BP)	0	0	530,485	(4,112,168)		(4,112,168)	(5,660,391)	0	0	0	104,402		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 07/10/2026 BHF4DADS6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/08/2024	07/10/2026	0	118,821,946	NASDAQ 100 Total Return / (FEDL01+74BP)	0	0	3,248,283	(28,326,209)		(28,326,209)	(23,139,051)	0	0	0	602,193		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 07/10/2026 BHF4DADX5	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/10/2026	0	144,038,221	Russell 2000 TR / (FEDL01+40BP)	0	0	3,789,930	(27,604,775)		(27,604,775)	(23,809,147)	0	0	0	729,990		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 09/10/2025 BHF4DE1W2	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/09/2024	09/10/2025	0	71,070,676	Russell 2000 TR / (FEDL01+36BP)	0	0	1,681,593	(696,967)		(696,967)	(5,607,968)	0	0	0	157,827		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 07/10/2026 BHF4DE219	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2024	07/10/2026	0	62,078,701	S&P 500 / (FEDL01+-57BP)	0	0	(1,242,299)	11,040,430		11,040,430	9,843,411	0	0	0	314,617		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 07/10/2026 BHF4DE268	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/10/2026	0	201,899,143	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-193BP)	0	0	(2,420,280)	31,831,224		31,831,224	44,825,195	0	0	0	1,023,231		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 07/10/2026 BHF4DH9P2	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/10/2024	07/10/2026	0	400,441	Russell 1000 GROWTH / (FEDL01+75BP)	0	0	(11,081)	94,979		94,979	68,442	0	0	0	2,029		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 07/10/2026 BHF4DH9X5	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/10/2024	07/10/2026	0	75,844,919	Russell 1000 VALUE INDEX TR / (FEDL01+77BP)	0	0	(2,006,143)	9,483,515		9,483,515	10,838,059	0	0	0	384,384		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 07/10/2026 BHF4DHAH8	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/10/2024	07/10/2026	0	90,138,124	Russell 2000 Growth Index / (FEDL01+46BP)	0	0	(2,419,320)	19,357,356		19,357,356	15,989,030	0	0	0	456,823		0001

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Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 07/10/2026 BHF4DHC37	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/10/2024	07/10/2026	0	2,856,300	Russell 2000 Value Index / (FEDL01+48BP)	0	0	(75,840)	478,483		478,483	435,806	0	0	0	14,476		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 07/10/2026 BHF4DZ8A6	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2024	07/10/2026	0	336,854,921	S&P 500 / (FEDL01+-53BP)	0	0	(6,812,743)	59,908,197		59,908,197	53,412,867	0	0	0	1,707,191		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 07/10/2026 BHF4DZHJ7	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2024	07/10/2026	0	32,376,401	NASDAQ 100 Stock Index / (FEDL01+-2BP)	0	0	(753,365)	7,652,052		7,652,052	6,292,278	0	0	0	164,085		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 07/10/2026 BHF4E05A5	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2024	07/10/2026	0	20,088,517	Russell 2000 / (FEDL01+-80BP)	0	0	(395,394)	3,769,497		3,769,497	3,311,651	0	0	0	101,809		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 07/10/2026 BHF4E0B26	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/17/2024	07/10/2026	0	12,342,218	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-190BP)	0	0	(149,803)	1,945,862		1,945,862	2,740,191	0	0	0	62,551		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 08/10/2026 BHF4FH2E2	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/08/2024	08/10/2026	0	72,096,194	SPTR / (FEDL01+74BP)	0	0	1,876,931	(4,612,701)		(4,612,701)	(5,715,446)	0	0	0	380,188		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 08/10/2026 BHF4FH2H5	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/10/2026	0	23,967,288	Russell 2000 TR / (FEDL01+40BP)	0	0	613,515	(1,013,396)		(1,013,396)	(2,792,675)	0	0	0	126,388		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 08/10/2026 BHF4FLNH3	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	08/09/2024	08/10/2026	0	463,536	Russell 1000 GROWTH / (FEDL01+78BP)	0	0	(12,201)	40,730		40,730	36,761	0	0	0	2,444		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 08/10/2026 BHF4FLNL4	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/09/2024	08/10/2026	0	128,209,807	Russell 1000 VALUE INDEX TR / (FEDL01+76BP)	0	0	(3,330,014)	4,200,077		4,200,077	10,158,286	0	0	0	676,095		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 08/10/2026 BHF4FLNP5	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	08/09/2024	08/10/2026	0	6,486,797	Russell 2000 Growth Index / (FEDL01+35BP)	0	0	(164,438)	351,304		351,304	802,108	0	0	0	34,207		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 08/10/2026 BHF4FLNS9	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/09/2024	08/10/2026	0	141,576,097	SPTR / (FEDL01+73.5BP)	0	0	3,682,116	(9,058,011)		(9,058,011)	(11,223,484)	0	0	0	746,580		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 08/10/2026 BHF4FNP61	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/10/2026	0	176,899,308	NASDAQ 100 Stock Index / (FEDL01+-9BP)	0	0	(3,860,329)	15,350,660		15,350,660	15,847,582	0	0	0	932,852		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 08/10/2026 BHF4FNQZ6	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/12/2024	08/10/2026	0	1,476,090,303	SPTR / (FEDL01+73.2BP)	0	0	38,371,295	(94,439,972)		(94,439,972)	(117,017,469)	0	0	0	7,783,941		0001

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Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 08/10/2026 BHF4FRHK0	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	08/13/2024	08/10/2026	0	10,277,661	Russell 2000 Value Index / (FEDL01+49BP)	0	0	(267,841)	305,172		305,172	1,119,370	0	0	0	54,198		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 08/10/2026 BHF4FRHV6	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/10/2026	0	63,654,273	MSCI Daily TR Gross EM / (FEDL01+82.5BP)	0	0	(1,581,177)	3,788,344		3,788,344	5,149,404	0	0	0	335,671		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 08/10/2026 BHF4FRHZ7	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/13/2024	08/10/2026	0	76,361,179	MSCI Daily TR Gross EAFE USD / (FEDL01+80BP)	0	0	1,855,958	(4,657,373)		(4,657,373)	(5,463,312)	0	0	0	402,679		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 08/10/2026 BHF4G0MJ5	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/16/2024	08/10/2026	0	345,870,853	S&P 500 / (FEDL01+-52BP)	0	0	(6,788,897)	21,350,498		21,350,498	27,408,367	0	0	0	1,823,898		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 08/10/2026 BHF4G0PF0	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2024	08/10/2026	0	34,766,338	NASDAQ 100 Stock Index / (FEDL01+-2.5BP)	0	0	(770,308)	3,016,893		3,016,893	3,114,554	0	0	0	183,335		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 08/10/2026 BHF4G0SS9	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/10/2026	0	18,223,062	Russell 2000 / (FEDL01+-79BP)	0	0	(350,375)	721,536		721,536	2,129,856	0	0	0	96,097		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 09/10/2026 BHF4H94T3	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/09/2024	09/10/2026	0	299,869,188	S&P 500 / (FEDL01+-66BP)	0	0	(5,334,203)	8,250,014		8,250,014	15,861,439	0	0	0	1,640,575		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 09/10/2026 BHF4H95M7	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/09/2024	09/10/2026	0	81,172	Russell 1000 GROWTH / (FEDL01+81BP)	0	0	(1,969)	2,873		2,873	4,241	0	0	0	444		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 09/10/2026 BHF4H97T0	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/09/2024	09/10/2026	0	74,845,620	Russell 2000 Growth Index / (FEDL01+39BP)	0	0	(1,750,499)	888,754		888,754	5,827,360	0	0	0	409,478		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 09/10/2026 BHF4H99Z4	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/09/2024	09/10/2026	0	24,991,472	Russell 2000 Value Index / (FEDL01+44BP)	0	0	(612,997)	189,544		189,544	1,999,673	0	0	0	136,728		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 09/10/2026 BHF4H9GW3	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/09/2024	09/10/2026	0	87,476,667	Russell 1000 VALUE INDEX TR / (FEDL01+74BP)	0	0	2,197,489	(1,629,283)		(1,629,283)	(5,103,606)	0	0	0	478,582		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 09/10/2026 BHF4H9NS4	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/09/2024	09/10/2026	0	292,552,194	Russell 2000 TR / (FEDL01+41BP)	0	0	6,995,829	(2,868,963)		(2,868,963)	(23,084,392)	0	0	0	1,600,544		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 09/10/2026 BHF4HBUK8	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/10/2024	09/10/2026	0	109,205,840	S&P 500 / (FEDL01+-59BP)	0	0	(1,979,653)	3,004,476		3,004,476	5,776,392	0	0	0	597,462		0001

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Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 09/10/2026 BHF4HBVB7	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/10/2024	09/10/2026	0	178,877,253	NASDAQ 100 Total Return / (FEDL01+75BP)	0	0	4,246,224	(6,075,221)		(6,075,221)	(8,911,862)	0	0	0	978,632		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 09/10/2026 BHF4HF0G1	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/11/2024	09/10/2026	0	443,049,373	S&P 500 / (FEDL01+-54.5BP)	0	0	(8,128,111)	12,189,193		12,189,193	23,434,887	0	0	0	2,423,910		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 09/10/2026 BHF4HF162	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2024	09/10/2026	0	266,811,482	MSCI Daily TR Gross EAFE USD / (FEDL01+76BP)	0	0	6,208,588	(2,884,626)		(2,884,626)	(10,026,643)	0	0	0	1,459,717		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 09/10/2026 BHF4HF410	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/11/2024	09/10/2026	0	164,731,461	MSCI Daily TR Gross EM / (FEDL01+73BP)	0	0	3,872,006	(3,568,405)		(3,568,405)	(8,214,762)	0	0	0	901,241		0001
Total Return Swap With DEUTSCHE BANK AG R Tot Ret PAY SOFR 01/29/2030 BHF4HSQ75	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/17/2024	01/29/2030	0	254,527,005	NO INDEX / (SOFR+36.5BP)	0	0	(982,605)	(21,628,799)		(21,628,799)	2,624,769	0	0	0	2,725,431		0002
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY SOFR 12/19/2029 BHF4HSR82	Variable Annuities	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/17/2024	12/19/2029	0	461,167,540	NO INDEX / (SOFR+35.5BP)	0	0	(1,756,440)	(39,155,992)		(39,155,992)	4,756,079	0	0	0	4,877,254		0002
Total Return Swap With DEUTSCHE BANK AG R Tot Ret PAY SOFR 09/18/2029 BHF4HV5L0	Variable Annuities	Exh 5	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	09/18/2024	09/18/2029	0	252,113,620	NO INDEX / (SOFR+31.5BP)	0	0	(860,187)	(19,215,411)		(19,215,411)	2,624,772	0	0	0	2,590,128		0002
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY SOFR 07/02/2030 BHF4HV5T3	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/18/2024	07/01/2030	0	41,078,425	NO INDEX / (SOFR+33BP)	0	0	(148,287)	(3,358,232)		(3,358,232)	425,107	0	0	0	459,522		0002
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY SOFR 02/19/2030 BHF4HV5W6	Variable Annuities	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/18/2024	02/19/2030	0	405,069,292	NO INDEX / (SOFR+34BP)	0	0	(1,467,485)	(32,432,160)		(32,432,160)	4,199,632	0	0	0	4,364,533		0002
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY SOFR 09/17/2029 BHF4HXTZ9	Variable Annuities	Exh 5	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/17/2029	0	72,617,766	NO INDEX / (SOFR+31BP)	0	0	(239,720)	(5,263,604)		(5,263,604)	759,084	0	0	0	745,808		0002
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY SOFR 09/18/2029 BHF4HXU20	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/19/2024	09/18/2029	0	304,648,799	NO INDEX / (SOFR+32BP)	0	0	(1,027,511)	(22,376,168)		(22,376,168)	3,181,225	0	0	0	3,129,856		0002
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY SOFR 09/20/2029 BHF4J0N93	Variable Annuities	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2029	0	567,501,745	NO INDEX / (SOFR+33BP)	0	0	(1,496,377)	(39,593,559)		(39,593,559)	6,011,311	0	0	0	5,834,098		0002
Total Return Swap With DEUTSCHE BANK AG R Tot Ret PAY SOFR 09/19/2029 BHF4J0SR8	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/20/2024	09/19/2029	0	49,390,231	NO INDEX / (SOFR+31BP)	0	0	(166,191)	(3,742,182)		(3,742,182)	514,455	0	0	0	507,583		0002

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Total Return Swap With BNP PARIBAS SA R Tot Ret PAY SOFR 09/22/2025 BHF4J0ZY5	Index Linked Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2025	0	32,542,174	NO INDEX / (SOFR+21BP)	0	0	(159,018)	(699,725)		(699,725)	1,002,449	0	0	0	78,057		0004
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 11/10/2025 BHF4J3WJ5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2024	11/10/2025	0	532,825,735	MSCI Daily TR Gross EAFE USD / (FEDL01+97BP)	0	0	(13,379,484)	32,497,771		32,497,771	38,121,373	0	0	0	1,608,180		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/10/2027 BHF4J3WM8	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2024	10/10/2027	0	482,421,020	MSCI Daily TR Gross EAFE USD / (FEDL01+67BP)	0	0	11,995,531	(82,902,485)		(82,902,485)	(118,680,250)	0	0	0	3,641,761		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 11/10/2027 BHF4J3WQ9	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2024	11/10/2027	0	532,825,735	MSCI Daily TR Gross EAFE USD / (FEDL01+66BP)	0	0	12,596,910	(32,497,771)		(32,497,771)	(38,121,373)	0	0	0	4,096,511		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2027 BHF4J3WT3	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2024	12/10/2027	0	559,276,897	MSCI Daily TR Gross EAFE USD / (FEDL01+66BP)	0	0	12,758,451	(6,046,609)		(6,046,609)	(21,017,347)	0	0	0	4,373,974		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 04/10/2026 BHF4J3XW5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2024	04/10/2026	0	427,613,583	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-226BP)	0	0	4,426,939	(67,417,144)		(67,417,144)	(102,045,931)	0	0	0	1,885,968		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 11/10/2027 BHF4J3XZ8	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2024	11/10/2027	0	469,117,408	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-190BP)	0	0	(5,465,092)	25,913,319		25,913,319	31,766,518	0	0	0	3,606,704		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 12/10/2027 BHF4J3Y20	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2024	12/10/2027	0	490,176,991	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-187BP)	0	0	(5,607,321)	4,853,736		4,853,736	18,488,203	0	0	0	3,833,560		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 09/10/2027 BHF4J3YM6	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/10/2027	0	610,227,353	MSCI Daily TR Gross EAFE USD / (FEDL01+69BP)	0	0	14,004,446	(6,597,458)		(6,597,458)	(22,932,039)	0	0	0	4,522,748		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 06/10/2026 BHF4J3YQ7	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2024	06/10/2026	0	1,118,553,794	MSCI Daily TR Gross EAFE USD / (FEDL01+98BP)	0	0	(27,153,257)	12,093,218		12,093,218	42,034,695	0	0	0	5,437,384		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 09/10/2027 BHF4J3YX2	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2024	09/10/2027	0	792,497,192	S&P 500 / (FEDL01+-45BP)	0	0	(14,903,939)	21,803,217		21,803,217	41,918,765	0	0	0	5,873,656		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 11/10/2027 BHF4J3ZO3	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2024	11/10/2027	0	426,885,395	Russell 2000 / (FEDL01+-66BP)	0	0	(8,509,161)	16,902,421		16,902,421	49,893,164	0	0	0	3,282,013		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 09/10/2027 BHF4J3Z60	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/10/2027	0	792,388,493	S&P 500 / (FEDL01+-35BP)	0	0	(15,285,964)	21,800,226		21,800,226	41,913,014	0	0	0	5,872,850		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 06/10/2026 BHF4J3Z94	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2024	06/10/2026	0	342,213,641	Russell 2000 / (FEDL01+-80BP)	0	0	6,123,576	(2,956,506)		(2,956,506)	(27,175,103)	0	0	0	1,663,529		0001

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Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 10/10/2027 BHF4J3ZC7	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2024	10/10/2027	0	460,606,684	S&P 500 / (FEDL01+-41.5BP)	0	0	(9,589,887)	81,916,915		81,916,915	67,659,927	0	0	0	3,477,086		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 10/10/2025 BHF4J3ZF0	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2024	10/10/2025	0	83,673,573	Russell 2000 TR / (FEDL01+42BP)	0	0	2,213,241	(16,035,953)		(16,035,953)	(15,200,298)	0	0	0	221,163		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 11/10/2025 BHF4J5TR6	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2024	11/10/2025	0	266,412,868	MSCI Daily TR Gross EAFE USD / (FEDL01+82BP)	0	0	(6,500,364)	16,248,885		16,248,885	19,060,686	0	0	0	804,090		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 10/10/2027 BHF4J5TY1	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2024	10/10/2027	0	241,210,510	MSCI Daily TR Gross EAFE USD / (FEDL01+72BP)	0	0	6,057,139	(41,451,243)		(41,451,243)	(59,032,334)	0	0	0	1,820,881		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 11/10/2027 BHF4J5U29	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2024	11/10/2027	0	257,912,878	MSCI Daily TR Gross EAFE USD / (FEDL01+71.5BP)	0	0	6,164,706	(15,730,459)		(15,730,459)	(18,452,548)	0	0	0	1,982,905		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 12/10/2027 BHF4J5U86	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2024	12/10/2027	0	272,159,361	MSCI Daily TR Gross EAFE USD / (FEDL01+70.5BP)	0	0	6,264,599	(2,942,444)		(2,942,444)	(10,227,613)	0	0	0	2,128,495		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 07/10/2025 BHF4J5UD5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2024	07/10/2025	0	206,076,227	Russell 2000 Value Index/ (1D USOIS + 52BP)	0	0	(5,526,490)	34,521,575		34,521,575	36,668,462	0	0	0	170,550		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2027 BHF4J5UH6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2024	12/10/2027	0	238,786,764	Russell 2000 Value Index / (FEDL01+41BP)	0	0	5,820,187	(1,811,038)		(1,811,038)	(19,106,329)	0	0	0	1,867,495		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 07/10/2025 BHF4J5UN3	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2024	07/10/2025	0	203,774,020	Russell 2000 Growth Index/ (1D USOIS + 52BP)	0	0	(5,542,009)	43,760,909		43,760,909	38,530,459	0	0	0	168,645		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 07/10/2026 BHF4J5US2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2024	07/10/2026	0	203,774,020	Russell 2000 Growth Index / (FEDL01+49BP)	0	0	(5,507,728)	43,760,909		43,760,909	38,530,459	0	0	0	1,032,733		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 09/10/2027 BHF4J5UV5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2024	09/10/2027	0	244,630,062	Russell 2000 Growth Index / (FEDL01+41BP)	0	0	5,745,681	(2,904,873)		(2,904,873)	(19,046,516)	0	0	0	1,813,095		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/10/2027 BHF4J5V51	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2024	10/10/2027	0	203,774,020	Russell 2000 Growth Index / (FEDL01+41BP)	0	0	5,416,314	(43,760,909)		(43,760,909)	(38,530,459)	0	0	0	1,538,275		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 06/10/2026 BHF4J5WV3	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2024	06/10/2026	0	463,673,376	MSCI Daily TR Gross EM / (FEDL01+121BP)	0	0	(11,932,484)	10,044,070		10,044,070	23,122,278	0	0	0	2,253,955		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2027 BHF4J5X42	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2024	12/10/2027	0	463,673,376	MSCI Daily TR Gross EM / (FEDL01+69BP)	0	0	10,812,468	(10,044,070)		(10,044,070)	(23,122,278)	0	0	0	3,626,281		0001

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Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 07/10/2025 BHF4J5X75	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2024	07/10/2025	0	1,386,682,539	SPTR / (1D USOIS + 79BP)	0	0	37,680,231	(251,396,540)		(251,396,540)	(207,109,888)	0	0	0	1,147,627		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2025 BHF4J5XD2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2024	12/10/2025	0	1,062,075,383	SPTR / (FEDL01+76BP)	0	0	26,088,681	(29,977,336)		(29,977,336)	(56,049,464)	0	0	0	3,548,728		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF4J5XK6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2024	10/10/2027	0	1,839,402,874	S&P 500 / (FEDL01+-33BP)	0	0	(39,135,303)	327,129,878		327,129,878	275,209,489	0	0	0	13,885,518		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 10/10/2027 BHF4J5XQ3	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/24/2024	10/10/2027	0	459,848,085	S&P 500 / (FEDL01+-33BP)	0	0	(9,783,770)	81,782,001		81,782,001	68,801,978	0	0	0	3,471,360		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 09/10/2027 BHF4J5XX8	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2024	09/10/2027	0	1,588,810,911	S&P 500 / (FEDL01+-32BP)	0	0	(30,880,775)	43,711,434		43,711,434	84,039,402	0	0	0	11,775,598		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 06/10/2026 BHF4J5YN9	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2024	06/10/2026	0	794,405,456	S&P 500 / (FEDL01+-51BP)	0	0	14,708,798	(21,855,717)		(21,855,717)	(42,019,701)	0	0	0	3,861,672		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 07/10/2025 BHF4J5YR0	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2024	07/10/2025	0	696,597,374	SPTR / (1D USOIS + 76BP)	0	0	18,817,684	(126,288,580)		(126,288,580)	(104,041,263)	0	0	0	576,508		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 09/10/2027 BHF4J5YX7	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/24/2024	09/10/2027	0	790,697,626	S&P 500 / (FEDL01+-39BP)	0	0	(15,100,046)	21,753,707		21,753,707	41,823,577	0	0	0	5,860,318		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 07/10/2025 BHF4J8YY9	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2024	07/10/2025	0	633,229,687	Russell 1000 VALUE INDEX TR / (1D USOIS + 79BP)	0	0	(16,802,189)	79,177,922		79,177,922	83,568,314	0	0	0	524,065		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 11/10/2027 BHF4J8Z28	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2024	11/10/2027	0	689,809,851	Russell 1000 VALUE INDEX TR / (FEDL01+70BP)	0	0	17,705,344	(22,597,758)		(22,597,758)	(54,654,830)	0	0	0	5,303,449		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 09/10/2027 BHF4J9016	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/10/2027	0	308,057,815	S&P 500 / (FEDL01+-32BP)	0	0	(5,987,537)	8,475,300		8,475,300	16,294,573	0	0	0	2,283,195		0001
Total Return Swap With CME GROUP INC R Tot Ret PAY FEDL 12/10/2027 BHF4J9057	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2024	12/10/2027	0	1,582,977,421	S&P 500 / (FEDL01+-34BP)	0	0	(30,613,940)	43,550,942		43,550,942	83,730,842	0	0	0	12,380,096		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 08/10/2025 BHF4J90F5	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2024	08/10/2025	0	431,517,331	NASDAQ 100 Total Return / (FEDL01+74BP)	0	0	(11,238,693)	38,053,549		38,053,549	38,715,531	0	0	0	723,126		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 06/10/2026 BHF4J90J7	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2024	06/10/2026	0	510,918,321	NASDAQ 100 Total Return / (FEDL01+73BP)	0	0	(12,080,531)	17,352,356		17,352,356	25,454,516	0	0	0	2,483,617		0001

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Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 09/10/2027 BHF4J90N8	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/10/2027	0	454,146,664	NASDAQ 100 Total Return / (FEDL01+76BP)	0	0	10,801,845	(15,424,216)		(15,424,216)	(22,626,089)	0	0	0	3,365,944		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 09/10/2027 BHF4J90R9	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/25/2024	09/10/2027	0	32,013,261	NASDAQ 100 Stock Index / (FEDL01+10BP)	0	0	(664,348)	1,075,414		1,075,414	1,594,833	0	0	0	237,269		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 10/10/2027 BHF4J90U2	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2024	10/10/2027	0	379,177,881	NASDAQ 100 Total Return / (FEDL01+76BP)	0	0	10,396,227	(90,392,999)		(90,392,999)	(68,181,247)	0	0	0	2,862,386		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 11/10/2027 BHF4J90Y4	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2024	11/10/2027	0	485,460,155	NASDAQ 100 Total Return / (FEDL01+76BP)	0	0	12,693,489	(42,810,521)		(42,810,521)	(43,555,256)	0	0	0	3,732,352		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 09/10/2027 BHF4J9156	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/10/2027	0	10,083,923	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-183BP)	0	0	(117,229)	99,851		99,851	380,339	0	0	0	74,738		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 06/10/2026 BHF4J91B3	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2024	06/10/2026	0	528,997,749	NASDAQ 100 Stock Index / (FEDL01+-5BP)	0	0	10,606,188	(17,770,503)		(17,770,503)	(26,353,548)	0	0	0	2,571,502		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 11/10/2027 BHF4J91J6	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2024	11/10/2027	0	503,110,228	NASDAQ 100 Stock Index / (FEDL01+10BP)	0	0	(11,470,945)	43,658,024		43,658,024	45,071,294	0	0	0	3,868,050		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 09/10/2027 BHF4J9289	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/10/2027	0	16,912,724	Russell 2000 / (FEDL01+-52BP)	0	0	(326,642)	146,115		146,115	1,343,035	0	0	0	125,350		0001
Total Return Swap With CME GROUP INC R Tot Ret PAY FEDL 11/10/2027 BHF4J94V6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2024	11/10/2027	0	919,057,319	S&P 500 / (FEDL01+-28BP)	0	0	(19,175,995)	56,733,118		56,733,118	72,830,252	0	0	0	7,065,966		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 07/10/2025 BHF4J95R4	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2024	07/10/2025	0	231,839,270	SPTR / (1D USOIS + 78BP)	0	0	6,286,591	(42,030,954)		(42,030,954)	(34,161,926)	0	0	0	191,872		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2025 BHF4J9602	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2024	12/10/2025	0	1,597,874,130	SPTR / (FEDL01+80BP)	0	0	39,558,419	(45,100,386)		(45,100,386)	(84,325,453)	0	0	0	5,339,000		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF4J9636	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2024	10/10/2027	0	552,302,362	S&P 500 / (FEDL01+-30BP)	0	0	(11,837,339)	98,224,596		98,224,596	81,516,245	0	0	0	4,169,290		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF4JNUE4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2024	10/10/2027	0	18,438,175	S&P 500 / (FEDL01+-31BP)	0	0	(394,404)	3,279,150		3,279,150	2,862,125	0	0	0	139,188		0005
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 10/10/2027 BHF4JNUZ7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/30/2024	10/10/2027	0	1,190,404	Russell 2000 / (FEDL01+-56BP)	0	0	(25,060)	223,373		223,373	223,249	0	0	0	8,986		0005

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Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 10/10/2027 BHF4JNVX1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/30/2024	10/10/2027	0	3,668,714	NASDAQ 100 Stock Index / (FEDL01+9BP)	0	0	(87,488)	867,088		867,088	676,792	0	0	0	27,695		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF4JNWH5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2024	10/10/2027	0	1,490,606	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-183BP)	0	0	(18,651)	235,008		235,008	369,461	0	0	0	11,252		0005
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 10/17/2025 BHF4KB688	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/09/2024	10/17/2025	0	228,492,623	S&P 500 / (FEDL01+-46BP)	0	0	4,794,402	(39,890,079)		(39,890,079)	(36,015,043)	0	0	0	624,323		0001
Total Return Swap With SOCIETEGENERALESA R Tot Ret PAY SOFR 10/10/2029 BHF4KBBD1	Variable Annuities	Exh 5	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/09/2024	10/10/2029	0	146,897,746	NO INDEX / (SOFR+32BP)	0	0	(632,069)	(228,038)		(228,038)	4,474,083	0	0	0	1,519,911		0002
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/10/2027 BHF4KF895	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/10/2024	10/10/2027	0	64,365,035	S&P 500 / (FEDL01+-45BP)	0	0	(1,329,160)	11,447,044		11,447,044	10,205,940	0	0	0	485,887		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/10/2027 BHF4KF9T0	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/10/2024	10/10/2027	0	286,339,658	Russell 2000 / (FEDL01+-72BP)	0	0	(5,763,161)	53,730,021		53,730,021	47,203,774	0	0	0	2,161,557		0001
Total Return Swap With BNPPARIBASSA R Tot Ret PAY FEDL 10/10/2027 BHF4KFAQ4	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2027	0	2,929,165	Russell 2000 Value Index / (FEDL01+57.5BP)	0	0	(79,311)	490,689		490,689	446,923	0	0	0	22,112		0001
Total Return Swap With SOCIETEGENERALESA RCV FEDL P Tot Ret 10/10/2027 BHF4KFB91	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/10/2024	10/10/2027	0	78,022,500	Russell 2000 Growth Index / (FEDL01+51BP)	0	0	2,115,994	(16,755,500)		(16,755,500)	(13,839,917)	0	0	0	588,986		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/10/2027 BHF4KFBP5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/10/2024	10/10/2027	0	580,916,813	Russell 1000 VALUE INDEX TR / (FEDL01+79BP)	0	0	15,425,939	(72,636,813)		(72,636,813)	(83,011,630)	0	0	0	4,385,299		0001
Total Return Swap With SOCIETEGENERALESA RCV FEDL P Tot Ret 10/10/2027 BHF4KFEG2	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/10/2024	10/10/2027	0	829,484	Russell 1000 GROWTH / (FEDL01+80BP)	0	0	23,180	(196,743)		(196,743)	(141,773)	0	0	0	6,262		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 10/17/2025 BHF4KFYL9	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/10/2024	10/17/2025	0	365,267,009	S&P 500 / (FEDL01+-48BP)	0	0	7,622,833	(63,768,054)		(63,768,054)	(56,744,406)	0	0	0	998,038		0001
Total Return Swap With BNPPARIBASSA RCV FEDL P Tot Ret 10/10/2027 BHF4KM346	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/10/2027	0	105,650,339	MSCI Daily TR Gross EM / (FEDL01+65BP)	0	0	2,694,883	(21,089,812)		(21,089,812)	(28,298,224)	0	0	0	797,547		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 10/10/2027 BHF4KM3B0	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/10/2027	0	84,369,442	MSCI Daily TR Gross EAFE USD / (FEDL01+80BP)	0	0	2,150,226	(14,498,615)		(14,498,615)	(19,659,019)	0	0	0	636,899		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/10/2027 BHF4KQ180	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/15/2024	10/10/2027	0	185,377,411	S&P 500 / (FEDL01+-36BP)	0	0	(3,918,679)	32,968,574		32,968,574	30,633,080	0	0	0	1,399,401		0001

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Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 10/10/2027 BHF4L0Z06	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/10/2027	0	393,670,840	S&P 500 / (FEDL01+-34BP)	0	0	(8,369,022)	70,012,663		70,012,663	68,745,276	0	0	0	2,971,793		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/10/2027 BHF4L0ZJ0	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/18/2024	10/10/2027	0	90,137,725	NASDAQ 100 Total Return / (FEDL01+85BP)	0	0	2,518,348	(21,488,118)		(21,488,118)	(17,956,405)	0	0	0	680,443		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/17/2025 BHF4L4EE1	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2024	10/17/2025	0	181,341,976	SPTR / (FEDL01+85BP)	0	0	5,086,637	(32,247,180)		(32,247,180)	(30,776,276)	0	0	0	495,490		0001
Total Return Swap With BNPPARIBASSA R Tot Ret PAY SOFR 10/22/2025 BHF4L9AZ7	Index Linked Annuities	Exh 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	10/22/2024	10/22/2025	0	25,459,942	NO INDEX / (SOFR+23BP)	0	0	(113,918)	23,970		23,970	802,274	0	0	0	71,143		0004
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 10/17/2025 BHF4LBX53	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/23/2024	10/17/2025	0	362,255,870	S&P 500 / (FEDL01+-41BP)	0	0	(7,700,171)	63,242,372		63,242,372	57,467,755	0	0	0	989,811		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 11/10/2027 BHF4LBZ44	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/23/2024	11/10/2027	0	402,393,164	SPTR / (FEDL01+84BP)	0	0	10,604,231	(25,745,037)		(25,745,037)	(18,938,454)	0	0	0	3,093,710		0001
Total Return Swap With BNPPARIBASSA R Tot Ret PAY FEDL 11/10/2027 BHF4LG538	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2024	11/10/2027	0	244,930,003	S&P 500 / (FEDL01+-30BP)	0	0	(5,050,880)	15,119,452		15,119,452	12,111,571	0	0	0	1,883,089		0001
Total Return Swap With BNPPARIBASSA R Tot Ret PAY FEDL 11/10/2027 BHF4LG561	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2024	11/10/2027	0	26,565,155	NASDAQ 100 Stock Index / (FEDL01+9BP)	0	0	(598,820)	2,305,225		2,305,225	1,313,176	0	0	0	204,240		0001
Total Return Swap With BNPPARIBASSA R Tot Ret PAY FEDL 11/10/2027 BHF4LG595	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2024	11/10/2027	0	13,712,279	Russell 2000 / (FEDL01+-54BP)	0	0	(277,254)	542,933		542,933	469,279	0	0	0	105,424		0001
Total Return Swap With BNPPARIBASSA RCV FEDL P Tot Ret 11/10/2027 BHF4LG5H7	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2024	11/10/2027	0	50,766,340	SPTR / (FEDL01+87BP)	0	0	1,346,255	(3,248,021)		(3,248,021)	(2,496,554)	0	0	0	390,306		0001
Total Return Swap With BNPPARIBASSA RCV FEDL P Tot Ret 10/17/2025 BHF4LQ7N0	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/17/2025	0	91,311,320	SPTR / (FEDL01+95BP)	0	0	2,609,624	(16,237,457)		(16,237,457)	(15,139,288)	0	0	0	249,495		0001
Total Return Swap With BNPPARIBASSA R Tot Ret PAY SOFR 10/31/2025 BHF4LXB42	Index Linked Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	0	29,624,389	NO INDEX / (SOFR+21.5BP)	0	0	(125,755)	227,909		227,909	939,798	0	0	0	85,986		0004
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 11/10/2027 BHF4MAPD6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2024	11/10/2027	0	565,189	Russell 1000 GROWTH / (FEDL01+100BP)	0	0	(15,597)	49,663		49,663	42,692	0	0	0	4,345		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 11/10/2027 BHF4MAPG9	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2024	11/10/2027	0	267,485,183	Russell 1000 VALUE INDEX TR / (FEDL01+98BP)	0	0	(7,242,110)	8,762,654		8,762,654	20,288,218	0	0	0	2,056,500		0001

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Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 11/10/2027 BHF4MAPK0	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/07/2024	11/10/2027	0	38,493,078	Russell 2000 Growth Index / (FEDL01+65BP)	0	0	(1,037,259)	2,084,659		2,084,659	4,574,243	0	0	0	295,945		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 11/10/2027 BHF4MAPR5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2024	11/10/2027	0	10,029,807	Russell 2000 Value Index / (FEDL01+69BP)	0	0	(271,978)	297,812		297,812	1,049,873	0	0	0	77,112		0001
Total Return Swap With WELLS FARGO BANK NA RCV FEDL P Tot Ret 11/10/2027 BHF4MAPU8	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/07/2024	11/10/2027	0	209,955,258	Russell 2000 TR / (FEDL01+63BP)	0	0	5,630,343	(8,877,422)		(8,877,422)	(23,511,654)	0	0	0	1,614,194		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 11/10/2027 BHF4MAPX2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2024	11/10/2027	0	92,599,743	NASDAQ 100 Total Return / (FEDL01+91BP)	0	0	2,493,337	(8,165,950)		(8,165,950)	(8,430,343)	0	0	0	711,932		0001
Total Return Swap With BNPPARIBASSA RCV FEDL P Tot Ret 11/10/2027 BHF4MJ135	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/10/2027	0	281,167,422	SPTR / (FEDL01+95.5BP)	0	0	7,630,238	(17,989,037)		(17,989,037)	(22,289,625)	0	0	0	2,161,693		0001
Total Return Swap With BNPPARIBASSA R Tot Ret PAY FEDL 11/10/2027 BHF4MMPF5	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/10/2027	0	80,856,364	MSCI Daily TR Gross EM / (FEDL01+82.5BP)	0	0	(2,000,568)	4,812,116		4,812,116	5,256,305	0	0	0	621,646		0001
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY SOFR 11/13/2025 BHF4MNDS8	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/13/2024	11/13/2025	0	149,117,358	NO INDEX / (SOFR+23BP)	0	0	(626,267)	(3,703,509)		(3,703,509)	2,339,566	0	0	0	455,115		0002
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 11/10/2027 BHF4MR4X8	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2024	11/10/2027	0	497,069,359	SPTR / (FEDL01+103BP)	0	0	13,662,863	(31,802,401)		(31,802,401)	(36,544,954)	0	0	0	3,821,606		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 11/10/2027 BHF4MV2A1	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/15/2024	11/10/2027	0	374,206,826	SPTR / (FEDL01+105BP)	0	0	10,293,091	(23,941,680)		(23,941,680)	(22,565,276)	0	0	0	2,877,005		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY SOFR 11/20/2025 BHF4N5JJ0	Index Linked Annuities	Exh 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	11/20/2024	11/20/2025	0	23,424,083	NO INDEX / (SOFR+22BP)	0	0	(97,199)	258,740		258,740	745,573	0	0	0	73,308		0004
Total Return Swap With BNPPARIBASSA R Tot Ret PAY FEDL 12/10/2027 BHF4N8QD9	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/21/2024	12/10/2027	0	211,032,254	S&P 500 / (FEDL01+-19BP)	0	0	(4,210,432)	5,805,928		5,805,928	8,150,106	0	0	0	1,650,434		0001
Total Return Swap With BNPPARIBASSA R Tot Ret PAY FEDL 12/10/2027 BHF4N8QK3	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/21/2024	12/10/2027	0	22,600,178	NASDAQ 100 Stock Index / (FEDL01+26BP)	0	0	(480,177)	759,203		759,203	479,671	0	0	0	176,751		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 12/10/2027 BHF4N8QN7	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/21/2024	12/10/2027	0	11,985,327	Russell 2000 / (FEDL01+-33BP)	0	0	(242,210)	103,546		103,546	847,529	0	0	0	93,734		0001
Total Return Swap With SOCIETEGENERALESA RCV FEDL P Tot Ret 01/10/2028 BHF4PAJH1	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2024	01/10/2028	0	103,429,246	MSCI Daily TR Gross EM / (FEDL01+72BP)	0	0	2,733,407	(20,646,440)		(20,646,440)	(24,071,873)	0	0	0	822,816		0001

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Total Return Swap With SOCIETEGENERALESA RCV FEDL P Tot Ret 01/10/2028 BHF4PAKT3	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2024	01/10/2028	0	59,477,659	MSCI Daily TR Gross EAFE USD / (FEDL01+83BP)	0	0	4,133,676	(10,221,043)		(10,221,043)	(19,666,357)	0	0	0	473,166		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 01/10/2028 BHF4PALM7	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/09/2024	01/10/2028	0	101,451,142	MSCI Daily TR Gross EAFE USD / (FEDL01+88BP)	0	0	2,670,010	(17,434,049)		(17,434,049)	(20,582,369)	0	0	0	807,080		0001
Total Return Swap With BNPPARIBASSA RCV FEDL P Tot Ret 01/10/2028 BHF4PD7F2	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2024	01/10/2028	0	1,043,353,107	S&P 500 / (FEDL01+-17BP)	0	0	23,176,260	(185,555,855)		(185,555,855)	(215,913,419)	0	0	0	8,300,244		0001
Total Return Swap With BNPPARIBASSA RCV FEDL P Tot Ret 01/10/2028 BHF4PD7P0	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2024	01/10/2028	0	32,504,384	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-199BP)	0	0	378,962	(5,124,610)		(5,124,610)	(6,178,022)	0	0	0	258,584		0001
Total Return Swap With BNPPARIBASSA RCV FEDL P Tot Ret 01/10/2028 BHF4PD7T2	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2024	01/10/2028	0	70,365,935	NASDAQ 100 Stock Index / (FEDL01+25BP)	0	0	1,747,059	(16,630,748)		(16,630,748)	(17,996,402)	0	0	0	559,786		0001
Total Return Swap With BNPPARIBASSA RCV FEDL P Tot Ret 01/10/2028 BHF4PD7W5	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2024	01/10/2028	0	42,504,731	Russell 2000 / (FEDL01+-32BP)	0	0	956,894	(7,975,773)		(7,975,773)	(11,517,791)	0	0	0	338,140		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 01/10/2028 BHF4PD812	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/10/2024	01/10/2028	0	193,551,892	NASDAQ 100 Total Return / (FEDL01+104BP)	0	0	5,627,845	(46,141,236)		(46,141,236)	(49,817,442)	0	0	0	1,539,774		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 01/10/2028 BHF4PD879	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/10/2024	01/10/2028	0	743,675	Russell 1000 GROWTH / (FEDL01+103BP)	0	0	21,838	(176,390)		(176,390)	(191,362)	0	0	0	5,916		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 01/10/2028 BHF4PD8A2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/10/2024	01/10/2028	0	650,591,838	Russell 1000 VALUE INDEX TR / (FEDL01+103BP)	0	0	18,118,685	(81,348,855)		(81,348,855)	(109,887,899)	0	0	0	5,175,689		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 01/10/2028 BHF4PD8D6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/10/2024	01/10/2028	0	204,189,363	Russell 2000 Growth Index / (FEDL01+65BP)	0	0	5,740,669	(43,850,105)		(43,850,105)	(60,024,559)	0	0	0	1,624,399		0001
Total Return Swap With SOCIETEGENERALESA RCV FEDL P Tot Ret 01/10/2028 BHF4PD8G9	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/10/2024	01/10/2028	0	68,463,766	Russell 2000 Value Index / (FEDL01+66BP)	0	0	1,995,197	(11,468,946)		(11,468,946)	(17,214,882)	0	0	0	544,654		0001
Total Return Swap With BARCLAYS BANK PLC RCV SOFR P Tot Ret 09/20/2025 BHF4PY5P6	Variable Annuities	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2024	09/20/2025	0	290,000,000	iBoxx USD Liquid High Yield Index / (SOFR)	(88,432)	1	2,825,389	(14,424,610)		(14,424,610)	(14,128,108)	0	0	0	687,272		0002
Total Return Swap With BNPPARIBASSA R Tot Ret PAY SOFR 09/19/2025 BHF4PY618	Variable Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2024	09/19/2025	0	120,627,641	NO INDEX / (SOFR+24BP)	0	0	(305,944)	2,567,993		2,567,993	3,093,992	0	0	0	284,127		0002

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Total Return Swap With TORONTO-DOMINIONBANK(NEWYOR R Tot Ret PAY SOFR 12/18/2025 BHF4Q0ZD3	Index Linked Annuities	Exh 5	Interest Rate	TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	12/18/2024	12/18/2025	0	69,628,816	NO INDEX / (SOFR+24BP)	0	0	(216,930)	980,739		980,739	1,256,196	0	0	0	238,293		0004
Total Return Swap With BARCLAYS BANK PLC RCV SOFR P Tot Ret 09/20/2025 BHF4Q16F8	Variable Annuities	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2024	09/20/2025	0	75,000,000	iBoxx USD Liquid High Yield Index / (SOFR)	(36,312)	0	730,736	(3,774,121)		(3,774,121)	(3,655,845)	0	0	0	177,743		0002
Total Return Swap With BNPPARIBASSA RCV SOFR P Tot Ret 09/20/2025 BHF4Q16K7	Variable Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2024	09/20/2025	0	100,000,000	iBoxx USD Liquid High Yield Index / (SOFR)	1,153,722	0	2,185,868	(5,192,426)		(5,192,426)	(4,881,897)	0	0	0	236,990		0002
Total Return Swap With BNPPARIBASSA RCV SOFR P Tot Ret 09/20/2025 BHF4Q16N1	Variable Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2024	09/20/2025	0	50,000,000	iBoxx USD Liquid High Yield Index / (SOFR)	576,861	0	1,092,934	(2,661,958)		(2,661,958)	(2,444,000)	0	0	0	118,495		0002
Total Return Swap With TORONTO-DOMINIONBANK(NEWYOR R Tot Ret PAY SOFR 09/18/2025 BHF4Q16T8	Variable Annuities	Exh 5	Interest Rate	TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	12/18/2024	09/18/2025	0	93,725,054	NO INDEX / (SOFR+23BP)	0	0	(233,034)	1,980,645		1,980,645	2,708,649	0	0	0	219,394		0002
Total Return Swap With SOCIETEGENERALESA RCV FEDL P Tot Ret 12/10/2027 BHF4Q3P22	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/19/2024	12/10/2027	0	57,476,456	MSCI Daily TR Gross EAFE USD / (FEDL01+84BP)	0	0	1,336,916	(621,405)		(621,405)	(45,747)	0	0	0	449,510		0001
Total Return Swap With WELLS FARGO BANK NA RCV FEDL P Tot Ret 12/10/2027 BHF4Q3YJ5	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/19/2024	12/10/2027	0	40,577,774	NASDAQ 100 Total Return / (FEDL01+95BP)	0	0	996,327	(1,378,146)		(1,378,146)	(1,552,998)	0	0	0	317,349		0001
Total Return Swap With BNPPARIBASSA RCV FEDL P Tot Ret 12/10/2027 BHF4Q3YN6	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/10/2027	0	110,060,432	Russell 2000 TR / (FEDL01+70BP)	0	0	2,713,441	(1,079,326)		(1,079,326)	(559,508)	0	0	0	860,757		0001
Total Return Swap With WELLS FARGO BANK NA RCV FEDL P Tot Ret 12/10/2027 BHF4Q3ZC9	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/19/2024	12/10/2027	0	156,061,254	SPTR / (FEDL01+95BP)	0	0	3,932,819	(4,404,867)		(4,404,867)	(3,974,994)	0	0	0	1,220,519		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 01/10/2028 BHF406BC8	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2024	01/10/2028	0	276,330,295	S&P 500 / (FEDL01+-20BP)	0	0	(6,167,028)	49,144,153		49,144,153	53,993,001	0	0	0	2,198,306		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 01/10/2028 BHF406CF0	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2024	01/10/2028	0	154,941,088	Russell 2000 / (FEDL01+-26BP)	0	0	(3,562,405)	29,073,821		29,073,821	29,689,392	0	0	0	1,232,611		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2027 BHF406CV5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/20/2024	12/10/2027	0	787,307,821	SPTR / (FEDL01+92BP)	0	0	19,812,526	(22,221,955)		(22,221,955)	(28,352,267)	0	0	0	6,157,350		0001
Total Return Swap With BNPPARIBASSA RCV SOFR P Tot Ret 09/20/2025 BHF4QAAT3	Variable Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2024	09/20/2025	0	50,000,000	iBoxx USD Liquid High Yield Index / (SOFR)	(18,442)	0	1,092,934	(3,108,215)		(3,108,215)	(2,464,711)	0	0	0	118,495		0002

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Total Return Swap With BNPPARIBASSA R Tot Ret PAY SOFR 09/19/2025 BHF4QACJ3	Variable Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2024	09/19/2025	0	77,182,299	NO INDEX / (SOFR+24BP)	0	0	(182,573)	2,233,068		2,233,068	1,994,475	0	0	0	181,796		0002
Total Return Swap With BARCLAYS BANK PLC RCV SOFR P Tot Ret 09/20/2025 BHF4QADN3	Variable Annuities	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2024	09/20/2025	0	50,000,000	iBoxx USD Liquid High Yield Index / (SOFR)	(18,442)	0	1,092,956	(2,956,159)		(2,956,159)	(2,457,653)	0	0	0	118,495		0002
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV SOFR P Tot Ret 09/20/2025 BHF4QAG59	Variable Annuities	Exh 5	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/23/2024	09/20/2025	0	85,000,000	iBoxx USD Liquid High Yield Index / (SOFR)	0	0	1,857,940	(5,149,838)		(5,149,838)	(4,086,017)	0	0	0	201,442		0002
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2027 BHF4QC6V9	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/24/2024	12/10/2027	0	361,413,432	SPTR / (FEDL01+91BP)	0	0	9,143,990	(10,200,982)		(10,200,982)	(19,529,994)	0	0	0	2,826,530		0001
Total Return Swap With CAINDOSUEZSWITZERLANDS AZUR R Tot Ret PAY SOFR 07/02/2025 BHF4QQYT2	Variable Annuities	Exh 5	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	01/03/2025	07/02/2025	0	0	UST 2 11/15/2041 / (1D Sofr + 24BP)	0	0	(257,235)	0		0	0	0	0	0	0		0001
Total Return Swap With NOMURAGLOBAL R Tot Ret PAY SOFR 01/08/2026 BHF4R3GT2	Index Linked Annuities	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZ3VO5H2G7GRSO5BHJ91	01/08/2025	01/08/2026	0	10,238,172	NO INDEX / (SOFR+21BP)	0	0	(17,973)	151,520		151,520	151,520	0	0	0	37,128		0004
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 02/10/2028 BHF4RCBB6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/10/2025	02/10/2028	0	526,671,440	MSCI Daily TR Gross EAFE USD / (FEDL01+99BP)	0	0	(11,861,528)	32,122,412		32,122,412	32,122,412	0	0	0	4,259,563		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 02/10/2028 BHF4RCC90	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/10/2025	02/10/2028	0	283,707,957	Russell 1000 VALUE INDEX TR / (FEDL01+81BP)	0	0	(6,643,818)	9,294,103		9,294,103	9,294,103	0	0	0	2,294,546		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY SOFR 07/14/2025 BHF4RLC33	Variable Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2025	07/14/2025	0	163,743,886	UST 3.375 8/15/2042 / (1D Sofr + 18BP)	0	0	(59,122)	6,593,547		6,593,547	6,593,547	0	0	0	160,344		0002
Total Return Swap With CITIBANK NA R Tot Ret PAY SOFR 01/14/2026 BHF4RLC74	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	01/14/2025	01/14/2026	0	135,825,057	NO INDEX / (SOFR+23.5BP)	0	0	231,335	4,845,488		4,845,488	4,845,488	0	0	0	500,191		0002
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 02/10/2028 BHF4RPTX0	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/15/2025	02/10/2028	0	116,211,718	S&P 500 / (FEDL01+-43BP)	0	0	(2,103,930)	7,173,713		7,173,713	7,173,713	0	0	0	939,886		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 02/10/2028 BHF4RQ845	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/15/2025	02/10/2028	0	85,371,602	NASDAQ 100 Stock Index / (FEDL01+13BP)	0	0	(1,767,061)	7,408,228		7,408,228	7,408,228	0	0	0	690,460		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 02/10/2028 BHF4RQ878	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/15/2025	02/10/2028	0	75,397,553	Russell 2000 Growth Index / (FEDL01+70BP)	0	0	(1,832,872)	4,083,284		4,083,284	4,083,284	0	0	0	609,793		0001

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Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 02/10/2028 BHF4RQ8A1	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/15/2025	02/10/2028	0	45,720,718	Russell 2000 Value Index / (FEDL01+70BP)	0	0	(1,112,113)	1,357,573		1,357,573	1,357,573	0	0	0	369,776		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY SOFR 01/15/2026 BHF4RQYU8	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	01/15/2025	01/15/2026	0	161,654,927	NO INDEX / (SOFR+23.5BP)	0	0	239,975	3,237,033		3,237,033	3,237,033	0	0	0	596,814		0002
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY SOFR 08/14/2025 BHF4RV547	Variable Annuities	Exh 5	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/16/2025	08/14/2025	0	122,753,816	NO INDEX / (SOFR+19BP)	0	0	(1,370,891)	5,418,072		5,418,072	5,418,072	0	0	0	215,509		0002
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY SOFR 01/15/2026 BHF4RV570	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/16/2025	01/15/2026	0	86,135,177	NO INDEX / (SOFR+23.7BP)	0	0	132,370	1,434,588		1,434,588	1,434,588	0	0	0	318,003		0002
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 02/10/2028 BHF4SH9F8	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/24/2025	02/10/2028	0	64,730,996	Russell 2000 TR / (FEDL01+70.5BP)	0	0	1,488,712	(2,736,985)		(2,736,985)	(2,736,985)	0	0	0	523,525		0001
Total Return Swap With JPMORGANCHASEBANKNA R Tot Ret PAY SOFR 01/26/2026 BHF4SHGM5	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/24/2025	01/26/2026	0	227,956,280	NO INDEX / (SOFR+20BP)	0	0	491,843	6,770,331		6,770,331	6,770,331	0	0	0	864,539		0002
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 01/16/2026 BHF4SLGT1	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2025	01/16/2026	0	106,658,827	S&P 500 / (FEDL01+-44BP)	0	0	1,890,456	(18,786,647)		(18,786,647)	(18,786,647)	0	0	0	394,762		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY SOFR 07/25/2025 BHF4SLNA4	Variable Annuities	Exh 5	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/27/2025	07/25/2025	0	49,263,806	NO INDEX / (SOFR+17BP)	0	0	143,381	110,622		110,622	110,622	0	0	0	64,465		0002
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 02/10/2028 BHF4SPEC1	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/28/2025	02/10/2028	0	1,162,906	Russell 1000 GROWTH / (FEDL01+77BP)	0	0	25,962	(102,184)		(102,184)	(102,184)	0	0	0	9,405		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 02/10/2028 BHF4SPGP0	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/28/2025	02/10/2028	0	42,070,602	Russell 2000 TR / (FEDL01+69BP)	0	0	946,314	(1,778,848)		(1,778,848)	(1,778,848)	0	0	0	340,255		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 02/10/2028 BHF4SUM31	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/30/2025	02/10/2028	0	37,990,821	Russell 2000 TR / (FEDL01+70.5BP)	0	0	850,334	(1,606,345)		(1,606,345)	(1,606,345)	0	0	0	307,259		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 02/10/2028 BHF4SZKT5	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/03/2025	02/10/2028	0	44,768,388	MSCI Daily TR Gross EM / (FEDL01+66BP)	0	0	853,236	(2,664,363)		(2,664,363)	(2,664,363)	0	0	0	362,073		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 02/10/2028 BHF4SZLL1	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/03/2025	02/10/2028	0	96,289,629	Russell 2000 TR / (FEDL01+69.5BP)	0	0	2,066,640	(4,071,361)		(4,071,361)	(4,071,361)	0	0	0	778,762		0001

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Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 03/10/2028 BHF4TJ6V1	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/10/2025	03/10/2028	0	840,146,198	SPTR / (FEDL01+80.5BP)	0	0	15,846,542	(23,713,331)		(23,713,331)	(23,713,331)	0	0	0	6,897,250		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 03/10/2028 BHF4TJ7F5	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/10/2025	03/10/2028	0	191,109,086	NASDAQ 100 Total Return / (FEDL01+80BP)	0	0	3,485,641	(6,490,652)		(6,490,652)	(6,490,652)	0	0	0	1,568,926		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 03/10/2028 BHF4TJ864	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/10/2025	03/10/2028	0	235,794,559	Russell 1000 VALUE INDEX TR / (FEDL01+78BP)	0	0	4,568,596	(4,391,754)		(4,391,754)	(4,391,754)	0	0	0	1,935,775		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 03/10/2028 BHF4TMNQ6	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2025	03/10/2028	0	260,603	Russell 1000 GROWTH / (FEDL01+85BP)	0	0	(5,211)	9,261		9,261	9,261	0	0	0	2,139		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 03/10/2028 BHF4TMP68	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/11/2025	03/10/2028	0	14,035,543	Russell 2000 Growth Index / (FEDL01+68BP)	0	0	(278,184)	166,665		166,665	166,665	0	0	0	115,226		0001
Total Return Swap With BARCLAYSBANKPLC R Tot Ret PAY FEDL 08/10/2025 BHF4TMQZ3	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/11/2025	08/10/2025	0	82,072,822	Russell 2000 / (FEDL01+-74BP)	0	0	(1,194,064)	3,249,648		3,249,648	3,249,648	0	0	0	137,536		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 03/10/2028 BHF4TN154	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2025	03/10/2028	0	15,872,962	Russell 2000 Value Index / (FEDL01+67BP)	0	0	320,926	(120,386)		(120,386)	(120,386)	0	0	0	130,310		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY SOFR 08/08/2025 BHF4TNE35	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	02/11/2025	08/08/2025	0	525,981,377	NO INDEX / (SOFR+18BP)	0	0	(9,152,227)	21,835,039		21,835,039	21,835,039	0	0	0	859,659		0002
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 08/10/2025 BHF4TSX82	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/12/2025	08/10/2025	0	82,219,276	Russell 2000 / (FEDL01+-75BP)	0	0	(1,177,326)	3,255,446		3,255,446	3,255,446	0	0	0	137,781		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 03/10/2028 BHF4TSXV1	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/12/2025	03/10/2028	0	32,086,436	MSCI Daily TR Gross EM / (FEDL01+74BP)	0	0	(553,595)	695,055		695,055	695,055	0	0	0	263,416		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 03/10/2028 BHF4TSXZ2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/12/2025	03/10/2028	0	133,842,573	MSCI Daily TR Gross EAFE USD / (FEDL01+88.5BP)	0	0	2,356,153	(1,447,036)		(1,447,036)	(1,447,036)	0	0	0	1,098,792		0001
Total Return Swap With CREDITAGRICOLECORPORATEAND R Tot Ret PAY SOFR 09/30/2025 BHF4UMM51	Variable Annuities	Exh 5	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	02/21/2025	09/30/2025	0	63,825,857	NO INDEX / (SOFR+16.5BP)	0	0	470,316	(798,475)		(798,475)	(798,475)	0	0	0	160,219		0002
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY SOFR 02/23/2027 BHF4UMMA0	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/21/2025	02/23/2027	0	91,807,169	NO INDEX / (SOFR+25.7BP)	0	0	645,447	(1,205,307)		(1,205,307)	(1,205,307)	0	0	0	590,009		0002

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Total Return Swap With BNP PARIBAS SA R Tot Ret PAY SOFR 10/01/2025 BHF4USNX6	Variable Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2025	10/01/2025	0	253,767,038	NO INDEX / (SOFR+16.5BP)	0	0	1,868,412	(4,611,920)		(4,611,920)	(4,611,920)	0	0	0	640,472		0002
Total Return Swap With CITIBANK NA R Tot Ret PAY SOFR 10/06/2025 BHF4VCD60	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	03/03/2025	10/06/2025	0	180,786,703	NO INDEX / (SOFR+-15BP)	0	0	(2,489,013)	(3,582,467)		(3,582,467)	(3,582,467)	0	0	0	468,385		0002
Total Return Swap With CITIBANK NA R Tot Ret PAY SOFR 10/06/2025 BHF4VCDH6	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	03/03/2025	10/06/2025	0	211,884,188	NO INDEX / (SOFR+-15BP)	0	0	(2,917,154)	(4,302,083)		(4,302,083)	(4,302,083)	0	0	0	548,953		0002
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY SOFR 03/04/2027 BHF4VFZ36	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/04/2025	03/04/2027	0	80,191,499	NO INDEX / (SOFR+26.8BP)	0	0	600,337	(3,376,880)		(3,376,880)	(3,376,880)	0	0	0	519,192		0002
Total Return Swap With CITIBANK NA R Tot Ret PAY SOFR 03/04/2026 BHF4VG651	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	03/04/2025	03/04/2026	0	329,009,535	NO INDEX / (SOFR+20.5BP)	0	0	(4,870,532)	6,112,999		6,112,999	6,112,999	0	0	0	1,353,258		0002
Total Return Swap With CITIBANK NA R Tot Ret PAY SOFR 03/04/2026 BHF4VG7L5	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	03/04/2025	03/04/2026	0	328,383,800	NO INDEX / (SOFR+20.5BP)	0	0	(4,861,268)	6,738,735		6,738,735	6,738,735	0	0	0	1,350,684		0002
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 04/10/2028 BHF4VY884	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/10/2025	04/10/2028	0	972,498	Russell 1000 GROWTH / (FEDL01+82BP)	0	0	(15,691)	230,664		230,664	230,664	0	0	0	8,109		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 04/10/2028 BHF4VYAA6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/10/2025	04/10/2028	0	27,411,738	Russell 2000 Value Index / (FEDL01+53.5BP)	0	0	423,942	(4,591,972)		(4,591,972)	(4,591,972)	0	0	0	228,556		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 04/10/2028 BHF4W1PE3	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/11/2025	04/10/2028	0	9,527,767	MSCI Daily TR Gross EM / (FEDL01+74.5BP)	0	0	(145,060)	1,090,521		1,090,521	1,090,521	0	0	0	79,442		0001
Total Return Swap With UBSAG RCV FEDL P Tot Ret 04/10/2028 BHF4W1S42	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2025	04/10/2028	0	103,747,931	Russell 2000 Growth Index / (FEDL01+55BP)	0	0	1,532,933	(10,953,952)		(10,953,952)	(10,953,952)	0	0	0	865,040		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 04/10/2028 BHF4W1S75	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/11/2025	04/10/2028	0	165,721,184	Russell 1000 VALUE INDEX TR / (FEDL01+73.5BP)	0	0	2,541,449	(10,872,607)		(10,872,607)	(10,872,607)	0	0	0	1,381,766		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/10/2028 BHF4W2YE1	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/11/2025	04/10/2028	0	11,426,822	Russell 2000 TR / (FEDL01+65BP)	0	0	173,878	(915,460)		(915,460)	(915,460)	0	0	0	95,276		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 09/10/2027 BHF4WBQK6	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2025	09/10/2027	0	977,816,193	S&P 500 / (FEDL01+-57BP)	0	0	10,251,165	(26,901,721)		(26,901,721)	(26,901,721)	0	0	0	7,247,162		0001

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Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 07/10/2028 BHF4WBSS7	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/13/2025	07/10/2028	0	894,055,561	S&P 500 / (FEDL01+-49BP)	0	0	(10,299,520)	110,662,353		110,662,353	110,662,353	0	0	0	7,781,542		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WBV53	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	6,536,663	NASDAQ 100 Stock Index / (FEDL01+3BP)	0	0	(85,500)	1,174,200		1,174,200	1,174,200	0	0	0	54,502		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WBV87	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	6,152,154	NASDAQ 100 Stock Index / (FEDL01+3BP)	0	0	(80,470)	1,105,130		1,105,130	1,105,130	0	0	0	51,296		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 04/10/2028 BHF4WBVD6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2025	04/10/2028	0	2,219,895	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-187BP)	0	0	(15,776)	169,416		169,416	169,416	0	0	0	18,509		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WBVK0	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	14,611,365	NASDAQ 100 Stock Index / (FEDL01+3BP)	0	0	(191,117)	2,624,683		2,624,683	2,624,683	0	0	0	121,828		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WBVU8	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	5,383,134	NASDAQ 100 Stock Index / (FEDL01+3BP)	0	0	(70,411)	966,988		966,988	966,988	0	0	0	44,884		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WBW03	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	3,189,904	Russell 2000 / (FEDL01+-64BP)	0	0	(35,312)	290,160		290,160	290,160	0	0	0	26,597		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WBW45	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	3,389,273	Russell 2000 / (FEDL01+-64BP)	0	0	(37,519)	308,295		308,295	308,295	0	0	0	28,259		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WBW78	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	11,043,040	S&P 500 / (FEDL01+-49BP)	0	0	(127,216)	1,366,860		1,366,860	1,366,860	0	0	0	92,076		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WBWA1	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	2,691,482	Russell 2000 / (FEDL01+-64BP)	0	0	(29,795)	244,823		244,823	244,823	0	0	0	22,441		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WBWM5	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	14,908,104	S&P 500 / (FEDL01+-49BP)	0	0	(171,741)	1,845,261		1,845,261	1,845,261	0	0	0	124,302		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WBWQ6	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	9,386,584	S&P 500 / (FEDL01+-49BP)	0	0	(108,133)	1,161,831		1,161,831	1,161,831	0	0	0	78,264		0005
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/10/2028 BHF4WELW9	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/13/2025	04/10/2028	0	14,133,267	Russell 2000 TR / (FEDL01+63BP)	0	0	210,303	(1,359,731)		(1,359,731)	(1,359,731)	0	0	0	117,842		0001

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Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 09/10/2027 BHF4WFVE5	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/14/2025	09/10/2027	0	1,076,719,823	S&P 500 / (FEDL01+-54BP)	0	0	11,256,727	29,622,762		29,622,762	29,622,762	0	0	0	7,980,194		0001
Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV FEDL P Tot Ret 04/10/2028 BHF4WFWA2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/14/2025	04/10/2028	0	159,863,949	S&P 500 / (FEDL01+-57BP)	0	0	1,753,175	16,046,384		16,046,384	16,046,384	0	0	0	1,332,929		0005
Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV FEDL P Tot Ret 04/10/2028 BHF4WG2J4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/14/2025	04/10/2028	0	39,757,648	Russell 2000 / (FEDL01+-69BP)	0	0	422,094	(2,546,880)		(2,546,880)	(2,546,880)	0	0	0	331,495		0005
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 07/10/2028 BHF4WG4L7	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/14/2025	07/10/2028	0	1,005,423,002	S&P 500 / (FEDL01+-51BP)	0	0	(11,202,088)	100,919,583		100,919,583	100,919,583	0	0	0	8,750,844		0001
Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV FEDL P Tot Ret 04/10/2028 BHF4WG4S2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/14/2025	04/10/2028	0	15,863,824	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-226BP)	0	0	93,954	(994,093)		(994,093)	(994,093)	0	0	0	132,271		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 04/10/2028 BHF4WJ7B0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2025	04/10/2028	0	7,399,650	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-187BP)	0	0	(35,395)	547,528		547,528	547,528	0	0	0	61,698		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 04/10/2028 BHF4WJ7M6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2025	04/10/2028	0	2,466,550	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-187BP)	0	0	(17,529)	188,240		188,240	188,240	0	0	0	20,566		0005
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 09/10/2027 BHF4WNUQ2	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/18/2025	09/10/2027	0	1,183,667,148	S&P 500 / (FEDL01+-51BP)	0	0	12,195,791	(32,565,102)		(32,565,102)	(32,565,102)	0	0	0	8,772,843		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 06/10/2028 BHF4WNUW9	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/18/2025	06/10/2028	0	1,183,667,148	S&P 500 / (FEDL01+-47BP)	0	0	(12,323,495)	32,565,102		32,565,102	32,565,102	0	0	0	10,161,535		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/10/2027 BHF4WP0Z0	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2025	10/10/2027	0	990,119	Russell 2000 / (FEDL01+-69BP)	0	0	(10,312)	60,426		60,426	60,426	0	0	0	7,474		0005
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 10/10/2027 BHF4WP5Q5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/18/2025	10/10/2027	0	446,285	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-193.5BP)	0	0	(2,999)	26,267		26,267	26,267	0	0	0	3,369		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/10/2027 BHF4WP6M3	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2025	10/10/2027	0	153,745	Russell 2000 / (FEDL01+-69BP)	0	0	(1,601)	9,383		9,383	9,383	0	0	0	1,161		0005

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Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/10/2027 BHF4WP6X9	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2025	10/10/2027	0	94,297	Russell 2000 / (FEDL01+-69BP)	0	0	(982)	5,755		5,755	5,755	0	0	0	712		0005
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 10/10/2027 BHF4WP7J9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/18/2025	10/10/2027	0	1,280,142	S&P 500 / (FEDL01+-49BP)	0	0	(14,065)	134,586		134,586	134,586	0	0	0	9,664		0005
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 10/10/2027 BHF4WP7T7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/18/2025	10/10/2027	0	2,060,580	S&P 500 / (FEDL01+-49BP)	0	0	(22,639)	216,636		216,636	216,636	0	0	0	15,555		0005
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 10/10/2027 BHF4WP7Z3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/18/2025	10/10/2027	0	2,133,571	S&P 500 / (FEDL01+-49BP)	0	0	(23,441)	224,310		224,310	224,310	0	0	0	16,106		0005
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 10/10/2027 BHF4WP874	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/18/2025	10/10/2027	0	8,057,037	S&P 500 / (FEDL01+-49BP)	0	0	(88,520)	847,066		847,066	847,066	0	0	0	60,822		0005
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 10/10/2027 BHF4WP9Y4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/18/2025	10/10/2027	0	55,159	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-193.5BP)	0	0	(371)	3,247		3,247	3,247	0	0	0	416		0005
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 10/10/2027 BHF4WPA0Q9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/18/2025	10/10/2027	0	25,072	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-193.5BP)	0	0	(168)	1,476		1,476	1,476	0	0	0	189		0005
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 10/10/2027 BHF4WPAT3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/18/2025	10/10/2027	0	47,637	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-193.5BP)	0	0	(320)	2,804		2,804	2,804	0	0	0	360		0005
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/10/2028 BHF4WPB13	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/18/2025	04/10/2028	0	5,790,951	Russell 2000 TR / (FEDL01+62BP)	0	0	82,014	(380,189)		(380,189)	(380,189)	0	0	0	48,284		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/10/2027 BHF4WPB70	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2025	10/10/2027	0	233,800	NASDAQ 100 Stock Index / (FEDL01+-1BP)	0	0	(2,890)	38,348		38,348	38,348	0	0	0	1,765		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/10/2027 BHF4WPBE5	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2025	10/10/2027	0	233,800	NASDAQ 100 Stock Index / (FEDL01+-1BP)	0	0	(2,890)	38,348		38,348	38,348	0	0	0	1,765		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/10/2027 BHF4WS563	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2025	10/10/2027	0	45,099	Russell 2000 / (FEDL01+-69BP)	0	0	(470)	2,752		2,752	2,752	0	0	0	340		0005

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Total Return Swap With CREDITAGRICOLECORPORATEAND R Tot Ret PAY SOFR 09/22/2025 BHF4WUBU8	Variable Annuities	Exh 5	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	03/19/2025	09/22/2025	0	175,015,620	NO INDEX / (SOFR+18BP)	0	0	(2,244,407)	4,477,256		4,477,256	4,477,256	0	0	0	419,798		0002
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/10/2028 BHF4X14Y1	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/21/2025	04/10/2028	0	8,711,204	Russell 2000 TR / (FEDL01+54BP)	0	0	115,486	(539,585)		(539,585)	(539,585)	0	0	0	72,633		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 04/10/2028 BHF4X1629	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2025	04/10/2028	0	125,155,397	SPTR / (FEDL01+73.5BP)	0	0	1,725,650	(12,355,649)		(12,355,649)	(12,355,649)	0	0	0	1,043,533		0001
Total Return Swap With WELLS FARGO BANK NA RCV FEDL P Tot Ret 04/10/2028 BHF4X16J2	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/21/2025	04/10/2028	0	140,084,816	NASDAQ 100 Total Return / (FEDL01+73BP)	0	0	1,929,591	(21,057,811)		(21,057,811)	(21,057,811)	0	0	0	1,168,013		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 04/10/2028 BHF4X16Z6	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2025	04/10/2028	0	10,312,532	Russell 1000 VALUE INDEX TR / (FEDL01+70BP)	0	0	141,207	(443,980)		(443,980)	(443,980)	0	0	0	85,985		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 04/10/2028 BHF4X17G7	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	04/10/2028	0	11,647,863	Russell 2000 Value Index / (FEDL01+53BP)	0	0	154,101	(415,205)		(415,205)	(415,205)	0	0	0	97,119		0001
Total Return Swap With JPMORGANCHASEBANKNA R Tot Ret PAY FEDL 07/10/2025 BHF4XCSZ8	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	07/10/2025	0	154,398,641	NASDAQ 100 Total Return / (1D USOIS + 53.5BP)	0	0	(1,982,200)	21,755,737		21,755,737	21,755,737	0	0	0	127,781		0001
Total Return Swap With JPMORGANCHASEBANKNA RCV FEDL P Tot Ret 06/10/2026 BHF4XCT20	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/26/2025	06/10/2026	0	170,368,153	NASDAQ 100 Total Return / (FEDL01+68BP)	0	0	2,083,505	(5,786,226)		(5,786,226)	(5,786,226)	0	0	0	828,174		0001
Total Return Swap With WELBK_VCSA RCV SOFR P Tot Ret 01/08/2026	Index Linked Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/02/2025	01/08/2026	0	10,448,319	NO INDEX / (SOFR+6BP)	0	0	(93,632)	58,627		58,627	58,627	0	0	0	37,890		0004
Total Return Swap With TRSWAP:UST412/15/2027 RCV SOFR P Tot Ret 12/18/2025	Index Linked Annuities	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	04/03/2025	12/18/2025	0	71,425,841	NO INDEX / (SOFR+6BP)	0	0	(640,763)	816,287		816,287	816,287	0	0	0	244,443		0004
Total Return Swap With NOMURAGLOBAL RCV SOFR P Tot Ret 09/22/2025	Index Linked Annuities	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	04/03/2025	09/22/2025	0	32,191,602	NO INDEX / (SOFR+6BP)	0	0	(257,812)	349,151		349,151	349,151	0	0	0	77,216		0004
Total Return Swap With NOMURA RCV SOFR P Tot Ret 10/22/2025	Index Linked Annuities	Exh 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	04/03/2025	10/22/2025	0	25,763,342	NO INDEX / (SOFR+6BP)	0	0	(206,330)	279,430		279,430	279,430	0	0	0	71,991		0004
Total Return Swap With TRSWAP:UST412/15/2027 RCV SOFR P Tot Ret 10/31/2025	Index Linked Annuities	Exh 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	04/03/2025	10/31/2025	0	30,179,627	NO INDEX / (SOFR+6BP)	0	0	(241,699)	327,329		327,329	327,329	0	0	0	87,597		0004
Total Return Swap With TRSWAP:UST412/15/2027 RCV SOFR P Tot Ret 11/20/2025	Index Linked Annuities	Exh 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	04/03/2025	11/20/2025	0	23,942,504	NO INDEX / (SOFR+6BP)	0	0	(191,748)	259,681		259,681	259,681	0	0	0	74,931		0004

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Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 05/10/2028	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/07/2025	05/10/2028	0	144,166,611	SPTR / (FEDL01+68BP)	0	0	1,570,682	(9,223,752)		(9,223,752)	(9,223,752)	0	0	0	1,219,681		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 05/10/2028	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/09/2025	05/10/2028	0	413,535,827	MSCI Daily TR Gross EAFE USD / (FEDL01+82.5BP)	0	0	4,391,581	(25,222,116)		(25,222,116)	(25,222,116)	0	0	0	3,498,605		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 05/10/2028	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	04/09/2025	05/10/2028	0	215,038,586	NASDAQ 100 Total Return / (FEDL01+72BP)	0	0	2,296,130	(18,963,274)		(18,963,274)	(18,963,274)	0	0	0	1,819,274		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 05/10/2028	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	04/09/2025	05/10/2028	0	184,983,316	SPTR / (FEDL01+72BP)	0	0	1,993,460	(11,835,197)		(11,835,197)	(11,835,197)	0	0	0	1,565,000		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 05/10/2028	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/09/2025	05/10/2028	0	57,637,376	Russell 1000 VALUE INDEX TR / (FEDL01+70BP)	0	0	623,120	(1,888,166)		(1,888,166)	(1,888,166)	0	0	0	487,625		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 05/10/2028	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	04/09/2025	05/10/2028	0	75,295,719	Russell 2000 Growth Index / (FEDL01+51BP)	0	0	767,021	(4,077,769)		(4,077,769)	(4,077,769)	0	0	0	637,018		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 05/10/2028	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2025	05/10/2028	0	243,966	Russell 1000 GROWTH / (FEDL01+65BP)	0	0	2,472	(21,437)		(21,437)	(21,437)	0	0	0	2,064		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 05/10/2028	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2025	05/10/2028	0	21,778,065	Russell 2000 Value Index / (FEDL01+60BP)	0	0	218,543	(646,650)		(646,650)	(646,650)	0	0	0	184,247		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 05/10/2028	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2025	05/10/2028	0	9,341,446	Russell 2000 TR / (FEDL01+58BP)	0	0	93,203	(394,979)		(394,979)	(394,979)	0	0	0	79,031		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 05/10/2028	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2025	05/10/2028	0	41,494,170	MSCI Daily TR Gross EM / (FEDL01+55BP)	0	0	407,770	(2,469,500)		(2,469,500)	(2,469,500)	0	0	0	351,050		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 05/10/2028	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/15/2025	05/10/2028	0	73,247,464	MSCI Daily TR Gross EM / (FEDL01+60BP)	0	0	702,158	(12,061,577)		(12,061,577)	(12,061,577)	0	0	0	619,690		0001
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 10/17/2025	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/16/2025	10/17/2025	0	98,856,067	S&P 500 / (FEDL01+-83BP)	0	0	(711,214)	17,412,287		17,412,287	17,412,287	0	0	0	270,110		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 10/17/2025	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2025	10/17/2025	0	99,455,363	S&P 500 / (FEDL01+-87BP)	0	0	(659,555)	20,740,723		20,740,723	20,740,723	0	0	0	271,747		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 05/10/2028	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	04/25/2025	05/10/2028	0	42,490,055	Russell 2000 / (FEDL01+-65BP)	0	0	273,636	(4,719,188)		(4,719,188)	(4,719,188)	0	0	0	359,475		0001

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Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 05/10/2028	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/28/2025	05/10/2028	0	13,057,149	MSCI Daily TR Gross EAFE USD / (FEDL01+72.5BP)	0	0	110,006	(992,311)		(992,311)	(992,311)	0	0	0	110,466		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 05/10/2028	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	04/28/2025	05/10/2028	0	248,312,470	SPTR / (FEDL01+76BP)	0	0	2,176,735	(31,097,688)		(31,097,688)	(31,097,688)	0	0	0	2,100,778		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/17/2025	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2025	10/17/2025	0	300,001,910	S&P 500 / (FEDL01+-101BP)	0	0	(1,438,676)	28,655,677		28,655,677	28,655,677	0	0	0	819,711		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 06/10/2028	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/12/2025	06/10/2028	0	462,466,785	Russell 1000 VALUE INDEX TR / (FEDL01+73.5BP)	0	0	(3,123,192)	15,150,135		15,150,135	15,150,135	0	0	0	3,970,181		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 06/10/2028	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/12/2025	06/10/2028	0	178,909	Russell 1000 GROWTH / (FEDL01+69BP)	0	0	1,198	(15,721)		(15,721)	(15,721)	0	0	0	1,536		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 06/10/2028	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/12/2025	06/10/2028	0	396,681,907	Russell 2000 TR / (FEDL01+62BP)	0	0	2,618,101	(16,772,682)		(16,772,682)	(16,772,682)	0	0	0	3,405,431		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV SOFR P Tot Ret 06/10/2028	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/12/2025	06/10/2028	0	14,920,784	Russell 2000 Value Index / (FEDL01+57.5BP)	0	0	96,927	(442,384)		(442,384)	(442,384)	0	0	0	128,092		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 06/10/2028	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2025	06/10/2028	0	330,706,920	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-189BP)	0	0	(941,412)	13,961,811		13,961,811	13,961,811	0	0	0	2,839,050		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/10/2028	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/14/2025	06/10/2028	0	210,194,526	MSCI Daily TR Gross EM / (FEDL01+57.5BP)	0	0	1,202,838	(10,191,011)		(10,191,011)	(10,191,011)	0	0	0	1,804,476		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 06/10/2028	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/15/2025	06/10/2028	0	631,412,257	NASDAQ 100 Stock Index / (FEDL01+8BP)	0	0	(3,480,660)	39,750,365		39,750,365	39,750,365	0	0	0	5,420,542		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 06/10/2028	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/15/2025	06/10/2028	0	753,233,255	SPTR / (FEDL01+78BP)	0	0	4,811,277	(38,086,043)		(38,086,043)	(38,086,043)	0	0	0	6,466,350		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 06/10/2028	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2025	06/10/2028	0	187,191,171	SPTR / (FEDL01+82BP)	0	0	1,097,928	(7,872,115)		(7,872,115)	(7,872,115)	0	0	0	1,606,997		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 06/10/2028	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2025	06/10/2028	0	33,660,394	Russell 1000 VALUE INDEX TR / (FEDL01+80BP)	0	0	(196,661)	675,920		675,920	675,920	0	0	0	288,967		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 06/10/2028	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2025	06/10/2028	0	14,814,259	Russell 2000 Growth Index / (FEDL01+68.5BP)	0	0	(84,612)	643,926		643,926	643,926	0	0	0	127,177		0001

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Total Return Swap With TORONTO-DOMINIONBANK(NEWYOR R Tot Ret PAY FEDL 06/10/2028	Variable Annuities	Exh 5	Equity/Index	TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	06/04/2025	06/10/2028	0	245,125,634	S&P 500 / (FEDL01+-46BP)	0	0	(658,775)	9,612,384		9,612,384	9,612,384	0	0	0	2,104,352		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 06/10/2028	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/06/2025	06/10/2028	0	100,038,002	S&P 500 / (FEDL01+-44BP)	0	0	(227,003)	3,410,924		3,410,924	3,410,924	0	0	0	858,805		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 06/10/2028 BHF52ZXP4	Variable Annuities	BA	Currency	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/09/2025	06/10/2028	0	140,231,202	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-172.5BP)	0	0	(182,651)	1,388,570		1,388,570	1,388,570	0	0	0	1,203,856		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 06/10/2028	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/10/2025	06/10/2028	0	703,853,500	S&P 500 / (FEDL01+-43.5BP)	0	0	(1,446,908)	19,364,448		19,364,448	19,364,448	0	0	0	6,042,435		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 05/10/2028	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/16/2025	05/10/2028	0	611,974,818	SPTR / (FEDL01+74BP)	0	0	(1,120,424)	17,644,216		17,644,216	17,644,216	0	0	0	5,177,442		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 12/10/2025	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/16/2025	12/10/2025	0	611,974,818	SPTR / (FEDL01+44BP)	0	0	1,054,127	(17,644,216)		(17,644,216)	(17,644,216)	0	0	0	2,044,800		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 05/10/2028	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/16/2025	05/10/2028	0	226,306,128	NASDAQ 100 Total Return / (FEDL01+79BP)	0	0	(418,415)	7,695,731		7,695,731	7,695,731	0	0	0	1,914,600		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2025	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/16/2025	12/10/2025	0	226,306,128	NASDAQ 100 Total Return / (FEDL01+44BP)	0	0	389,812	(7,695,731)		(7,695,731)	(7,695,731)	0	0	0	756,160		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 10/10/2025	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	10/10/2025	0	116,534,796	MSCI Daily TR Gross EM / (FEDL01+67BP)	0	0	113,298	(3,082,528)		(3,082,528)	(3,082,528)	0	0	0	308,020		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 05/10/2028	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2025	05/10/2028	0	125,941,364	MSCI Daily TR Gross EM / (FEDL01+68BP)	0	0	(122,688)	3,331,347		3,331,347	3,331,347	0	0	0	1,065,492		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 12/10/2025	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2025	12/10/2025	0	125,941,364	MSCI Daily TR Gross EM / (FEDL01+58BP)	0	0	120,239	(3,331,347)		(3,331,347)	(3,331,347)	0	0	0	420,810		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 05/10/2028	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	05/10/2028	0	57,835,839	Russell 1000 VALUE INDEX TR / (FEDL01+70BP)	0	0	(96,971)	1,689,703		1,689,703	1,689,703	0	0	0	489,304		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 12/10/2025	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	12/10/2025	0	57,835,839	Russell 1000 VALUE INDEX TR / (FEDL01+35BP)	0	0	90,224	(1,689,703)		(1,689,703)	(1,689,703)	0	0	0	193,248		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 05/10/2028	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	05/10/2028	0	21,697,628	Russell 2000 Value Index / (FEDL01+40BP)	0	0	(34,210)	727,088		727,088	727,088	0	0	0	183,567		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 12/10/2025	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	12/10/2025	0	21,697,628	Russell 2000 Value Index / (FEDL01+10BP)	0	0	32,040	(727,088)		(727,088)	(727,088)	0	0	0	72,499		0001

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Total Return Swap With UBS AG R Tot Ret PAY FEDL 09/10/2027	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2025	09/10/2027	0	597,973,639	MSCI Daily TR Gross EAFE USD / (FEDL01+87.5BP)	0	0	(518,742)	18,851,172		18,851,172	18,851,172	0	0	0	4,431,929		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 12/10/2025	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2025	12/10/2025	0	597,973,639	MSCI Daily TR Gross EAFE USD / (FEDL01+59.5BP)	0	0	490,837	(18,851,172)		(18,851,172)	(18,851,172)	0	0	0	1,998,018		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 05/10/2028	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2025	05/10/2028	0	425,348,784	MSCI Daily TR Gross EAFE USD / (FEDL01+92BP)	0	0	(372,180)	13,409,158		13,409,158	13,409,158	0	0	0	3,598,545		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 01/10/2026	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2025	01/10/2026	0	425,348,784	MSCI Daily TR Gross EAFE USD / (FEDL01+68BP)	0	0	355,166	(13,409,158)		(13,409,158)	(13,409,158)	0	0	0	1,550,492		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 07/10/2028	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/18/2025	07/10/2028	0	994,361,504	S&P 500 / (FEDL01+-45BP)	0	0	(1,071,701)	37,254,868		37,254,868	37,254,868	0	0	0	8,654,569		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/20/2025	10/10/2027	0	546,573,885	MSCI Daily TR Gross EAFE USD / (FEDL01+84.5BP)	0	0	(392,850)	18,749,621		18,749,621	18,749,621	0	0	0	4,126,046		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2025	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/20/2025	12/10/2025	0	546,573,885	MSCI Daily TR Gross EAFE USD / (FEDL01+56BP)	0	0	371,215	(18,749,621)		(18,749,621)	(18,749,621)	0	0	0	1,826,275		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 11/10/2027	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2025	11/10/2027	0	546,573,885	MSCI Daily TR Gross EAFE USD / (FEDL01+85.5BP)	0	0	(393,609)	18,749,621		18,749,621	18,749,621	0	0	0	4,202,211		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 12/10/2025	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2025	12/10/2025	0	187,206,407	MSCI Daily TR Gross EAFE USD / (FEDL01+56BP)	0	0	127,144	(6,421,911)		(6,421,911)	(6,421,911)	0	0	0	625,516		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 01/10/2026	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2025	01/10/2026	0	359,367,478	MSCI Daily TR Gross EAFE USD / (FEDL01+68BP)	0	0	250,060	(12,327,709)		(12,327,709)	(12,327,709)	0	0	0	1,309,976		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 05/10/2028	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/20/2025	05/10/2028	0	9,435,968	Russell 2000 TR / (FEDL01+64BP)	0	0	(9,119)	300,457		300,457	300,457	0	0	0	79,830		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/10/2027	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/18/2025	10/10/2027	0	994,361,504	S&P 500 / (FEDL01+-49BP)	0	0	1,060,652	(37,254,868)		(37,254,868)	(37,254,868)	0	0	0	7,506,363		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 05/10/2028	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/20/2025	05/10/2028	0	45,781,640	Russell 2000 / (FEDL01+-58BP)	0	0	(33,382)	1,427,603		1,427,603	1,427,603	0	0	0	387,323		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2025	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/20/2025	12/10/2025	0	55,215,337	Russell 2000 TR / (FEDL01+19BP)	0	0	48,528	(1,758,151)		(1,758,151)	(1,758,151)	0	0	0	184,492		0001
Total Return Swap With WELBK_VCSA R Tot Ret PAY FEDL 05/10/2028	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2025	05/10/2028	0	252,347	Russell 1000 GROWTH / (FEDL01+75BP)	0	0	(249)	13,056		13,056	13,056	0	0	0	2,135		0001

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Total Return Swap With UBS AG RCV FEDL P Tot Ret 12/10/2025	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2025	12/10/2025	0	252,347	Russell 1000 GROWTH / (FEDL01+35BP)	0	0	230	(13,056)		(13,056)	(13,056)	0	0	0	843		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 05/10/2028	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2025	05/10/2028	0	76,756,153	Russell 2000 Growth Index / (FEDL01+55BP)	0	0	(72,833)	2,617,336		2,617,336	2,617,336	0	0	0	649,374		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 12/10/2025	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2025	12/10/2025	0	76,756,153	Russell 2000 Growth Index / (FEDL01+15BP)	0	0	66,863	(2,617,336)		(2,617,336)	(2,617,336)	0	0	0	256,466		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 10/10/2025	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/20/2025	10/10/2025	0	1,837,927	Russell 1000 GROWTH / (FEDL01+43BP)	0	0	1,701	(95,094)		(95,094)	(95,094)	0	0	0	4,858		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 10/10/2025	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/20/2025	10/10/2025	0	38,616,836	Russell 2000 Growth Index / (FEDL01+10BP)	0	0	33,264	(1,316,809)		(1,316,809)	(1,316,809)	0	0	0	102,071		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 10/10/2025	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/20/2025	10/10/2025	0	51,599,364	Russell 2000 TR / (FEDL01+10BP)	0	0	44,447	(1,643,012)		(1,643,012)	(1,643,012)	0	0	0	136,385		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 12/10/2027	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/23/2025	12/10/2027	0	557,183,029	MSCI Daily TR Gross EAFE USD / (FEDL01+86BP)	0	0	(321,309)	8,140,477		8,140,477	8,140,477	0	0	0	4,357,598		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 01/10/2026	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/23/2025	01/10/2026	0	557,183,029	MSCI Daily TR Gross EAFE USD / (FEDL01+62BP)	0	0	306,451	(8,140,477)		(8,140,477)	(8,140,477)	0	0	0	2,031,058		0001
Total Return Swap With TRSWAP:GDDUEAFEINDEX R Tot Ret PAY FEDL 10/10/2027	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/23/2025	10/10/2027	0	376,035,903	MSCI Daily TR Gross EAFE USD / (FEDL01+84.5BP)	0	0	(216,221)	5,493,906		5,493,906	5,493,906	0	0	0	2,838,668		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2025	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/23/2025	12/10/2025	0	376,035,903	MSCI Daily TR Gross EAFE USD / (FEDL01+56.5BP)	0	0	204,522	(5,493,906)		(5,493,906)	(5,493,906)	0	0	0	1,256,454		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 05/10/2028	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/23/2025	05/10/2028	0	13,847,152	MSCI Daily TR Gross EAFE USD / (FEDL01+88.5BP)	0	0	(8,024)	202,308		202,308	202,308	0	0	0	117,150		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 01/10/2026	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/23/2025	01/10/2026	0	13,847,152	MSCI Daily TR Gross EAFE USD / (FEDL01+60.5BP)	0	0	7,593	(202,308)		(202,308)	(202,308)	0	0	0	50,476		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 10/10/2025	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/23/2025	10/10/2025	0	61,166,408	Russell 1000 VALUE INDEX TR / (FEDL01+43BP)	0	0	48,525	(1,054,050)		(1,054,050)	(1,054,050)	0	0	0	161,673		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 10/10/2025	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/23/2025	10/10/2025	0	20,055,591	Russell 2000 Value Index / (FEDL01+14.5BP)	0	0	14,958	(310,406)		(310,406)	(310,406)	0	0	0	53,010		0001

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Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 12/10/2027	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/24/2025	12/10/2027	0	326,383,292	MSCI Daily TR Gross EAFE USD / (FEDL01+86BP)	0	0	(141,161)	6,816,375		6,816,375	6,816,375	0	0	0	2,552,567		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 01/10/2028	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/24/2025	01/10/2028	0	184,725,971	MSCI Daily TR Gross EAFE USD / (FEDL01+87.5BP)	0	0	(80,125)	3,857,922		3,857,922	3,857,922	0	0	0	1,469,561		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 01/10/2026	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/24/2025	01/10/2026	0	511,109,263	MSCI Daily TR Gross EAFE USD / (FEDL01+62BP)	0	0	210,833	(10,674,297)		(10,674,297)	(10,674,297)	0	0	0	1,863,109		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 11/10/2027	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2025	11/10/2027	0	268,045,326	MSCI Daily TR Gross EAFE USD / (FEDL01+86BP)	0	0	(115,930)	5,598,011		5,598,011	5,598,011	0	0	0	2,060,806		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 03/10/2028	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2025	03/10/2028	0	132,521,945	MSCI Daily TR Gross EAFE USD / (FEDL01+89BP)	0	0	(57,647)	2,767,664		2,767,664	2,767,664	0	0	0	1,087,950		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 12/10/2025	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2025	12/10/2025	0	400,567,271	MSCI Daily TR Gross EAFE USD / (FEDL01+54BP)	0	0	162,564	(8,365,675)		(8,365,675)	(8,365,675)	0	0	0	1,338,421		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY SOFR 10/08/2025	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/27/2025	10/08/2025	0	86,453,806	NO INDEX / (SOFR+16BP)	0	0	0	418,404		418,404	418,404	0	0	0	226,260		0002
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 10/10/2025	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/30/2025	10/10/2025	0	21,142,924	NASDAQ 100 Total Return / (FEDL01+54.5BP)	0	0	0	0		0	0	0	0	0	55,884		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return										1,568,955	1	(27,867,155)	159,204,358	XXX	159,204,358	282,334,638	0	0	0	653,626,461	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(15,990,926)	2	(19,885,138)	410,104,824	XXX	407,026,933	316,676,191	0	0	0	883,192,485	XXX	XXX
Credit Default Swap With CITIBANK NA RCV 1.00 PAY 100.00 12/20/2025 BHF2J9AZ4	CDX.NA.IG.35 0-3%	DB C	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/05/2021	12/20/2025	0	4,300,000	1%[0%]	(1,495,588)	0	21,619	(181,582)		(28,882)	0	0	182,041	0	4,300,000	5C	N/A
Credit Default Swap With CITIBANK NA RCV 1.00 PAY 100.00 12/20/2025 BHF2J9B26	CDX.NA.IG.35 3-7%	DB C	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/05/2021	12/20/2025	0	5,700,000	1%[0%]	(368,853)	0	28,658	(38,272)		25,536	0	0	39,809	0	5,700,000	1G	N/A
Credit Default Swap With JPMORGAN CHASE BANK NA RCV 0.77 PAY 100.00 12/20/2026 BHF2X5NG4	CDX.HY.BB.37 15-100%	DB C	Credit	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/28/2021	12/20/2026	0	19,878,720	0.77%[0%]	0	0	77,197	0		210,510	0	0	0	0	19,878,720	2B	N/A
Credit Default Swap With BNP PARIBAS SA RCV 0.75 PAY 100.00 12/20/2026 BHF30GWD1	CDX.HY.BB.37 15-100%	DB C	Credit	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	12/20/2026	0	9,939,360	0.745%[0%]	0	0	37,230	0		99,528	0	0	0	0	9,939,360	3B	N/A
Credit Default Swap With BARCLAYS BANK PLC RCV 5.00 PAY 100.00 12/20/2026 BHF32JKV6	CDX.NA.HY.BB.37.V1	DB C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2022	12/20/2026	0	11,818,080	5%[0%]	1,450,072	0	297,093	453,164		592,636	0	0	(149,179)	0	11,818,080	3B	N/A

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Credit Default Swap With JPMORGAN CHASE BANK NA RCV 5.00 PAY 100.00 12/20/2026 BHF3342K2	CDX.NA.HY.BB.37.V1	DB C	Credit	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/24/2022	12/20/2026	0	11,818,080	5%[0%]	1,344,907	0	297,093	422,841		592,636	0	0	(138,959)	0	11,818,080	3B	N/A
Credit Default Swap With BNP PARIBAS SA RCV 1.00 PAY 100.00 12/20/2026 BHF35VUK9	CDX.NA.IG.37 7-15%	DB C	Credit	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	12/20/2026	0	25,000,000	1%[0%]	(93,889)	0	125,694	(30,231)		329,046	0	0	10,081	0	25,000,000	1F	N/A
Credit Default Swap With NOMURAGLOBAL RCV 1.00 PAY 100.00 12/20/2028 BHF36YEW4	CDX.NA.IG.37 15-100%	DB C	Credit	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	05/20/2022	12/20/2028	0	40,000,000	1%[0%]	1,447,778	0	201,111	769,988		1,196,482	0	0	(108,924)	0	40,000,000	1C	N/A
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2029 Z96RY64H7	CDX.NA.IG.43.V1	DB C	Credit	Ice Clear US Inc 549300HWWR1D80TS2G29	09/20/2024	12/20/2029	0	352,000,000	1%[0%]	8,021,940	0	1,769,778	6,859,227		7,917,888	0	0	(749,523)	0	352,000,000	2B	N/A
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2030 Z96ZAV0E1	CDX.NA.IG.44.V1	DB C	Credit	Ice Clear US Inc 549300HWWR1D80TS2G29	04/01/2025	06/20/2030	0	750,000,000	1%[0%]	0	7,508,369	2,144,983	12,745,776		16,581,000	0	0	(653,651)	0	750,000,000	2B	N/A
1189999999. Subtotal - Swaps - Replication - Credit Default										10,306,367	7,508,369	5,000,456	21,000,911	XXX	27,516,380	0	0	(1,568,305)	0	1,230,454,240	XXX	XXX
1229999999. Subtotal - Swaps - Replication										10,306,367	7,508,369	5,000,456	21,000,911	XXX	27,516,380	0	0	(1,568,305)	0	1,230,454,240	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										(18,783,881)	1	6,417,669	224,830,102	XXX	221,752,211	59,778,447	0	0	0	227,131,468	XXX	XXX
1369999999. Total Swaps - Credit Default										10,306,367	7,508,369	5,000,456	21,000,911	XXX	27,516,380	0	0	(1,568,305)	0	1,230,454,240	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										1,227,050	0	15,977,145	30,645,005	XXX	181,539,208	(25,436,894)	(247,592,808)	0	0	44,203,313	XXX	XXX
1389999999. Total Swaps - Total Return										1,568,955	1	(27,867,155)	159,204,358	XXX	159,204,358	282,334,638	0	0	0	653,626,461	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										(5,681,509)	7,508,371	(471,885)	435,680,376	XXX	590,012,157	316,676,191	(247,592,808)	(1,568,305)	0	2,155,415,482	XXX	XXX
CALL OPTION BFWD 09/15/25 C UST30 BHF3CGJF8	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/13/2022	09/15/2025	0	69,500,000	91.457	0	0	0	0		(13,181,739)	0	0	0	0	159,608		100/100
CALL OPTION BFWD 12/15/25 C UST30 BHF3CGJG6	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/13/2022	12/15/2025	0	69,500,000	92.68955	0	0	0	0		(13,850,855)	0	0	0	0	235,756		100/100
CALL OPTION BFWD 9/15/25 C UST20 BHF3CGKY5	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/16/2022	09/15/2025	0	27,000,000	95.454	0	0	0	0		(3,043,407)	0	0	0	0	62,006		100/100
CALL OPTION BFWD 12/15/25 C UST20 BHF3CGL08	Variable Annuities	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/16/2022	12/15/2025	0	27,000,000	95.333	0	0	0	0		(2,956,386)	0	0	0	0	91,589		100/100
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	(33,032,387)	0	0	0	0	548,959	XXX	XXX
CALL OPTION BFWD 1/14/2026 C UST20 BHF3G10H3	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/05/2022	01/14/2026	0	346,000,000	93.20221	0	0	0	(34,533,502)		(34,533,502)	3,249,856	0	0	0	1,274,184		0002
CALL OPTION BFWD 5/28/26 C UST30 BHF3HBVL7	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/10/2023	05/28/2026	0	44,000,000	95.06843	0	0	0	(19,633,046)		(19,633,046)	(392,579)	0	0	0	209,819		0003
CALL OPTION BFWD 5/29/2026 C UST30 BHF3HBVP8	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/10/2023	05/29/2026	0	46,000,000	95.72107	0	0	0	(20,812,117)		(20,812,117)	(417,524)	0	0	0	219,687		0003

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CALL OPTION BFWD 6/17/26 C UST30 BHF3HBVR4	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/10/2023	06/17/2026	0	46,000,000	93.3946	0	0	0	(19,730,973)		(19,730,973)	(405,391)	0	0	0	225,867		0003
CALL OPTION BFWD 7/20/26 C UST30 BHF3HBVU7	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/10/2023	07/20/2026	0	45,000,000	98.89482	0	0	0	(21,595,548)		(21,595,548)	(474,297)	0	0	0	231,082		0003
CALL OPTION BFWD 7/20/2026 C UST30 BHF3HBVV5	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/10/2023	07/20/2026	0	45,000,000	99.05398	0	0	0	(21,664,245)		(21,664,245)	(475,914)	0	0	0	231,082		0003
CALL OPTION BFWD 7/20/26 C UST30 BHF3HBVW3	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/10/2023	07/20/2026	0	45,000,000	99.09643	0	0	0	(21,682,565)		(21,682,565)	(476,347)	0	0	0	231,082		0003
CALL OPTION BFWD 7/20/26 C UST30 BHF3HBVX1	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/10/2023	07/20/2026	0	90,000,000	98.86298	0	0	0	(43,163,617)		(43,163,617)	(947,946)	0	0	0	462,164		0003
CALL OPTION BFWD 7/23/26 C UST30 BHF3HBVY9	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/10/2023	07/23/2026	0	38,000,000	99.61663	0	0	0	(18,492,701)		(18,492,701)	(408,666)	0	0	0	195,895		0003
CALL OPTION BFWD 6/4/26 C UST30 BHF3HBVZ6	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/10/2023	06/04/2026	0	194,000,000	98.75822	0	0	0	(63,699,227)		(63,699,227)	(625,530)	0	0	0	934,814		0003
CALL OPTION BFWD 06/4/26 C UST30 BHF3HJWD7	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/13/2023	06/04/2026	0	112,000,000	94.58104	0	0	0	(33,933,477)		(33,933,477)	(293,207)	0	0	0	539,686		0003
CALL OPTION BFWD 06/4/26 C UST30 BHF3HJWG0	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/13/2023	06/04/2026	0	115,000,000	95.12794	0	0	0	(35,448,334)		(35,448,334)	(314,819)	0	0	0	554,142		0003
CALL OPTION BFWD 06/11/26 C UST30 BHF3HJWJ4	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/13/2023	06/11/2026	0	225,000,000	95.0524	0	0	0	(69,141,969)		(69,141,969)	(633,339)	0	0	0	1,095,328		0003
CALL OPTION BFWD 06/17/26 C UST30 BHF3HJWK1	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/13/2023	06/17/2026	0	162,000,000	96.09503	0	0	0	(51,376,681)		(51,376,681)	(506,282)	0	0	0	795,445		0003
CALL OPTION BFWD 6/19/26 C UST30 BHF3HJWL9	Liability Portfolio	N/A	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	01/18/2023	06/19/2026	0	175,000,000	104.44885	0	0	0	(54,717,953)		(54,717,953)	(254,449)	0	0	0	861,714		0003
CALL OPTION BFWD 06/22/26 C UST30 BHF3HJWM7	Liability Portfolio	N/A	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	01/18/2023	06/22/2026	0	200,000,000	105.2306	0	0	0	(64,018,645)		(64,018,645)	(337,238)	0	0	0	988,980		0003
UNITED STATES TREASURY BFWD 5/28/26 C UST30 BHF3HPSS5	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/17/2023	05/28/2026	0	46,000,000	92.6247	0	0	0	(19,441,701)		(19,441,701)	(385,945)	0	0	0	219,356		0003
UNITED STATES TREASURY BFWD 6/11/26 C UST30 BHF3HPST3	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/17/2023	06/11/2026	0	69,000,000	92.79695	0	0	0	(29,222,852)		(29,222,852)	(593,724)	0	0	0	335,901		0003
CALL OPTION BFWD 5/15/26 C UST30 BHF3HUE26	Liability Portfolio	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/19/2023	05/15/2026	0	202,000,000	74.62639	0	0	0	(30,073,056)		(30,073,056)	(110,988)	0	0	0	944,214		0003
CALL OPTION BFWD 5/21/26 C UST30 BHF3HUE34	Liability Portfolio	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/19/2023	05/21/2026	0	130,000,000	80.1922	0	0	0	(20,635,321)		(20,635,321)	(212,733)	0	0	0	613,350		0003
CALL OPTION BFWD 1/23/26 C UST20 BHF3J4Q78	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/26/2023	01/23/2026	0	59,000,000	73.5902	0	0	0	(5,221,771)		(5,221,771)	529,489	0	0	0	222,157		0002
CALL OPTION BFWD 2/02/26 C UST20 BHF3JDF54	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/01/2023	02/02/2026	0	55,000,000	79.04653	0	0	0	(5,136,786)		(5,136,786)	552,313	0	0	0	212,039		0002

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UNITED STATES TREASURY BFWD 2/09/26 C UST20 BHF3JYSW5	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/10/2023	02/09/2026	0	58,000,000	72.42455	0	0	0	(4,433,181)		(4,433,181)	530,631	0	0	0	227,183		0002
CALL OPTION BFWD 2/12/26 C UST20 BHF3JYSZ8	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/10/2023	02/12/2026	0	91,000,000	81.98149	0	0	0	(7,725,293)		(7,725,293)	839,295	0	0	0	358,821		0002
UNITED STATES TREASURY BFWD 2/27/26 C UST20 BHF3KNKG0	Variable Annuities	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/27/2026	0	170,000,000	76.50436	0	0	0	(11,528,877)		(11,528,877)	1,775,508	0	0	0	692,118		0002
UNITED STATES TREASURY BFWD 3/09/26 C UST20 BHF3KNKL9	Variable Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2023	03/09/2026	0	177,000,000	81.25914	0	0	0	(13,685,546)		(13,685,546)	1,633,370	0	0	0	735,355		0002
CALL OPTION BFWD 03/12/2026 C UST20 BHF3KNLJ3	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2023	03/12/2026	0	113,000,000	93.27554	0	0	0	(9,985,256)		(9,985,256)	1,125,389	0	0	0	472,250		0002
CALL OPTION BFWD 03/19/2026 C UST20 BHF3KNLL8	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/24/2023	03/19/2026	0	226,000,000	92.39669	0	0	0	(18,033,254)		(18,033,254)	2,279,546	0	0	0	957,376		0002
CALL OPTION BFWD 03/16/26 C UST20 BHF3LHN12	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/13/2023	03/16/2026	0	330,000,000	94.30406	0	0	0	(36,236,115)		(36,236,115)	2,897,111	0	0	0	1,389,912		0002
CALL OPTION BFWD 03/16/26 C UST20 BHF3LHN20	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/13/2023	03/16/2026	0	169,000,000	95.31733	0	0	0	(18,281,642)		(18,281,642)	1,605,823	0	0	0	711,804		0002
CALL OPTION BFWD 09/14/26 C UST20 BHF3QGQX6	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/02/2023	09/14/2026	0	166,000,000	91.46471	0	0	0	(13,612,202)		(13,612,202)	1,120,457	0	0	0	912,328		0002
CALL OPTION BFWD 09/17/26 C UST20 BHF3QP8X6	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/06/2023	09/17/2026	0	221,000,000	90.9819	0	0	0	(17,108,683)		(17,108,683)	1,501,943	0	0	0	1,218,730		0002
CALL OPTION BFWD 09/17/26 C UST20 BHF3QRZY0	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/06/2023	09/17/2026	0	50,000,000	90.97921	0	0	0	(3,977,530)		(3,977,530)	231,767	0	0	0	275,731		0002
CALL OPTION BFWD 8/10/26 C UST20 BHF3R00Y6	Variable Annuities	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	06/09/2023	08/10/2026	0	68,000,000	76.82287	0	0	0	(4,546,197)		(4,546,197)	596,658	0	0	0	358,588		0002
CALL OPTION BFWD 9/14/27 C UST20 BHF3R16R3	Variable Annuities	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	06/12/2023	09/14/2027	0	138,000,000	76.92038	0	0	0	(8,399,439)		(8,399,439)	232,080	0	0	0	1,025,345		0002
CALL OPTION BFWD 04/23/27 C UST20 BHF3R1FP7	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2023	04/23/2027	0	166,000,000	95.21514	0	0	0	(42,523,259)		(42,523,259)	(489,452)	0	0	0	1,117,791		0002
CALL OPTION BFWD 4/08/27 C UST20 BHF3R1G84	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/14/2023	04/08/2027	0	133,000,000	91.3032	0	0	0	(29,272,834)		(29,272,834)	(208,619)	0	0	0	885,375		0002
CALL OPTION BFWD 06/09/28 C UST30 BHF3VPVC0	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/19/2023	06/09/2028	0	160,000,000	96.94959	0	0	0	(14,573,651)		(14,573,651)	(2,583,083)	0	0	0	1,372,928		0003
CALL OPTION BFWD 09/08/28 C UST30 BHF3VPVD8	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/19/2023	09/08/2028	0	180,000,000	97.18123	0	0	0	(17,011,284)		(17,011,284)	(3,190,005)	0	0	0	1,608,590		0003
CALL OPTION BFWD 08/14/28 C UST30 BHF3VPVE6	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/19/2023	08/14/2028	0	160,000,000	97.105	0	0	0	(14,954,266)		(14,954,266)	(2,767,604)	0	0	0	1,414,446		0003
UNITEDSTATESTREASURY BFWD 6/13/29 C UST30 BHF40V1V0	Liability Portfolio	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2023	06/13/2029	0	125,000,000	110.44684	0	0	0	(17,239,433)		(17,239,433)	(3,193,272)	0	0	0	1,243,132		0003

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UNITEDSTATESTREASURY BFWD 12/13/28 C UST30 BHF40XWJ9	Liability Portfolio	N/A	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2023	12/12/2028	0	125,000,000	110.57432	0	0	0	(17,020,735)		(17,020,735)	(2,827,737)	0	0	0	1,161,692		0003
UNITEDSTATESTREASURY BFWD 03/14/29 C UST30 BHF40XWN0	Liability Portfolio	N/A	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2023	03/13/2029	0	75,000,000	110.46805	0	0	0	(10,257,361)		(10,257,361)	(1,807,864)	0	0	0	721,727		0003
UNITEDSTATESTREASURY BFWD 03/14/29 C UST30 BHF40XWQ3	Liability Portfolio	N/A	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2023	03/13/2029	0	50,000,000	110.53546	0	0	0	(6,867,644)		(6,867,644)	(1,206,542)	0	0	0	481,152		0003
UNITEDSTATESTREASURY BFWD 9/13/29 C UST30 BHF4108P3	Liability Portfolio	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/15/2023	09/13/2029	0	125,000,000	110.42207	0	0	0	(17,353,783)		(17,353,783)	(3,359,419)	0	0	0	1,282,122		0003
CALL OPTION BFWD 2/1/27 C UST10 BHF43M2A2	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/01/2024	02/01/2027	0	250,000,000	104.34995	0	0	0	(5,693,226)		(5,693,226)	5,887,703	0	0	0	1,577,072		0002
CALL OPTION BFWD 2/1/27 C UST10 BHF43PRG5	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/02/2024	02/16/2027	0	290,000,000	103.38218	0	0	0	(4,090,519)		(4,090,519)	6,783,437	0	0	0	1,852,869		0002
CALL OPTION BFWD 2/07/28 C UST20 BHF43YAQ2	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2028	0	41,500,000	98.62851	0	0	0	(2,238,569)		(2,238,569)	(280,687)	0	0	0	335,112		0002
CALL OPTION BFWD 6/18/26 C UST30 BHF4DXWB2	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/17/2024	06/18/2026	0	175,000,000	76.37886	0	0	0	7,457,952		7,457,952	(829,882)	0	0	0	860,496		0003
CALL OPTION BFWD 06/22/26 C UST30 BHF4DXWC0	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/17/2024	06/22/2026	0	200,000,000	76.36271	0	0	0	8,493,954		8,493,954	(940,493)	0	0	0	988,980		0003
CALL OPTION BFWD 9/02/30 C UST30 BHF4E60Z2	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/18/2024	08/30/2030	0	227,000,000	101.40316	0	0	0	(18,543,491)		(18,543,491)	(6,781,118)	0	0	0	2,580,687		0003
CALL OPTION BFWD 3/14/30 C UST30 BHF4E8XN9	Liability Portfolio	N/A	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/19/2024	03/14/2030	0	194,000,000	101.15247	0	0	0	(14,987,084)		(14,987,084)	(5,441,674)	0	0	0	2,104,442		0003
CALL OPTION BFWD 6/4/26 C UST30 BHF4E8XP4	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/19/2024	06/04/2026	0	194,000,000	68.45597	0	0	0	7,063,122		7,063,122	(660,449)	0	0	0	934,814		0003
CALL OPTION BFWD 10/12/30 C UST30 BHF4E9B35	Liability Portfolio	N/A	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/19/2024	10/12/2029	0	202,000,000	101.45188	0	0	0	(15,590,751)		(15,590,751)	(5,319,990)	0	0	0	2,091,376		0003
CALL OPTION BFWD 5/15/26 C UST30 BHF4E9B43	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/19/2024	05/15/2026	0	202,000,000	62.98525	0	0	0	7,372,551		7,372,551	(396,806)	0	0	0	944,214		0003
CALL OPTION BFWD 06/11/26 C UST30 BHF4ECTP0	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/22/2024	06/11/2026	0	225,000,000	66.51011	0	0	0	7,313,773		7,313,773	(777,889)	0	0	0	1,095,328		0003
CALL OPTION BFWD 06/17/26 C UST30 BHF4ED5D1	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/22/2024	06/17/2026	0	162,000,000	66.46683	0	0	0	5,194,241		5,194,241	(552,542)	0	0	0	795,445		0003

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CALL OPTION BFWD 09/03/30 C UST30 BHF4ED5E9	Liability Portfolio	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/22/2024	09/03/2030	0	162,000,000	100.61249	0	0	0	(12,188,986)		(12,188,986)	(4,790,882)	0	0	0	1,843,675		0003
CALL OPTION BFWD 06/03/30 C UST30 BHF4ED5F6	Liability Portfolio	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/22/2024	06/03/2030	0	225,000,000	100.82609	0	0	0	(17,047,288)		(17,047,288)	(6,476,211)	0	0	0	2,497,593		0003
CALL OPTION BFWD 06/4/26 C UST30 BHF4EGJJ6	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/23/2024	06/04/2026	0	115,000,000	66.67916	0	0	0	3,928,911		3,928,911	(400,862)	0	0	0	554,142		0003
CALL OPTION BFWD 6/17/26 C UST30 BHF4EGM60	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/23/2024	06/17/2026	0	46,000,000	52.05075	0	0	0	1,432,055		1,432,055	(14,147)	0	0	0	225,867		0003
CALL OPTION BFWD 7/23/26 C UST30 BHF4EGR65	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/23/2024	07/23/2026	0	38,000,000	52.1108	0	0	0	1,183,064		1,183,064	(135)	0	0	0	195,895		0003
CALL OPTION BFWD 7/20/26 C UST30 BHF4EGTF3	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/23/2024	07/20/2026	0	225,000,000	52.10524	0	0	0	7,003,301		7,003,301	(7,047)	0	0	0	1,155,411		0003
CALL OPTION BFWD 6/03/30 C UST30 BHF4EGXL5	Liability Portfolio	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/23/2024	06/03/2030	0	125,000,000	100.84273	0	0	0	(9,487,984)		(9,487,984)	(3,598,769)	0	0	0	1,387,552		0003
CALL OPTION BFWD 12/02/30 C UST30 BHF4EGXM3	Liability Portfolio	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/23/2024	12/02/2030	0	309,000,000	100.82936	0	0	0	(24,122,625)		(24,122,625)	(9,399,842)	0	0	0	3,599,352		0003
CALL OPTION BFWD 5/28/26 C UST30 BHF4EL4L6	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/24/2024	05/28/2026	0	46,000,000	51.66839	0	0	0	1,278,246		1,278,246	(24,301)	0	0	0	219,356		0003
CALL OPTION BFWD 6/11/26 C UST30 BHF4EL5C5	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/24/2024	06/11/2026	0	69,000,000	51.69305	0	0	0	1,917,529		1,917,529	(29,520)	0	0	0	335,901		0003
CALL OPTION BFWD 5/28/26 C UST30 BHF4EL5D3	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/24/2024	05/28/2026	0	44,000,000	51.58721	0	0	0	1,188,233		1,188,233	(24,024)	0	0	0	209,819		0003
CALL OPTION BFWD 5/29/2026 C UST30 BHF4EL5E1	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/24/2024	05/29/2026	0	46,000,000	51.59225	0	0	0	1,243,681		1,243,681	(24,782)	0	0	0	219,687		0003
CALL OPTION BFWD 03/14/30 C UST30 BHF4EL5F8	Liability Portfolio	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/24/2024	03/14/2030	0	205,000,000	100.61139	0	0	0	(14,907,395)		(14,907,395)	(5,704,084)	0	0	0	2,223,766		0003
CALL OPTION BFWD 10/15/2029 C UST30 BHF4EL504	Liability Portfolio	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2024	10/15/2029	0	80,000,000	67.85543	0	0	0	(3,129,409)		(3,129,409)	(1,150,885)	0	0	0	829,061		0003
CALL OPTION BFWD 5/21/26 C UST30 BHF4EL5R2	Liability Portfolio	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2024	05/21/2026	0	130,000,000	66.64118	0	0	0	3,639,523		3,639,523	(169,154)	0	0	0	613,350		0003
CALL OPTION BFWD 12/05/2029 C UST30 BHF4EL5S0	Liability Portfolio	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2024	12/05/2029	0	320,000,000	67.9005	0	0	0	(12,553,428)		(12,553,428)	(4,733,408)	0	0	0	3,369,745		0003
CALL OPTION BFWD 06/4/26 C UST30 BHF4EMU68	Liability Portfolio	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/25/2024	06/04/2026	0	112,000,000	66.43882	0	0	0	3,567,079		3,567,079	(396,293)	0	0	0	539,686		0003

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CALL OPTION BFWD 6/14/27 C UST20 BHF4FUMS0	Variable Annuities	Exh 5	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	08/15/2024	06/14/2027	0	200,000,000	104.5571	0	0	0	(13,047,512)		(13,047,512)	(615,006)	0	0	0	1,398,629		0002
CALL OPTION BFWD 8/17/29 C UST30 BHF4FY9T5	Variable Annuities	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/17/2029	0	126,200,000	87.9241	0	0	0	(7,823,254)		(7,823,254)	(1,443,708)	0	0	0	1,283,003		0002
CALL OPTION BFWD 08/23/29 C UST20 BHF4GGVR2	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/28/2024	08/23/2029	0	139,500,000	100.02497	0	0	0	(9,002,036)		(9,002,036)	(1,778,543)	0	0	0	1,421,033		0002
CALL OPTION BFWD 3/12/27 C UST20 BHF4XPTW5	Variable Annuities	Exh 5	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/12/2027	0	153,000,000	93.68948	0	0	0	(4,411,614)		(4,411,614)	(4,411,614)	0	0	0	997,036		0002
Forward Currency Cover Transaction WELLS FARGO BANK NA Long EUR Short USD Settlement 07/18/2025	Asset Portfolio	BA	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/10/2025	07/18/2025	0	15,777	1	0	0	0	(390)		(390)	0	(390)	0	0	18		0009
Forward Currency Cover Transaction WELLS FARGO BANK NA Long EUR Short USD Settlement 07/18/2025	Asset Portfolio	BA	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/10/2025	07/18/2025	0	14,754,961	1	0	0	0	(365,111)		(365,111)	0	(365,111)	0	0	16,383		0009
Forward Currency Cover Transaction WELLS FARGO BANK NA Long EUR Short USD Settlement 07/18/2025	Asset Portfolio	BA	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/10/2025	07/18/2025	0	129,719,152	1	0	0	0	(3,209,899)		(3,209,899)	0	(3,209,899)	0	0	144,034		0009
Forward Currency Cover Transaction WELLS FARGO BANK NA Long EUR Short USD Settlement 07/18/2025	Asset Portfolio	BA	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/10/2025	07/18/2025	0	77,333,676	1	0	0	0	(1,913,621)		(1,913,621)	0	(1,913,621)	0	0	85,867		0009
Forward Currency Cover Transaction WELLS FARGO BANK NA Long EUR Short USD Settlement 07/18/2025	Asset Portfolio	BA	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/10/2025	07/18/2025	0	13,206,976	1	0	0	0	(326,806)		(326,806)	0	(326,806)	0	0	14,664		0009
Forward Currency Cover Transaction WELLS FARGO BANK NA Long GBP Short USD Settlement 07/18/2025	Asset Portfolio	BA	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/10/2025	07/18/2025	0	53,370,814	1	0	0	0	(690,581)		(690,581)	0	(690,581)	0	0	59,260		0009
20250718 S GBP	Asset Portfolio	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/10/2025	07/18/2025	0	20,191,103	1	0	0	0	(261,259)		(261,259)	0	(261,259)	0	0	22,419		0009
CALL OPTION FEB26RTYC@2900 OTCSYNTH 06/07/2027 70.433193 CALL BHF54S4K1	Variable Annuities	Exh 5	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/27/2025	06/07/2027	0	101,600,000	70.43319	0	0	0	263,712		263,712	263,712	0	0	0	707,012		0002
CALL OPTION BFWD 06/25/27 C UST20 BHF54USB0	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/27/2025	06/08/2027	0	100,000,000	76.7394	0	0	0	68,361		68,361	68,361	0	0	0	696,370		0002

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CALL OPTION FEB26RTYC@2900 OTCSYNTH 06/08/2027 76.23894 CALL BHF54USC8	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/27/2025	06/08/2027	0	43,000,000	76.23894	0	0	0	229,639		229,639	229,639	0	0	0	299,439		0002
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	(1,183,797,463)	XXX	(1,183,797,463)	(63,141,174)	(6,767,667)	0	0	75,548,344	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(1,183,797,463)	XXX	(1,216,829,850)	(63,141,174)	(6,767,667)	0	0	76,097,303	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										3,050	0	14,412,797	4,574,641	XXX	122,436,457	0	(247,592,808)	0	0	42,317,716	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										1,218,559,516	597,381,953	(20,040,598)	1,039,917,053	XXX	1,036,839,162	564,074,295	(6,767,667)	(26,315,721)	0	1,084,428,607	XXX	XXX
1719999999. Subtotal - Replication										10,306,367	7,508,369	5,000,456	21,000,911	XXX	27,516,380	0	0	(1,568,305)	0	1,230,454,240	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	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										1,228,868,933	604,890,322	(627,345)	1,065,492,605	XXX	1,186,791,999	564,074,295	(254,360,475)	(27,884,026)	0	2,357,200,563	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
0001	Hedges the equity risks in variable annuties
0002	Hedges the interest rate risks in variable annuities
0003	Hedges the interest rate risk of assets
0004	Hedges the interest rate risk of liabilities
0005	Hedges the equity risk of liabilities
0009	Hedges the currency risk of foreign currency demoninated assets

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 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU5	37	11,569,438	S&P500 EMINI SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	06/20/2025	6,115.2787	6,253.7500	50,418	50,418	0	0	0	256,083	256,083	740,962	0005	50
MFSU5	16	2,145,360	MSCI EAFE INDEX SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	ICE 5493000F4ZO33MV32P92	06/24/2025	2,636.7369	2,681.7000	1,120	1,120	0	0	0	35,970	35,970	73,257	0005	50
MFSU5	17	2,279,445	MSCI EAFE INDEX SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	ICE 5493000F4ZO33MV32P92	06/24/2025	2,641.6909	2,681.7000	1,190	1,190	0	0	0	34,008	34,008	77,836	0005	50
NQU5	6	2,747,190	NASDAQ 100 E-MINI SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	06/20/2025	22,062.2028	22,893.2500	17,010	17,010	0	0	0	99,712	99,712	179,298	0005	20
NQU5	3	1,373,595	NASDAQ 100 E-MINI SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	06/20/2025	22,637.7698	22,893.2500	6,715	6,715	0	0	0	15,322	15,322	89,649	0005	20
NQU5	3	1,373,595	NASDAQ 100 E-MINI SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	06/20/2025	22,637.7698	22,893.2500	6,715	6,715	0	0	0	15,322	15,322	89,649	0005	20
RTYU5	11	1,205,435	RUSSELL 2000 EMINI CME SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	06/27/2025	2,136.6417	2,191.7000	1,424	1,424	0	0	0	30,282	30,282	93,159	0005	50
1539999999. Subtotal - Long Futures - Hedging Other												84,592	84,592	0	0	0	486,698	486,698	1,343,809	XXX	XXX
1579999999. Subtotal - Long Futures												84,592	84,592	0	0	0	486,698	486,698	1,343,809	XXX	XXX
ESU5	55	17,197,813	S&P500 EMINI SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	06/20/2025	6,410.7398	6,253.7500	(82,500)	(82,500)	0	0	0	(431,722)	(431,722)	1,101,430	0005	50
ESU5	716	223,884,250	S&P500 EMINI SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	06/20/2025	6,417.3750	6,253.7500	(1,074,000)	(1,074,000)	0	0	0	(5,857,774)	(5,857,774)	14,338,616	0005	50
ESU5	47	14,696,313	S&P500 EMINI SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	06/20/2025	6,423.9323	6,253.7500	(68,825)	(68,825)	0	0	0	(399,928)	(399,928)	941,222	0005	50
MFSU5	135	18,101,475	MSCI EAFE INDEX SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	ICE 5493000F4ZO33MV32P92	06/24/2025	2,738.9864	2,681.7000	(9,450)	(9,450)	0	0	0	(386,683)	(386,683)	618,106	0005	50
MFSU5	7	938,595	MSCI EAFE INDEX SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	ICE 5493000F4ZO33MV32P92	06/24/2025	2,714.0397	2,681.7000	(620)	(620)	0	0	0	(11,319)	(11,319)	32,050	0005	50
NQU5	22	10,073,030	NASDAQ 100 E-MINI SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	06/20/2025	23,428.3233	22,893.2500	(60,565)	(60,565)	0	0	0	(235,432)	(235,432)	657,426	0005	20
RTYU5	2	219,170	RUSSELL 2000 EMINI CME SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	06/27/2025	2,201.2367	2,191.7000	(290)	(290)	0	0	0	(954)	(954)	16,938	0005	50
RTYU5	474	51,943,290	RUSSELL 2000 EMINI CME SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	06/27/2025	2,248.1476	2,191.7000	(68,730)	(68,730)	0	0	0	(1,337,807)	(1,337,807)	4,014,306	0005	50
RTYU5	7	767,095	RUSSELL 2000 EMINI CME SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	06/27/2025	2,202.3372	2,191.7000	(1,015)	(1,015)	0	0	0	(3,723)	(3,723)	59,283	0005	50
1609999999. Subtotal - Short Futures - Hedging Other												(1,365,995)	(1,365,995)	0	0	0	(8,665,342)	(8,665,342)	21,779,377	XXX	XXX
1649999999. Subtotal - Short Futures												(1,365,995)	(1,365,995)	0	0	0	(8,665,342)	(8,665,342)	21,779,377	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												(1,281,403)	(1,281,403)	0	0	0	(8,178,644)	(8,178,644)	23,123,186	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(1,281,403)	(1,281,403)	0	0	0	(8,178,644)	(8,178,644)	23,123,186	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
WELLS FARGO BANK, NA	(926,615)	(354,788)	(1,281,403)
Total Net Cash Deposits	(926,615)	(354,788)	(1,281,403)

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0005	Hedges the equity risk of liabilites

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	84,592	(1,365,995)	84,592	84,592	(1,365,995)	84,592	23,123,186	23,123,186
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	46,526,030	219,883,840	616,640,822	(526,430,727)	0	616,277,532	(525,676,379)	44,075,123	49,329,911	0
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	261,300,000	34,392,882	483,831,174	(396,373,967)	0	527,792,991	(384,110,880)	0	89,386,085	0
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Y	Y	201,657,278	98,271,495	1,204,739,485	(1,144,325,070)	0	1,201,986,665	(1,143,290,583)	0	173,519,553	0
CITIBANK NA	E570DZWZ7FF32TWEFA76	Y	Y	88,087,213	58,427,292	498,189,275	(427,572,250)	0	507,736,470	(428,903,485)	0	95,152,469	19,254,981
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Y	Y	17,899,201	4,110,744	65,951,489	(84,563,026)	0	92,440,188	(68,518,509)	6,022,478	20,825,695	0
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y	52,441,553	182,519,323	91,126,767	(21,628,951)	0	91,126,767	(40,810,483)	0	48,409,838	0
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	210,310,492	20,810,072	1,383,838,990	(1,671,663,574)	0	1,383,838,990	(1,671,663,574)	0	209,635,510	0
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	345,123,722	0	470,146,613	(146,178,552)	0	470,146,613	(146,178,552)	0	3,526,778	0
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	236,385,777	52,111,228	880,928,756	(549,989,089)	42,442,662	879,721,483	(563,470,159)	79,865,547	59,430,464	59,430,464
MIZUHO CAPITAL MARKETS LLC	OV6W8SGQX2D1J857QP30	Y	Y	0	16,899,253	4,612,655	(66,891,805)	0	4,097,449	(66,187,769)	0	2,666,120	0
MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	Y	Y	8,510,660	76,963,739	285,297,106	(197,131,123)	2,691,584	285,297,106	(197,131,123)	79,655,323	8,201,378	8,201,378
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	Y	Y	46,647,059	125,748,823	408,261,819	(473,812,657)	0	408,261,819	(473,812,657)	0	127,900,518	0
NOMURA GLOBAL FINANCIAL PRODUCTS IN	OZ3VO5H2G7GRSO5BHJ91	Y	Y	0	74,589,815	27,593,286	(67,663,589)	0	28,019,777	(67,663,589)	0	42,838,953	0
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	15,135,946	6,476,640	48,419,196	(32,939,630)	0	51,824,457	(30,873,348)	5,815,163	2,197,635	0
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Y	Y	258,371,956	161,039,314	764,654,084	(444,345,256)	0	764,654,116	(444,345,284)	61,936,876	24,293,129	0
TORONTO DOMINION NEW YORK	69LASGQF5I0RN31MEN24	Y	Y	22,766,926	0	19,349,705	0	0	19,349,705	0	0	3,206,707	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	45,764,724	0	93,798,516	(142,108,010)	0	98,853,739	(142,108,010)	0	32,044,896	0
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Y	Y	14,011,255	3,332,539	665,532,694	(758,758,958)	0	689,697,106	(749,436,881)	0	74,200,020	0
0299999999. Total NAIC 1 Designation				1,870,939,790	1,135,576,999	8,012,912,432	(7,152,376,234)	45,134,246	8,121,122,973	(7,144,181,265)	277,370,512	1,066,765,659	86,886,823
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				237,975,225	0	211,045,166	(6,088,759)	0	215,939,050	(6,088,759)	0	1,290,434,904	1,257,416,087
0999999999 - Gross Totals				2,108,915,014	1,135,576,999	8,224,042,190	(7,159,830,987)	45,218,838	8,337,146,615	(7,151,636,018)	277,455,104	2,380,323,749	1,367,426,096
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						8,224,042,190	(7,159,830,987)						

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)
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	20281P-NE-8	COMMONWEALTH FING AUTH PA REV	2,727,316	3,695,000	2,752,542	06/01/2042	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Guaranteed	76116E-HN-3	RESOLUTION FUNDING CORP DISCOUNT NOTES ZERO CPN 15/OCT/2029 USD 1000	2,160,622	2,562,000	2,274,978	10/15/2029	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	127387-AN-8	CADENCE DESIGN SYSTEMS INC CALLABLE NOTES FIXED 4.3% 10/SEP/2029 USD 1000	5,001,840	5,000,000	4,963,674	09/10/2029	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	040555-CZ-5	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED 2.6% 15/AUG/2029 USD 1000	32,617	35,000	34,979	08/15/2029	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	35177P-AX-5	ORANGE SA CALLABLE NOTES FIXED 5.375% 13/JAN/2042 USD 1000	801,475	828,000	1,057,766	01/13/2042	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	040555-DC-5	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED 2.65% 15/SEP/2050 USD 1000	2,818,013	4,820,000	4,803,268	09/15/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	65339K-BS-8	NEXTERA ENERGY CAPITAL HOLDINGS INC NOTES FIXED 5.749% 01/SEP/2025 USD 1000	2,971,953	2,968,000	2,967,397	09/01/2025	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	438516-CA-2	HONEYWELL INTERNATIONAL INC CALLABLE NOTES FIXED 2.8% 01/JUN/2050 USD 1000	765,180	1,212,000	982,610	06/01/2050	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	032654-AV-7	ANALOG DEVICES INC CALLABLE NOTES FIXED 2.1% 01/OCT/2031 USD 1000	2,250,110	2,577,000	2,567,371	10/01/2031	IV
MIZUHO CAPITAL MARKETS LLC OV6IW8S6QX2D1J8570P30	Domestic Bond	120568-BF-6	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 4.65% 17/SEP/2034 USD 1000	1,828,779	1,887,000	1,926,542	09/17/2029	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	234667-JL-8	DALLAS CNTY TEX HOSP DIST	1,102,497	1,100,000	1,100,000	08/15/2044	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	15189W-AL-4	CENTERPOINT ENERGY RESOURCES CORP CALLABLE NOTES FIXED 4% 01/APR/2028 USD 1000	85,282	86,000	85,980	04/01/2028	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	15135U-AF-6	CENOVUS ENERGY INC CALLABLE NOTES FIXED 6.75% 15/NOV/2039 USD 1000	154,350	145,000	148,710	11/15/2039	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	369604-BV-4	GENERAL ELECTRIC CO CALLABLE NOTES FIXED 3.45% 01/MAY/2027 USD 1000	3,556,440	3,620,000	3,618,291	05/01/2027	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	620076-BU-2	MOTOROLA SOLUTIONS INC CALLABLE NOTES FIXED 2.75% 24/MAY/2031 USD 1000	4,685,179	5,225,000	5,225,000	05/24/2031	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	927804-FB-5	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 6% 15/MAY/2037 USD 1000	1,045,657	1,000,000	972,583	05/15/2037	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	568,681	567,000	649,167	11/15/2048	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	75513E-BZ-3	RTX CORP CALLABLE NOTES FIXED 7% 01/NOV/2028 USD 1000	2,134,830	2,000,000	2,320,523	11/01/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	75513E-CC-3	RTX CORP CALLABLE NOTES FIXED 4.2% 15/DEC/2044 USD 1000	1,101,680	1,400,000	1,507,905	12/15/2044	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	79466L-AF-1	SALESFORCE INC CALLABLE NOTES FIXED 3.7% 11/APR/2028 USD 1000	2,383,349	2,400,000	2,391,516	04/11/2028	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	88579Y-BD-2	3M CO CALLABLE MEDIUM TERM NOTE FIXED 4% 14/SEP/2048 USD 1000	863,788	1,097,000	1,014,382	09/14/2048	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	88213A-KH-7	TEXAS A & M UNIV REV	1,185,410	1,238,000	1,238,000	05/15/2030	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	70109H-AJ-4	PARKER-HANNIFIN CORP CALLABLE MEDIUM TERM NOTE FIXED 6.25% 15/MAY/2038 USD 1000	2,951,883	2,735,000	2,734,036	05/15/2038	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	031162-DF-4	AMGEN INC CALLABLE NOTES FIXED 4.2% 22/FEB/2052 USD 1000	685,550	880,000	875,385	02/22/2052	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	454889-AM-8	INDIANA MICHIGAN POWER CO CALLABLE NOTES FIXED 6.05% 15/MAR/2037 USD 1000	362,770	339,000	342,026	03/15/2037	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	62954H-BB-3	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE NOTES FIXED 5% 15/JAN/2033 USD 1000	5,954,959	5,990,000	6,145,626	01/15/2033	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	68428T-AA-5	ORANGE CNTY CALIF SANTN WASTEWATER	9,690,556	9,475,000	9,405,007	02/01/2036	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	210385-AC-4	CONSTELLATION ENERGY GENERATION LLC CALLABLE NOTES FIXED 5.8% 01/MAR/2033 USD 1000	4,715,023	4,476,000	4,897,154	03/01/2033	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	548661-CX-3	LOWE'S COS INC CALLABLE NOTES FIXED 4.65% 15/APR/2042 USD 1000	2,764,706	3,171,000	3,479,319	04/15/2042	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	25278X-AT-6	DIAMONDBACK ENERGY INC CALLABLE NOTES FIXED 4.25% 15/MAR/2052 USD 1000	5,636,781	7,510,000	6,892,820	03/15/2052	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	64971W-WU-0	NEW YORK N Y CITY TRANSITIONAL	5,167,478	5,240,000	5,237,480	11/01/2027	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	693506-BS-5	PPG INDUSTRIES INC CALLABLE NOTES FIXED 2.55% 15/JUN/2030 USD 1000	1,286,252	1,414,000	1,453,591	06/15/2030	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	110122-AQ-1	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 6.125% 01/MAY/2038 USD 1000	607,325	579,000	576,157	05/01/2038	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	14040H-CG-8	CAPITAL ONE FINANCIAL CORP CALLABLE NOTES VARIABLE 29/JUL/2032 USD 1000	7,624,386	9,000,000	8,975,797	07/29/2032	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	20825C-AP-9	CONOCOPHILLIPS CALLABLE BOND FIXED 5.9% 15/MAY/2038 USD 1000	1,876,111	1,782,000	1,777,714	05/15/2038	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	718172-CE-7	PHILIP MORRIS INTERNATIONAL INC CALLABLE NOTES FIXED 3.125% 02/MAR/2028 USD 1000	3,230,050	3,318,000	3,301,777	03/02/2028	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	88579Y-BD-2	3M CO CALLABLE MEDIUM TERM NOTE FIXED 4% 14/SEP/2048 USD 1000	2,068,523	2,627,000	2,429,154	09/14/2048	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	23331A-BP-3	DR HORTON INC CALLABLE NOTES FIXED 1.4% 15/OCT/2027 USD 1000	1,144,265	1,226,000	1,224,809	10/15/2027	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	745332-CJ-3	PUGET SOUND ENERGY INC CALLABLE NOTES FIXED 3.25% 15/SEP/2049 USD 1000	14,201,554	21,325,000	21,373,837	09/15/2049	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	039483-AT-9	ARCHER-DANIELS-MIDLAND CO BOND FIXED 5.935% 01/OCT/2032 USD 1000	1,034,520	956,000	969,484	10/01/2032	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	001055-AQ-5	AFLAC INC CALLABLE NOTES FIXED 2.875% 15/OCT/2026 USD 1000	2,987,292	3,040,000	2,966,073	10/15/2026	I
UBS SECURITIES LLC BFM8T61CT2L1QCEMIK50	Domestic Bond	853254-CC-2	STANDARD CHARTERED PLC CALLABLE NOTES VARIABLE 29/JUN/2032 USD 1000	1,778,927	2,021,000	2,021,000	06/29/2032	I
MIZUHO CAPITAL MARKETS LLC OV6IW8S6QX2D1J8570P30	Domestic Bond	651639-AY-2	NEWMONT CORP CALLABLE NOTES FIXED 2.25% 01/OCT/2030 USD 1000	4,004,298	4,452,000	4,508,350	10/01/2030	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	58013M-FH-2	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.45% 01/SEP/2048 USD 1000	12,194,339	14,622,000	14,432,657	09/01/2048	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	64972F-H2-5	NEW YORK N Y CITY MUN FIN AUTH WTR	2,526,975	2,500,000	2,792,364	06/15/2041	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	00115A-AL-3	AEP TRANSMISSION CO LLC CALLABLE NOTES FIXED 3.15% 15/SEP/2049 USD 1000	107,535	162,000	160,967	09/15/2049	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	548661-EG-8	LOWE'S COS INC CALLABLE NOTES FIXED 3.35% 01/APR/2027 USD 1000	3,053,280	3,100,000	2,995,926	04/01/2027	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	92344G-AX-4	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 5.85% 15/SEP/2035 USD 1000	23,279,479	22,140,000	22,100,302	09/15/2035	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	00115A-AL-3	AEP TRANSMISSION CO LLC CALLABLE NOTES FIXED 3.15% 15/SEP/2049 USD 1000	324,597	489,000	485,882	09/15/2049	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	11135F-CC-3	BROADCOM INC CALLABLE NOTES FIXED 4.55% 15/FEB/2032 USD 1000	2,078,629	2,099,000	2,143,588	02/15/2032	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	26442C-AA-2	DUKE ENERGY CAROLINAS LLC CALLABLE NOTES FIXED 6.1% 01/JUN/2037 USD 1000	1,195,989	1,121,000	1,120,904	06/01/2037	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	58155Q-AE-3	MCKESSON CORP CALLABLE NOTES FIXED 6% 01/MAR/2041 USD 1000	1,154,586	1,133,000	1,120,890	03/01/2041	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	29670G-AE-2	ESSENTIAL UTILITIES INC CALLABLE NOTES FIXED 3.351% 15/APR/2050 USD 1000	11,042,128	16,820,000	18,124,490	04/15/2050	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON	3,067,474	3,081,000	3,081,000	07/01/2026	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	92857W-BU-3	VODAFONE GROUP PLC CALLABLE NOTES FIXED 4.25% 17/SEP/2050 USD 1000	6,204	8,000	9,682	09/17/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	126408-HS-5	CSX CORP CALLABLE NOTES FIXED 3.8% 15/APR/2050 USD 1000	907,966	1,200,000	1,212,185	04/15/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	26442C-AA-2	DUKE ENERGY CAROLINAS LLC CALLABLE NOTES FIXED 6.1% 01/JUN/2037 USD 1000	2,122,054	1,989,000	1,988,830	06/01/2037	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	406216-BL-4	HALLIBURTON CO CALLABLE NOTES FIXED 2.92% 01/MAR/2030 USD 1000	5,977,770	6,428,000	6,427,004	03/01/2030	I

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)
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	58155Q-AE-3	MCKESSON CORP CALLABLE NOTES FIXED 6% 01/MAR/2041 USD 1000	373,992	367,000	363,077	03/01/2041	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	117043-AT-6	BRUNSWICK CORP/DE CALLABLE NOTES FIXED 2.4% 18/AUG/2031 USD 1000	7,622,507	8,991,000	8,976,111	08/18/2031	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	37940X-AC-6	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED 4.15% 15/AUG/2049 USD 1000	10,343,018	14,055,000	14,009,556	08/15/2049	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	854502-AN-1	STANLEY BLACK & DECKER INC CALLABLE NOTES FIXED 2.75% 15/NOV/2050 USD 1000	871,161	1,530,000	1,526,388	11/15/2050	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	072024-WS-7	BAY AREA TOLL AUTH CALIF TOLL	2,594,543	2,750,000	2,750,000	04/01/2031	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	559222-AV-6	MAGNA INTERNATIONAL INC CALLABLE NOTES FIXED 2.45% 15/JUN/2030 USD 1000	4,981,920	5,505,000	5,618,266	06/15/2030	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	83755V-R8-9	SOUTH DAKOTA ST HEALTH & EDL F	1,319,045	1,750,000	1,750,000	11/01/2041	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Domestic Bond	22822V-AP-6	CROWN CASTLE INC CALLABLE NOTES FIXED 4% 15/NOV/2049 USD 1000	809,607	1,092,000	1,088,589	11/15/2049	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	84265V-AA-3	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 7.5% 27/JUL/2035 USD 1000	443,929	387,000	384,965	07/27/2035	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	009158-BA-3	AIR PRODUCTS AND CHEMICALS INC CALLABLE NOTES FIXED 2.8% 15/MAY/2050 USD 1000	280,378	445,000	443,575	05/15/2050	IV
GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	Domestic Bond	720186-AQ-8	PIEDMONT NATURAL GAS CO INC CALLABLE NOTES FIXED 5.4% 15/JUN/2033 USD 1000	1,659,149	1,617,000	1,668,233	06/15/2033	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. OZ3V05H2G7GRS05BHJ91	Domestic Bond	970648-AK-7	WILLIS NORTH AMERICA INC CALLABLE NOTES FIXED 3.875% 15/SEP/2049 USD 1000	6,670,165	9,029,000	9,757,545	09/15/2049	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	718547-AR-3	PHILLIPS 66 CO CALLABLE NOTES FIXED 5.3% 30/JUN/2033 USD 1000	7,210,570	7,142,000	7,199,585	06/30/2033	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	341081-FG-7	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 4.05% 01/JUN/2042 USD 1000	420,719	500,000	462,253	06/01/2042	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	67066G-AH-7	NVIDIA CORP CALLABLE NOTES FIXED 3.5% 01/APR/2050 USD 1000	478,485	642,000	710,594	04/01/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	69352P-AJ-2	PPL CAPITAL FUNDING INC CALLABLE NOTES FIXED 5% 15/MAR/2044 USD 1000	10,960,193	12,714,000	13,857,233	03/15/2044	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	8426EP-AB-4	SOUTHERN CO GAS CAPITAL CORP CALLABLE NOTES FIXED 3.95% 01/OCT/2046 USD 1000	2,909,956	3,740,000	3,746,724	10/01/2046	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	927804-FB-5	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 6% 15/MAY/2037 USD 1000	1,379,222	1,319,000	1,282,837	05/15/2037	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	040555-DC-5	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED 2.65% 15/SEP/2050 USD 1000	2,953,652	5,052,000	5,034,463	09/15/2050	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	651639-AZ-9	NEWMONT CORP CALLABLE NOTES FIXED 2.6% 15/JUL/2032 USD 1000	3,210,732	3,623,000	3,620,461	07/15/2032	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	913017-BP-3	RTX CORP CALLABLE BOND FIXED 6.125% 15/JUL/2038 USD 1000	1,348,268	1,249,000	1,246,778	07/15/2038	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	22170Q-AA-8	COTTAGE HEALTH OBLIGATED GROUP CALLABLE BOND FIXED 3.304% 01/NOV/2049 USD 1000	1,992,898	2,875,000	2,875,000	11/01/2049	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	976843-BM-3	WISCONSIN PUBLIC SERVICE CORP CALLABLE NOTES FIXED 3.3% 01/SEP/2049 USD 1000	7,496,907	11,000,000	10,989,085	09/01/2049	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	91324P-EJ-7	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.2% 15/MAY/2032 USD 1000	703,686	728,000	726,592	05/15/2032	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	855244-AU-3	STARBUCKS CORP CALLABLE NOTES FIXED 4.45% 15/AUG/2049 USD 1000	5,532,632	6,753,000	6,777,361	08/15/2049	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	12189T-AD-6	BURLINGTON NORTHERN SANTA FE LLC PUTABLE BOND FIXED 7.29% 01/JUN/2036 USD 1000	544,344	461,000	512,670	06/01/2036	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	210385-AC-4	CONSTELLATION ENERGY GENERATION LLC CALLABLE NOTES FIXED 5.8% 01/MAR/2033 USD 1000	1,987,768	1,887,000	2,064,551	03/01/2033	IV
UBS SECURITIES LLC BFM8T61CT2L1QCEMIK50	Domestic Bond	13648T-AA-5	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED 2.05% 05/MAR/2030 USD 1000	1,172,074	1,300,000	1,298,714	03/05/2030	I
WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMCUFXT09	Government Bond	912797-MH-7	UNITED STATES OF AMERICA BILL ZERO CPN 04/SEP/2025 USD 100	103,444,571	104,156,000	103,444,571	09/04/2025	I
MIZUHO CAPITAL MARKETS LLC OV6IW8S6QX2D1J8570P30	Domestic Bond	00846U-AL-5	AGILENT TECHNOLOGIES INC CALLABLE NOTES FIXED 2.75% 15/SEP/2029 USD 1000	1,086,439	1,161,000	1,167,681	09/15/2029	IV
MIZUHO CAPITAL MARKETS LLC OV6IW8S6QX2D1J8570P30	Domestic Bond	278642-AW-3	EBAY INC CALLABLE NOTES FIXED 2.7% 11/MAR/2030 USD 1000	3,625,012	3,915,000	4,061,327	03/11/2030	IV
MIZUHO CAPITAL MARKETS LLC OV6IW8S6QX2D1J8570P30	Domestic Bond	92344G-AX-4	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 5.85% 15/SEP/2035 USD 1000	4,318,375	4,107,000	4,099,636	09/15/2035	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. OZ3V05H2G7GRS05BHJ91	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	82,243	82,000	93,883	11/15/2048	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. OZ3V05H2G7GRS05BHJ91	Domestic Bond	718547-AU-6	PHILLIPS 66 CO CALLABLE NOTES FIXED 5.25% 15/JUN/2031 USD 1000	2,104,006	2,052,000	2,115,816	06/15/2031	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	115117-MP-5	BROWARD CNTY FLA WTR & SWR UTI	1,082,099	1,255,000	1,255,000	10/01/2037	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	57421C-AW-4	MARYLAND ST HLTH & HGR EDUCTNL FAC	408,559	617,000	620,126	07/01/2050	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	795576-HL-4	SALT LAKE CITY UTAH ARPT REV	432,080	440,000	451,385	07/01/2048	I
WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMCUFXT09	Government Bond	912797-PF-8	UNITED STATES OF AMERICA BILL ZERO CPN 24/JUL/2025 USD 100	23,058,828	23,120,000	23,058,828	07/24/2025	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	052769-AH-9	AUTODESK INC CALLABLE NOTES FIXED 2.4% 15/DEC/2031 USD 1000	2,625,456	3,000,000	2,604,294	12/15/2031	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 4.15% 16/OCT/2028 USD 1000	4,136,502	4,140,000	4,136,343	10/16/2028	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	651639-AW-6	NEWMONT CORP CALLABLE NOTES FIXED 5.875% 01/APR/2035 USD 1000	8,099,826	7,604,000	9,070,473	04/01/2035	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	855244-AV-1	STARBUCKS CORP CALLABLE NOTES FIXED 2% 12/MAR/2027 USD 1000	3,729,732	3,878,000	3,864,312	03/12/2027	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	008685-AB-5	AHOLD FINANCE USA LLC CALLABLE NOTES FIXED 6.875% 01/MAY/2029 USD 1000	322,949	300,000	286,851	05/01/2029	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	040555-CF-9	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED 5.625% 15/MAY/2033 USD 1000	553,686	548,000	525,745	05/15/2033	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	125523-BH-2	CIGNA GROUP/THE CALLABLE NOTES FIXED 5.375% 15/FEB/2042 USD 1000	1,879,558	2,000,000	2,460,290	02/15/2042	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	219350-BK-0	CORNING INC CALLABLE NOTES FIXED 5.35% 15/NOV/2048 USD 1000	406,419	432,000	531,013	11/15/2048	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	375558-BD-4	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.75% 01/MAR/2046 USD 1000	1,887,791	2,123,000	2,353,849	03/01/2046	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	548661-EM-5	LOWE'S COS INC CALLABLE NOTES FIXED 5.625% 15/APR/2053 USD 1000	159,368	166,000	165,445	04/15/2053	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	04316J-AN-9	ARTHUR J GALLAGHER & CO CALLABLE NOTES FIXED 5.15% 15/FEB/2035 USD 1000	11,229,708	11,230,000	11,015,576	02/15/2035	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	49271V-AK-6	KEURIG DR PEPPER INC CALLABLE NOTES FIXED 3.8% 01/MAY/2050 USD 1000	5,686,031	7,703,000	8,826,273	05/01/2050	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE CO LLC CALLABLE NOTES FIXED 5.4% 15/AUG/2041 USD 1000	4,923,884	5,168,000	4,959,206	08/15/2041	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	0778FP-AB-5	BELL TELEPHONE CO OF CANADA OR BELL CANADA CALLABLE NOTES FIXED 4.3% 29/JUL/2049 USD 1000	9,464,085	12,150,000	13,219,369	07/29/2049	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	29250N-BE-4	ENBRIDGE INC CALLABLE NOTES FIXED 3.4% 01/AUG/2051 USD 1000	1,215,394	1,845,000	1,864,894	08/01/2051	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	64967B-AA-0	NEW YORK N Y CITY INDL DEV AGY	3,515,151	3,545,000	3,579,128	03/01/2046	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	91412G-XE-0	UNIVERSITY CALIF REVS FOR PREV	2,992,880	3,320,000	3,247,179	05/15/2045	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	032095-AL-5	AMPHENOL CORP CALLABLE NOTES FIXED 2.2% 15/SEP/2031 USD 1000	1,565,613	1,790,000	1,785,739	09/15/2031	I

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)
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	101137-BA-4	BOSTON SCIENTIFIC CORP CALLABLE NOTES FIXED 2.65% 01/JUN/2030 USD 1000	4,020,122	4,350,000	4,502,215	06/01/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	16877P-AA-8	CHILDREN'S HOSPITAL OF PHILADELPHIA/THE CALLABLE BOND FIXED 2.704% 01/JUL/2050 USD 1000	1,819,703	3,033,000	3,033,000	07/01/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	23331A-BP-3	DR HORTON INC CALLABLE NOTES FIXED 1.4% 15/OCT/2027 USD 1000	662,666	710,000	709,310	10/15/2027	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	29364W-BC-1	ENTERGY LOUISIANA LLC CALLABLE BOND FIXED 4.2% 01/APR/2050 USD 1000	2,307,959	2,922,000	2,942,508	04/01/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-BG-7	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.6% 01/SEP/2035 USD 1000	3,558,141	3,667,000	4,413,023	09/01/2035	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	461070-AR-5	INTERSTATE POWER AND LIGHT CO CALLABLE BOND FIXED 3.5% 30/SEP/2049 USD 1000	894,569	1,280,000	1,276,266	09/30/2049	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	58013M-FF-6	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 3.8% 01/APR/2028 USD 1000	2,379,850	2,401,000	2,400,086	04/01/2028	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	651639-AV-8	NEWMONT CORP CALLABLE NOTES FIXED 5.45% 09/JUN/2044 USD 1000	3,887,568	4,000,000	4,837,837	06/09/2044	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	92343V-AF-1	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.25% 01/APR/2037 USD 1000	706,024	664,000	645,973	04/01/2037	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	16411Q-AN-1	CHENIERE ENERGY PARTNERS LP CALLABLE NOTES FIXED 3.25% 31/JAN/2032 USD 1000	1,022,447	1,141,000	964,024	01/31/2032	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	277432-AP-5	EASTMAN CHEMICAL CO CALLABLE NOTES FIXED 4.65% 15/OCT/2044 USD 1000	15,171,753	18,070,000	18,479,045	10/15/2044	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	49456B-AW-1	KINDER MORGAN INC CALLABLE NOTES FIXED 5.45% 01/AUG/2052 USD 1000	6,156,803	6,712,000	6,926,420	08/01/2052	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	776743-AL-0	ROPER TECHNOLOGIES INC CALLABLE NOTES FIXED 1.75% 15/FEB/2031 USD 1000	13,325,496	15,543,000	15,559,692	02/15/2031	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	879360-AE-5	TELEDYNE TECHNOLOGIES INC CALLABLE NOTES FIXED 2.75% 01/APR/2031 USD 1000	12,004,549	13,240,000	13,206,111	04/01/2031	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	13063B-BU-5	CALIFORNIA ST	2,185,199	1,880,000	2,620,173	11/01/2039	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	452151-LF-8	ILLINOIS ST	2,713,061	2,705,000	2,601,625	06/01/2033	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS	3,955,250	5,000,000	3,988,871	01/15/2046	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	70869P-NB-9	PENNSYLVANIA ECONOMIC DEV FING	3,817,909	4,697,000	4,710,213	06/15/2036	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	91412G-XE-0	UNIVERSITY CALIF REVS FOR PREV	613,000	680,000	665,085	05/15/2045	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	666807-BH-4	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 4.75% 01/JUN/2043 USD 1000	609,026	675,000	709,911	06/01/2043	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	747525-AK-9	QUALCOMM INC CALLABLE NOTES FIXED 4.8% 20/MAY/2045 USD 1000	909,629	1,000,000	1,086,931	05/20/2045	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	882389-CC-1	TEXAS EASTERN TRANSMISSION LP CALLABLE NOTES FIXED 7% 15/JUL/2032 USD 1000	1,447,253	1,312,000	1,309,571	07/15/2032	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	96926G-AC-7	WILLIAM MARSH RICE UNIVERSITY CALLABLE BOND FIXED 3.574% 15/MAY/2045 USD 5000	132,220	170,000	168,656	05/15/2045	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	035240-AT-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 4.5% 01/JUN/2050 USD 1000	2,518,244	2,848,000	3,182,739	06/01/2050	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	03027X-BC-3	AMERICAN TOWER CORP CALLABLE NOTES FIXED 2.1% 15/JUN/2030 USD 1000	486,107	548,000	546,357	06/15/2030	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	46188B-AA-0	INVITATION HOMES OPERATING PARTNERSHIP LP CALLABLE NOTES FIXED 2% 15/AUG/2031 USD 1000	4,357,761	5,132,000	5,079,580	08/15/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	125523-AK-6	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.9% 15/DEC/2048 USD 1000	5,357,769	6,150,000	7,067,526	12/15/2048	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	581557-BU-8	MCKESSON CORP CALLABLE NOTES FIXED 5.1% 15/JUL/2033 USD 1000	1,839,833	1,803,000	1,896,292	07/15/2033	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	110122-DW-5	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 3.7% 15/MAR/2052 USD 1000	7,234	10,000	9,960	03/15/2052	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	26442T-AE-7	DUKE UNIVERSITY CALLABLE BOND FIXED 3.299% 01/OCT/2046 USD 1000	324,077	450,000	407,441	10/01/2046	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-CC-5	GILEAD SCIENCES INC CALLABLE NOTES FIXED 5.1% 15/JUN/2035 USD 1000	1,649,600	1,637,000	1,669,505	06/15/2035	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	539830-AR-0	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 6.15% 01/SEP/2036 USD 1000	2,207,074	2,000,000	2,245,514	09/01/2036	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	713448-EU-8	PEPSICO INC CALLABLE NOTES FIXED 3.625% 19/MAR/2050 USD 1000	574,755	763,000	759,418	03/19/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	677415-CQ-2	OHIO POWER CO CALLABLE NOTES FIXED 4.15% 01/APR/2048 USD 1000	940,610	1,213,000	1,205,396	04/01/2048	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	718547-AU-6	PHILLIPS 66 CO CALLABLE NOTES FIXED 5.25% 15/JUN/2031 USD 1000	6,460,693	6,301,000	6,496,958	06/15/2031	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	785592-AU-0	SABINE PASS LIQUEFACTION LLC CALLABLE NOTES FIXED 4.2% 15/MAR/2028 USD 1000	13,781,053	13,856,000	14,005,028	03/15/2028	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	855244-BA-6	STARBUCKS CORP CALLABLE NOTES FIXED 3.5% 15/NOV/2050 USD 1000	4,598,682	6,600,000	6,560,391	11/15/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	92343V-AF-1	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.25% 01/APR/2037 USD 1000	2,297,768	2,161,000	2,102,330	04/01/2037	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	956708-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM OBLIGATED GROUP CALLABLE BOND FIXED 4.924% 01/JUN/2048 USD 1000	1,036,939	1,205,000	1,520,108	06/01/2048	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	031162-CT-5	AMGEN INC CALLABLE NOTES FIXED 2.2% 21/FEB/2027 USD 1000	947,311	979,000	978,470	02/21/2027	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	125523-CM-0	CIGNA GROUP/THE CALLABLE NOTES FIXED 2.375% 15/MAR/2031 USD 1000	3,863,396	4,350,000	4,346,923	03/15/2031	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	443510-AK-8	HUBBELL INC CALLABLE NOTES FIXED 2.3% 15/MAR/2031 USD 1000	1,980,061	2,244,000	2,238,122	03/15/2031	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	681919-BD-7	OMNICOM GROUP INC CALLABLE NOTES FIXED 2.6% 01/AUG/2031 USD 1000	884,994	1,000,000	874,072	08/01/2031	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	855244-AX-7	STARBUCKS CORP CALLABLE NOTES FIXED 3.35% 12/MAR/2050 USD 1000	302,211	448,000	452,215	03/12/2050	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	976826-BM-8	WISCONSIN POWER AND LIGHT CO CALLABLE NOTES FIXED 3% 01/JUL/2029 USD 1000	1,512,894	1,597,000	1,594,971	07/01/2029	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	05723K-AF-7	BAKER HUGHES HOLDINGS LLC / BAKER HUGHES CO-OBLIGOR INC CALLABLE NOTES FIXED 4.08% 15/DEC/2047 USD 1	4,678,032	6,000,000	5,509,031	12/15/2047	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	532457-BV-9	ELI LILLY & CO CALLABLE NOTES FIXED 3.375% 15/MAR/2029 USD 1000	10,598,003	10,838,000	10,747,116	03/15/2029	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	842400-HV-8	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 5.7% 01/MAR/2053 USD 1000	8,945,100	10,000,000	11,064,936	03/01/2053	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	745332-CH-7	PUGET SOUND ENERGY INC CALLABLE BOND FIXED 4.223% 15/JUN/2048 USD 1000	2,476,561	3,085,000	2,898,852	06/15/2048	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	797440-CA-0	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED 2.95% 15/AUG/2051 USD 1000	482,095	770,000	765,549	08/15/2051	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	718172-CS-6	PHILIP MORRIS INTERNATIONAL INC CALLABLE NOTES FIXED 1.75% 01/NOV/2030 USD 1000	2,241,965	2,575,000	2,560,533	11/01/2030	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	136375-BL-5	CANADIAN NATIONAL RAILWAY CO NOTES FIXED 6.25% 01/AUG/2034 USD 1000	6,128,854	5,590,000	7,272,763	08/01/2034	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	559222-AV-6	MAGNA INTERNATIONAL INC CALLABLE NOTES FIXED 2.45% 15/JUN/2030 USD 1000	8,592,795	9,495,000	9,690,361	06/15/2030	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	941053-AJ-9	WASTE CONNECTIONS INC CALLABLE NOTES FIXED 3.5% 01/MAY/2029 USD 1000	2,411,356	2,466,000	2,314,985	05/01/2029	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	559222-AV-6	MAGNA INTERNATIONAL INC CALLABLE NOTES FIXED 2.45% 15/JUN/2030 USD 1000	8,327,635	9,202,000	9,391,332	06/15/2030	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	666807-BP-6	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 4.03% 15/OCT/2047 USD 1000	2,362,306	2,958,000	3,001,949	10/15/2047	IV

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)
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	75884R-AV-5	REGENCY CENTERS LP CALLABLE NOTES FIXED 3.6% 01/FEB/2027 USD 1000	7,045,391	7,110,000	7,135,230	02/01/2027	I
UBS SECURITIES LLC BFM8T61CT2L1QCEMIK50	Domestic Bond	06417X-AG-6	BANK OF NOVA SCOTIA/THE CALLABLE NOTES VARIABLE 04/MAY/2037 USD 1000	69,779	74,000	73,997	05/04/2037	I
UBS SECURITIES LLC BFM8T61CT2L1QCEMIK50	Domestic Bond	556079-AC-5	MACQUARIE BANK LTD NOTES FIXED 3.624% 03/JUN/2030 USD 1000	404,804	431,000	431,000	06/03/2030	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Domestic Bond	052769-AH-9	AUTODESK INC CALLABLE NOTES FIXED 2.4% 15/DEC/2031 USD 1000	1,103,567	1,261,000	1,253,922	12/15/2031	IV
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Domestic Bond	219350-AW-5	CORNING INC CALLABLE NOTES FIXED 4.75% 15/MAR/2042 USD 1000	2,921,420	3,259,000	3,138,063	03/15/2042	IV
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Domestic Bond	406216-BE-0	HALLIBURTON CO CALLABLE NOTES FIXED 4.75% 01/AUG/2043 USD 1000	958,439	1,110,000	1,077,510	08/01/2043	IV
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Domestic Bond	893574-AP-8	TRANSCONTINENTAL GAS PIPE LINE CO LLC CALLABLE NOTES FIXED 3.25% 15/MAY/2030 USD 1000	1,617,517	1,719,000	1,819,563	05/15/2030	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	031162-CW-8	AMGEN INC CALLABLE NOTES FIXED 2.3% 25/FEB/2031 USD 1000	5,263,990	5,872,000	6,026,723	02/25/2031	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	219350-AW-5	CORNING INC CALLABLE NOTES FIXED 4.75% 15/MAR/2042 USD 1000	2,819,228	3,145,000	3,028,293	03/15/2042	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	437076-AS-1	HOME DEPOT INC/THE CALLABLE NOTES FIXED 5.875% 16/DEC/2036 USD 1000	1,160,745	1,086,000	1,074,882	12/16/2036	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	651639-AW-6	NEWMONT CORP CALLABLE NOTES FIXED 5.875% 01/APR/2035 USD 1000	3,564,179	3,346,000	3,991,294	04/01/2035	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	84265V-AA-3	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 7.5% 27/JUL/2035 USD 1000	4,279,841	3,731,000	3,730,699	07/27/2035	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	92344G-AX-4	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 5.85% 15/SEP/2035 USD 1000	3,240,621	3,082,000	3,076,474	09/15/2035	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	186398-HN-6	CLEVELAND OHIO PUB PWR SYS REV	308,018	375,000	282,833	11/15/2030	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	452151-LF-8	ILLINOIS ST	3,522,466	3,512,000	3,377,785	06/01/2033	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	59333P-3S-5	MIAMI-DADE CNTY FLA AVIATION R	310,644	315,000	315,000	10/01/2030	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	70869P-RQ-2	PENNSYLVANIA ECONOMIC DEV FING	700,643	695,000	695,000	06/01/2042	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	798170-AN-6	SAN JOSE CALIF REDEEV AGY SUCC	1,390,485	1,505,000	1,451,511	08/01/2034	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	914440-LH-3	UNIVERSITY MASS BLDG AUTH PROJ REV	1,557,396	1,535,000	1,641,613	11/01/2030	I
WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMCUFXT09	Government Bond	912833-7Q-7	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2031 USD 100	36,498,619	47,300,000	36,441,532	11/15/2031	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	037735-BZ-9	APPALACHIAN POWER CO CALLABLE NOTES FIXED 5.95% 15/MAY/2033 USD 1000	3,270,120	3,168,000	3,159,059	05/15/2033	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	125523-AH-3	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.375% 15/OCT/2028 USD 1000	4,363,226	4,357,000	4,538,073	10/15/2028	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	219350-BK-0	CORNING INC CALLABLE NOTES FIXED 5.35% 15/NOV/2048 USD 1000	844,824	898,000	1,185,377	11/15/2048	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	454889-AM-8	INDIANA MICHIGAN POWER CO CALLABLE NOTES FIXED 6.05% 15/MAR/2037 USD 1000	2,614,298	2,443,000	2,464,808	03/15/2037	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	58013M-EZ-3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.7% 09/DEC/2035 USD 1000	7,537,626	7,735,000	8,979,215	12/09/2035	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	65339K-BJ-8	NEXTERA ENERGY CAPITAL HOLDINGS INC CALLABLE NOTES FIXED 3.5% 01/APR/2029 USD 1000	4,166,083	4,304,000	4,296,938	04/01/2029	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	760759-AX-8	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 1.45% 15/FEB/2031 USD 1000	2,557,731	3,000,000	2,525,901	02/15/2031	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	913017-BS-7	RTX CORP CALLABLE NOTES FIXED 5.7% 15/APR/2040 USD 1000	11,409	11,000	12,290	04/15/2040	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	98138H-AG-6	WORKDAY INC CALLABLE NOTES FIXED 3.5% 01/APR/2027 USD 1000	10,068,653	10,210,000	9,967,696	04/01/2027	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	MBS RMBS-REMIC or CMO	3136B4-ZZ-4	FNMA_19-25	9,664,987	11,368,232	13,601,140	06/25/2049	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	00846U-AM-3	AGILENT TECHNOLOGIES INC CALLABLE NOTES FIXED 2.1% 04/JUN/2030 USD 1000	2,965,013	3,314,000	3,400,184	06/04/2030	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	02209S-BE-2	ALTRIA GROUP INC CALLABLE NOTES FIXED 5.8% 14/FEB/2039 USD 1000	1,676,677	1,658,000	1,654,905	02/14/2039	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	037735-CX-3	APPALACHIAN POWER CO CALLABLE NOTES FIXED 4.5% 01/MAR/2049 USD 1000	499,748	621,999	618,232	03/01/2049	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	05526D-BB-0	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.557% 15/AUG/2027 USD 1000	2,605,798	2,654,000	2,580,160	08/15/2027	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	125523-AG-5	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.125% 15/NOV/2025 USD 1000	728,340	729,000	725,312	11/15/2025	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	13034V-AB-0	CALIFORNIA INSTITUTE OF TECHNOLOGY CALLABLE BOND FIXED 4.321% 01/AUG/2045 USD 1000	84,732	100,000	98,851	08/01/2045	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	210385-AF-7	CONSTELLATION ENERGY GENERATION LLC CALLABLE BOND FIXED 5.75% 15/MAR/2054 USD 1000	144,472	148,000	171,108	03/15/2054	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	26078J-AC-4	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 4.493% 15/NOV/2025 USD 1000	2,551,418	2,552,000	2,549,972	11/15/2025	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 4.2% 31/JAN/2050 USD 1000	551,215	700,000	710,777	01/31/2050	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	406216-BL-4	HALLIBURTON CO CALLABLE NOTES FIXED 2.92% 01/MAR/2030 USD 1000	1,231,264	1,324,000	1,323,795	03/01/2030	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	539830-BD-0	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 3.8% 01/MAR/2045 USD 1000	43,220	55,000	54,541	03/01/2045	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	581557-BU-8	MCKESSON CORP CALLABLE NOTES FIXED 5.1% 15/JUL/2033 USD 1000	6,017,470	5,897,000	6,202,126	07/15/2033	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	651639-AZ-9	NEWMONT CORP CALLABLE NOTES FIXED 2.6% 15/JUL/2032 USD 1000	85,962	97,000	96,932	07/15/2032	IV
WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMCUFXT09	Government Bond	912810-RT-7	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/AUG/2046 USD 100	27,442,866	41,900,000	42,506,385	08/15/2046	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	70450Y-AL-7	PAYPAL HOLDINGS INC CALLABLE NOTES FIXED 4.4% 01/JUN/2032 USD 1000	8,953,362	9,077,000	9,053,662	06/01/2032	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	22822V-AC-5	CROWN CASTLE INC CALLABLE NOTES FIXED 3.7% 15/JUN/2026 USD 1000	10,214,654	10,311,000	10,213,592	06/15/2026	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	446413-AZ-9	HUNTINGTON INGALLS INDUSTRIES INC CALLABLE NOTES FIXED 2.043% 16/AUG/2028 USD 1000	9,268,250	10,000,000	9,221,097	08/16/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	570535-AV-6	MARKEL GROUP INC CALLABLE NOTES FIXED 4.15% 17/SEP/2050 USD 1000	12,677,430	16,537,000	16,908,485	09/17/2050	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	824348-AS-5	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES FIXED 4.55% 01/AUG/2045 USD 1000	6,832,852	8,100,000	8,505,472	08/01/2045	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	92936U-AH-2	WP CAREY INC CALLABLE NOTES FIXED 2.25% 01/APR/2033 USD 1000	11,524,196	14,113,000	13,771,390	04/01/2033	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	03835V-AJ-5	APTIV SWISS HOLDINGS LTD CALLABLE NOTES FIXED 3.1% 01/DEC/2051 USD 1000	5,226,938	8,725,000	7,236,343	12/01/2051	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	0778FP-AJ-8	BELL TELEPHONE CO OF CANADA OR BELL CANADA CALLABLE NOTES FIXED 3.65% 15/AUG/2052 USD 1000	7,831,211	11,305,000	11,214,482	08/15/2052	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	231266-LF-2	CURATORS UNIV MO SYS FACS REV	6,439,389	6,725,000	6,564,836	11/01/2043	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	419792-R2-4	HAWAII ST	5,731,980	5,755,000	5,784,019	10/01/2040	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	61204K-PP-0	MONTANA FAC FIN AUTH REV	333,994	531,000	531,422	08/15/2051	I

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)
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	67077M-AU-2	NUTRIEN LTD CALLABLE NOTES FIXED 5% 01/APR/2049 USD 1000	1,774,674	2,000,000	2,319,535	04/01/2049	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	83192P-AA-6	SMITH & NEPHEW PLC CALLABLE NOTES FIXED 2.032% 14/OCT/2030 USD 1000	1,436,330	1,643,000	1,649,579	10/14/2030	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	92857W-AQ-3	VODAFONE GROUP PLC CALLABLE BOND FIXED 6.15% 27/FEB/2037 USD 1000	1,070,147	1,000,000	1,003,463	02/27/2037	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	00846U-AL-5	AGILENT TECHNOLOGIES INC CALLABLE NOTES FIXED 2.75% 15/SEP/2029 USD 1000	2,273,943	2,430,000	2,443,983	09/15/2029	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	58155Q-AE-3	MCKESSON CORP CALLABLE NOTES FIXED 6% 01/MAR/2041 USD 1000	3,943,731	3,870,000	3,828,636	03/01/2041	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	64110L-AN-6	NETFLIX INC CALLABLE BOND FIXED 4.375% 15/NOV/2026 USD 1000	6,577,682	6,548,000	6,489,810	11/15/2026	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	649757-AA-9	NEW YORK PUBLIC LIBRARY ASTOR LENOX & TILDEN FOUNDATIONS/THE CALLABLE BOND FIXED 4.305% 01/JUL/2045	288,366	347,000	332,699	07/01/2045	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	651639-AY-2	NEWMONT CORP CALLABLE NOTES FIXED 2.25% 01/OCT/2030 USD 1000	4,795,803	5,332,000	5,399,488	10/01/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	65339K-BS-8	NEXTERA ENERGY CAPITAL HOLDINGS INC NOTES FIXED 5.749% 01/SEP/2025 USD 1000	2,162,877	2,160,000	2,159,955	09/01/2025	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	666807-CE-0	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 7.75% 15/FEB/2031 USD 1000	5,765,750	5,000,000	5,607,342	02/15/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	913017-BS-7	RTX CORP CALLABLE NOTES FIXED 5.7% 15/APR/2040 USD 1000	3,100,131	2,989,000	3,339,529	04/15/2040	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	927804-FA-7	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 6% 15/JAN/2036 USD 1000	4,248,571	4,032,000	4,027,194	01/15/2036	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	09062X-AH-6	BIOGEN INC CALLABLE NOTES FIXED 2.25% 01/MAY/2030 USD 1000	18,554,296	20,600,000	21,010,600	05/01/2030	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	126650-CZ-1	CVS HEALTH CORP CALLABLE NOTES FIXED 5.05% 25/MAR/2048 USD 1000	4,040,543	4,698,000	4,704,592	03/25/2048	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	16411Q-AN-1	CHENIERE ENERGY PARTNERS LP CALLABLE NOTES FIXED 3.25% 31/JAN/2032 USD 1000	109,324	122,000	103,077	01/31/2032	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	21036P-BD-9	CONSTELLATION BRANDS INC CALLABLE NOTES FIXED 5.25% 15/NOV/2048 USD 1000	3,455,583	3,782,000	4,097,413	11/15/2048	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	25278X-AR-0	DIAMONDBACK ENERGY INC CALLABLE NOTES FIXED 3.125% 24/MAR/2031 USD 1000	1,409,813	1,545,000	1,541,733	03/24/2031	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	25278X-AW-9	DIAMONDBACK ENERGY INC CALLABLE NOTES FIXED 6.25% 15/MAR/2053 USD 1000	2,133,231	2,166,000	2,584,303	03/15/2053	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	260543-DD-2	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED 3.6% 15/NOV/2050 USD 1000	24,231,941	35,829,000	33,052,820	11/15/2050	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	343498-AC-5	FLOWERS FOODS INC CALLABLE NOTES FIXED 2.4% 15/MAR/2031 USD 1000	19,270,453	22,094,000	21,967,701	03/15/2031	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	35671D-BJ-3	FREEPORT-MCMORAN INC CALLABLE NOTES FIXED 5.4% 14/NOV/2034 USD 1000	1,022,704	1,010,000	988,477	11/14/2034	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	404119-AJ-8	HCA INC CALLABLE BOND FIXED 7.5% 06/NOV/2033 USD 1000	1,132,214	1,000,000	1,276,205	11/06/2033	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	444859-BL-5	HUMANA INC CALLABLE NOTES FIXED 3.95% 15/AUG/2049 USD 1000	147,348	207,000	206,330	08/15/2049	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	521865-AZ-8	LEAR CORP CALLABLE NOTES FIXED 5.25% 15/MAY/2049 USD 1000	9,318,918	10,897,000	13,072,298	05/15/2049	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	579780-AS-6	MCCORMICK & CO INC/MD CALLABLE NOTES FIXED 1.85% 15/FEB/2031 USD 1000	2,818,202	3,260,000	3,214,328	02/15/2031	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	636180-BR-1	NATIONAL FUEL GAS CO CALLABLE NOTES FIXED 2.95% 01/MAR/2031 USD 1000	2,567,460	2,885,000	2,883,880	03/01/2031	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	761713-BA-3	REYNOLDS AMERICAN INC CALLABLE NOTES FIXED 5.7% 15/AUG/2035 USD 1000	1,798,686	1,764,000	1,872,104	08/15/2035	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	835495-AL-6	SONOCO PRODUCTS CO CALLABLE NOTES FIXED 3.125% 01/MAY/2030 USD 1000	40,291,590	43,249,000	44,923,122	05/01/2030	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	854502-AN-1	STANLEY BLACK & DECKER INC CALLABLE NOTES FIXED 2.75% 15/NOV/2050 USD 1000	3,131,623	5,500,000	5,647,088	11/15/2050	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	858119-BP-4	STEEL DYNAMICS INC CALLABLE NOTES FIXED 3.25% 15/OCT/2050 USD 1000	216,629	330,000	319,086	10/15/2050	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	874054-AH-2	TAKE-TWO INTERACTIVE SOFTWARE INC CALLABLE NOTES FIXED 4% 14/APR/2032 USD 1000	985,472	1,040,000	1,039,205	04/14/2032	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	92343E-AQ-5	VERISIGN INC CALLABLE NOTES FIXED 5.25% 01/JUN/2032 USD 1000	2,516,511	2,475,000	2,599,026	06/01/2032	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	98956P-AB-8	ZIMMER BIOMET HOLDINGS INC CALLABLE NOTES FIXED 5.75% 30/NOV/2039 USD 1000	15,039	15,000	15,192	11/30/2039	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	05348E-BE-8	AVALONBAY COMMUNITIES INC CALLABLE MEDIUM TERM NOTE FIXED 4.35% 15/APR/2048 USD 1000	1,322,418	1,601,000	1,776,742	04/15/2048	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	828807-CT-2	SIMON PROPERTY GROUP LP CALLABLE NOTES FIXED 4.25% 01/OCT/2044 USD 1000	2,461,209	3,000,000	3,243,754	10/01/2044	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	032095-AN-1	AMPHENOL CORP CALLABLE NOTES FIXED 5.05% 05/APR/2027 USD 1000	1,472,727	1,450,000	1,461,745	04/05/2027	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	0778FP-AM-1	BELL TELEPHONE CO OF CANADA OR BELL CANADA CALLABLE NOTES FIXED 5.2% 15/FEB/2034 USD 1000	5,008,430	5,000,000	4,859,239	02/15/2034	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	115117-MP-5	BROWARD CNTY FLA WTR & SWR UTI	2,491,845	2,890,000	2,890,000	10/01/2037	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	13077D-BY-7	CALIFORNIA ST UNIV REV	3,683,430	4,500,000	3,912,647	11/01/2047	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	186398-HN-6	CLEVELAND OHIO PUB PWR SYS REV	1,407,024	1,713,000	1,291,980	11/15/2030	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	235036-8N-3	DALLAS FORT WORTH TEX INTL ARP	865,614	1,220,000	885,846	11/01/2046	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	359900-Z8-3	FULTON CNTY GA DEV AUTH REV	401,954	390,000	364,323	10/01/2035	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	48542R-SV-7	KANSAS ST DEV FIN AUTH REV	1,392,989	2,075,000	2,056,735	05/01/2051	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	54627R-AM-2	LOUISIANA LOC GOVT ENVIRONMENT	5,800,383	5,863,000	5,863,000	02/01/2033	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	575898-CT-6	MASSACHUSETTS ST PORT AUTH SPL FAC	990,362	920,000	935,113	07/01/2037	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	594615-HY-5	MICHIGAN ST BLDG AUTH REV	1,955,222	2,545,000	2,573,036	10/15/2040	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	61204K-PP-0	MONTANA FAC FIN AUTH REV	288,077	458,000	458,364	08/15/2051	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	64971W-VF-4	NEW YORK N Y CITY TRANSITIONAL	3,258,096	3,295,000	3,293,053	08/01/2027	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	67077M-AE-8	NUTRIEN LTD CALLABLE NOTES FIXED 4% 15/DEC/2026 USD 1000	1,490,592	1,500,000	1,499,298	12/15/2026	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	67077M-BC-1	NUTRIEN LTD CALLABLE NOTES FIXED 5.2% 21/JUN/2027 USD 1000	5,077,230	5,000,000	4,999,831	06/21/2027	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	735389-ZE-1	PORT SEATTLE WASH REV	5,703,688	6,250,000	6,170,970	05/01/2036	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	83192P-AA-6	SMITH & NEPHEW PLC CALLABLE NOTES FIXED 2.032% 14/OCT/2030 USD 1000	5,067,807	5,797,000	5,820,212	10/14/2030	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	88213A-KH-7	TEXAS A & M UNIV REV	3,121,515	3,260,000	3,260,000	05/15/2030	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	913366-KV-1	UNIV CALIF REGTS MED CTR POOLE	1,068,952	1,090,000	1,091,048	05/15/2032	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	928075-FW-5	VIRGINIA PORT AUTH COMWLTH POR	1,418,602	1,425,000	1,428,958	07/01/2026	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Domestic Bond	22822V-AP-6	CROWN CASTLE INC CALLABLE NOTES FIXED 4% 15/NOV/2049 USD 1000	1,622,920	2,189,000	2,182,244	11/15/2049	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Domestic Bond	431282-AT-9	HIGHWOODS REALTY LP CALLABLE NOTES FIXED 2.6% 01/FEB/2031 USD 1000	157,316	182,000	181,575	02/01/2031	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	655844-BH-0	NORFOLK SOUTHERN CORP CALLABLE BOND FIXED 4.837% 01/OCT/2041 USD 1000	571,176	624,000	612,086	10/01/2041	IV

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)
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	666807-BU-5	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 5.25% 01/MAY/2050 USD 1000	371,449	396,000	483,755	05/01/2050	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	681919-BD-7	OMNICOM GROUP INC CALLABLE NOTES FIXED 2.6% 01/AUG/2031 USD 1000	312,403	353,000	352,600	08/01/2031	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	70109H-AN-5	PARKER-HANNIFIN CORP CALLABLE MEDIUM TERM NOTE FIXED 4.45% 21/NOV/2044 USD 1000	1,489,627	1,729,000	2,100,703	11/21/2044	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	720186-AQ-8	PIEDMONT NATURAL GAS CO INC CALLABLE NOTES FIXED 5.4% 15/JUN/2033 USD 1000	324,237	316,000	326,012	06/15/2033	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	759509-AG-7	RELIANCE INC CALLABLE NOTES FIXED 2.15% 15/AUG/2030 USD 1000	2,784,416	3,151,000	3,099,354	08/15/2030	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	84265V-AA-3	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 7.5% 27/JUL/2035 USD 1000	2,054,461	1,791,000	1,790,855	07/27/2035	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	855244-AU-3	STARBUCKS CORP CALLABLE NOTES FIXED 4.45% 15/AUG/2049 USD 1000	2,835,545	3,461,000	3,473,485	08/15/2049	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	875127-BG-6	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 3.625% 15/JUN/2050 USD 1000	787,445	1,109,000	1,096,935	06/15/2050	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	88579Y-BD-2	3M CO CALLABLE MEDIUM TERM NOTE FIXED 4% 14/SEP/2048 USD 1000	3,864,603	4,908,000	4,538,366	09/14/2048	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	92344G-AX-4	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 5.85% 15/SEP/2035 USD 1000	1,996,736	1,899,000	1,895,595	09/15/2035	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	927804-FP-4	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 4.65% 15/AUG/2043 USD 1000	2,133,937	2,444,000	2,443,114	08/15/2043	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	956708-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM OBLIGATED GROUP CALLABLE BOND FIXED 4.924% 01/JUN/2048 USD 1000	365,725	425,000	517,584	06/01/2048	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	009158-BA-3	AIR PRODUCTS AND CHEMICALS INC CALLABLE NOTES FIXED 2.8% 15/MAY/2050 USD 1000	368,587	585,000	583,127	05/15/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	01959L-AA-0	ALLINA HEALTH SYSTEM CALLABLE BOND FIXED 4.805% 15/NOV/2045 USD 1000	1,161,773	1,337,000	1,362,697	11/15/2045	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 4.6% 15/APR/2048 USD 1000	1,771,414	2,000,000	1,713,094	04/15/2048	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	049560-AP-0	ATMOS ENERGY CORP CALLABLE NOTES FIXED 4.3% 01/OCT/2048 USD 1000	1,243,668	1,500,000	1,661,674	10/01/2048	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	10373Q-BY-5	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES FIXED 5.017% 17/NOV/2027 USD 1000	548,552	539,000	538,624	11/17/2027	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	110122-DK-1	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 4.35% 15/NOV/2047 USD 1000	1,053,625	1,263,000	1,193,097	11/15/2047	IV
GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	Domestic Bond	125523-AH-3	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.375% 15/OCT/2028 USD 1000	3,525,030	3,520,000	3,666,288	10/15/2028	IV
GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	Domestic Bond	875127-BH-4	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 2.4% 15/MAR/2031 USD 1000	3,562,288	4,000,000	3,530,579	03/15/2031	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	03027X-BY-5	AMERICAN TOWER CORP CALLABLE NOTES FIXED 5.5% 15/MAR/2028 USD 1000	3,596,310	3,500,000	3,493,931	03/15/2028	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	125491-AN-0	CI FINANCIAL CORP CALLABLE NOTES FIXED 3.2% 17/DEC/2030 USD 1000	3,078,295	3,490,000	3,495,787	12/17/2030	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	22822V-AT-8	CROWN CASTLE INC CALLABLE NOTES FIXED 2.25% 15/JAN/2031 USD 1000	134,173	154,000	153,856	01/15/2031	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	431282-AT-9	HIGHWOODS REALTY LP CALLABLE NOTES FIXED 2.6% 01/FEB/2031 USD 1000	361,307	418,000	417,024	02/01/2031	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	49427R-AR-3	KILROY REALTY LP CALLABLE NOTES FIXED 2.65% 15/NOV/2033 USD 1000	5,591,467	7,131,000	7,128,773	11/15/2033	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	970648-AH-4	WILLIS NORTH AMERICA INC CALLABLE NOTES FIXED 5.05% 15/SEP/2048 USD 1000	976,320	1,100,000	1,397,489	09/15/2048	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	052769-AH-9	AUTODESK INC CALLABLE NOTES FIXED 2.4% 15/DEC/2031 USD 1000	8,654,378	9,889,000	8,584,620	12/15/2031	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	219350-BK-0	CORNING INC CALLABLE NOTES FIXED 5.35% 15/NOV/2048 USD 1000	2,891,029	3,073,000	3,777,320	11/15/2048	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	6,891,373	6,871,000	7,839,370	11/15/2048	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	285512-AF-6	ELECTRONIC ARTS INC CALLABLE NOTES FIXED 2.95% 15/FEB/2051 USD 1000	5,879,388	9,430,000	9,210,872	02/15/2051	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	443510-AJ-1	HUBBELL INC CALLABLE NOTES FIXED 3.5% 15/FEB/2028 USD 1000	4,756,539	4,849,000	4,917,178	02/15/2028	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	651639-AW-6	NEWMONT CORP CALLABLE NOTES FIXED 5.875% 01/APR/2035 USD 1000	188,541	177,000	211,135	04/01/2035	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	693506-BS-5	PPG INDUSTRIES INC CALLABLE NOTES FIXED 2.55% 15/JUN/2030 USD 1000	5,420,634	5,959,000	6,125,850	06/15/2030	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	761713-BA-3	REYNOLDS AMERICAN INC CALLABLE NOTES FIXED 5.7% 15/AUG/2035 USD 1000	5,843,689	5,731,000	6,082,216	08/15/2035	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	110122-DL-9	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 4.55% 20/FEB/2048 USD 1000	857,439	1,000,000	1,291,991	02/20/2048	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	17275R-AF-9	CISCO SYSTEMS INC CALLABLE NOTES FIXED 5.5% 15/JAN/2040 USD 1000	2,063,572	2,000,000	1,935,640	01/15/2040	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	20030N-AK-7	COMCAST CORP CALLABLE NOTES FIXED 6.5% 15/NOV/2035 USD 1000	1,414,321	1,276,000	1,280,009	11/15/2035	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	244199-AZ-8	DEERE & CO BOND FIXED 8.1% 15/MAY/2030 USD 1000	1,278,483	1,100,000	1,131,374	05/15/2030	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	26442C-BK-9	DUKE ENERGY CAROLINAS LLC CALLABLE BOND FIXED 5.35% 15/JAN/2053 USD 1000	871,646	918,000	1,044,404	01/15/2053	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	291011-BD-5	EMERSON ELECTRIC CO CALLABLE NOTES FIXED 5.25% 15/NOV/2039 USD 1000	1,005,641	1,000,000	992,368	11/15/2039	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	30231G-BM-3	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.452% 15/APR/2051 USD 1000	492,387	695,000	696,443	04/15/2051	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	351837-AA-7	FRANCISCAN MISSIONARIES OF OUR LADY HEALTH SYSTEM INC CALLABLE NOTES FIXED 3.914% 01/JUL/2049 USD 10	881,814	1,205,000	1,400,008	07/01/2049	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	372546-AT-8	GEORGE WASHINGTON UNIVERSITY/THE CALLABLE NOTES FIXED 4.3% 15/SEP/2044 USD 1000	684,557	810,000	801,434	09/15/2044	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	427866-AW-8	HERSHEY CO/THE CALLABLE NOTES FIXED 3.375% 15/AUG/2046 USD 1000	615,016	846,000	947,315	08/15/2046	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	437076-BH-4	HOME DEPOT INC/THE CALLABLE NOTES FIXED 4.25% 01/APR/2046 USD 1000	1,253,883	1,500,000	1,448,588	04/01/2046	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE NOTES FIXED 4.25% 15/MAY/2049 USD 1000	481,895	600,000	473,755	05/15/2049	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	532457-BV-9	ELI LILLY & CO CALLABLE NOTES FIXED 3.375% 15/MAR/2029 USD 1000	305,091	312,000	309,384	03/15/2029	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	539830-BD-0	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 3.8% 01/MAR/2045 USD 1000	3,874,122	4,930,000	4,888,826	03/01/2045	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	662352-AB-9	NORTHWELL HEALTHCARE INC CALLABLE NOTES FIXED 6.15% 01/NOV/2043 USD 1000	2,255,476	2,240,000	2,447,523	11/01/2043	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	70213H-AE-8	MASS GENERAL BRIGHAM INC CALLABLE NOTES FIXED 3.192% 01/JUL/2049 USD 1000	3,199,600	4,750,000	4,750,000	07/01/2049	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	713448-DY-1	PEPSICO INC CALLABLE NOTES FIXED 3% 15/OCT/2027 USD 1000	12,708	13,000	12,991	10/15/2027	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	717081-CY-7	PFIZER INC CALLABLE NOTES FIXED 7.2% 15/MAR/2039 USD 1000	2,361,714	2,000,000	2,110,111	03/15/2039	IV

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)
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	718172-BT-5	PHILIP MORRIS INTERNATIONAL INC CALLABLE NOTES FIXED 2.75% 25/FEB/2026 USD 1000	1,235,244	1,250,000	1,249,231	02/25/2026	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	742718-FK-0	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 3.6% 25/MAR/2050 USD 1000	144,121	190,000	188,921	03/25/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	670346-AW-5	NUCOR CORP CALLABLE NOTES FIXED 3.85% 01/APR/2052 USD 1000	786,401	1,040,000	1,030,902	04/01/2052	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	681919-BC-9	OMNICOM GROUP INC CALLABLE NOTES FIXED 4.2% 01/JUN/2030 USD 1000	2,814,071	2,855,000	3,055,912	06/01/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	693506-BS-5	PPG INDUSTRIES INC CALLABLE NOTES FIXED 2.55% 15/JUN/2030 USD 1000	10,912,221	11,996,000	12,331,883	06/15/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	701094-AN-4	PARKER-HANNIFIN CORP CALLABLE NOTES FIXED 3.25% 14/JUN/2029 USD 1000	1,940,695	2,020,000	2,017,229	06/14/2029	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	70109H-AN-5	PARKER-HANNIFIN CORP CALLABLE MEDIUM TERM NOTE FIXED 4.45% 21/NOV/2044 USD 1000	18,093	21,000	25,515	11/21/2044	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	720186-AQ-8	PIEDMONT NATURAL GAS CO INC CALLABLE NOTES FIXED 5.4% 15/JUN/2033 USD 1000	10,033,899	9,779,000	10,088,837	06/15/2033	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	74834L-BC-3	QUEST DIAGNOSTICS INC CALLABLE NOTES FIXED 2.8% 30/JUN/2031 USD 1000	4,530,201	5,005,000	5,000,871	06/30/2031	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	760759-AW-0	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 3.05% 01/MAR/2050 USD 1000	403,286	601,000	546,218	03/01/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	761713-BB-1	REYNOLDS AMERICAN INC CALLABLE NOTES FIXED 5.85% 15/AUG/2045 USD 1000	552,248	575,000	638,239	08/15/2045	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	826418-BQ-7	SIERRA PACIFIC POWER CO CALLABLE NOTES FIXED 5.9% 15/MAR/2054 USD 1000	8,125,269	8,144,000	9,859,832	03/15/2054	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	84265V-AE-5	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 6.75% 16/APR/2040 USD 1000	2,691,062	2,448,000	2,261,720	04/16/2040	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	855244-AU-3	STARBUCKS CORP CALLABLE NOTES FIXED 4.45% 15/AUG/2049 USD 1000	7,226,094	8,820,000	8,851,817	08/15/2049	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	855244-AX-7	STARBUCKS CORP CALLABLE NOTES FIXED 3.35% 12/MAR/2050 USD 1000	2,193,731	3,252,000	3,282,593	03/12/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	863667-AH-4	STRYKER CORP CALLABLE NOTES FIXED 3.375% 01/NOV/2025 USD 1000	2,223,630	2,232,000	2,231,853	11/01/2025	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	882389-CC-1	TEXAS EASTERN TRANSMISSION LP CALLABLE NOTES FIXED 7% 15/JUL/2032 USD 1000	4,068,192	3,688,000	3,681,171	07/15/2032	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	88579Y-BK-6	3M CO CALLABLE NOTES FIXED 3.25% 26/AUG/2049 USD 1000	1,481,052	2,185,000	2,140,774	08/26/2049	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	913017-BS-7	RTX CORP CALLABLE NOTES FIXED 5.7% 15/APR/2040 USD 1000	2,800,386	2,700,000	2,695,992	04/15/2040	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	92343V-AP-9	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.9% 15/APR/2038 USD 1000	5,592,270	5,000,000	4,957,375	04/15/2038	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	927804-FA-7	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 6% 15/JAN/2036 USD 1000	1,808,172	1,716,000	1,713,955	01/15/2036	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	927804-FP-4	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 4.65% 15/AUG/2043 USD 1000	2,231,728	2,556,000	2,555,073	08/15/2043	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	94106L-BS-7	WASTE MANAGEMENT INC CALLABLE NOTES FIXED 4.15% 15/APR/2032 USD 1000	782,470	802,000	801,068	04/15/2032	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	976826-BQ-9	WISCONSIN POWER AND LIGHT CO CALLABLE NOTES FIXED 3.95% 01/SEP/2032 USD 1000	821,628	869,000	861,295	09/01/2032	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Guaranteed	76116E-GQ-7	RESOLUTION FUNDING CORP DISCOUNT NOTES ZERO CPN 15/JUL/2029 USD 1000	255,735	300,000	240,870	07/15/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	001192-AH-6	SOUTHERN CO GAS CAPITAL CORP CALLABLE NOTES FIXED 5.875% 15/MAR/2041 USD 1000	1,009,174	1,000,000	1,093,192	03/15/2041	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	031162-BZ-2	AMGEN INC CALLABLE NOTES FIXED 4.4% 01/MAY/2045 USD 1000	1,221,664	1,440,000	1,421,793	05/01/2045	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	031162-DC-1	AMGEN INC CALLABLE NOTES FIXED 3% 15/JAN/2052 USD 1000	1,205,068	1,875,000	1,594,086	01/15/2052	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	040555-CY-8	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED 4.25% 01/MAR/2049 USD 1000	1,207,771	1,545,000	1,544,771	03/01/2049	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	11135F-CC-3	BROADCOM INC CALLABLE NOTES FIXED 4.55% 15/FEB/2032 USD 1000	2,971	3,000	3,064	02/15/2032	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	125523-CF-5	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.8% 15/JUL/2046 USD 1000	434,088	500,000	634,443	07/15/2046	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	210385-AC-4	CONSTELLATION ENERGY GENERATION LLC CALLABLE NOTES FIXED 5.8% 01/MAR/2033 USD 1000	1,756,019	1,667,000	1,823,851	03/01/2033	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	219350-AW-5	CORNING INC CALLABLE NOTES FIXED 4.75% 15/MAR/2042 USD 1000	232,172	259,000	249,389	03/15/2042	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	278642-AW-3	EBAY INC CALLABLE NOTES FIXED 2.7% 11/MAR/2030 USD 1000	1,776,858	1,919,000	1,990,724	03/11/2030	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	406216-BE-0	HALLIBURTON CO CALLABLE NOTES FIXED 4.75% 01/AUG/2043 USD 1000	3,293,233	3,814,000	3,702,363	08/01/2043	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	548661-DJ-3	LOWE'S COS INC CALLABLE NOTES FIXED 4.375% 15/SEP/2045 USD 1000	98,603	120,000	122,408	09/15/2045	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	651639-AW-6	NEWMONT CORP CALLABLE NOTES FIXED 5.875% 01/APR/2035 USD 1000	677,471	636,000	758,656	04/01/2035	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	666807-BJ-0	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 3.85% 15/APR/2045 USD 1000	479,145	608,000	462,968	04/15/2045	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	681919-BC-9	OMNICOM GROUP INC CALLABLE NOTES FIXED 4.2% 01/JUN/2030 USD 1000	977,779	992,000	1,061,809	06/01/2030	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	70109H-AJ-4	PARKER-HANNIFIN CORP CALLABLE MEDIUM TERM NOTE FIXED 6.25% 15/MAY/2038 USD 1000	890,422	825,000	824,709	05/15/2038	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	74834L-BG-4	QUEST DIAGNOSTICS INC CALLABLE NOTES FIXED 5% 15/DEC/2034 USD 1000	412,474	416,000	403,324	12/15/2034	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	760759-BK-5	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 5.2% 15/NOV/2034 USD 1000	1,026,223	1,004,000	992,723	11/15/2034	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	843646-AJ-9	SOUTHERN POWER CO CALLABLE NOTES FIXED 5.25% 15/JUL/2043 USD 1000	598,066	641,000	601,106	07/15/2043	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	863667-AY-7	STRYKER CORP CALLABLE NOTES FIXED 1.95% 15/JUN/2030 USD 1000	1,585,662	1,781,000	1,809,090	06/15/2030	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	88579Y-BD-2	3M CO CALLABLE MEDIUM TERM NOTE FIXED 4% 14/SEP/2048 USD 1000	966,151	1,227,000	1,134,591	09/14/2048	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	913017-CX-5	RTX CORP CALLABLE NOTES FIXED 4.625% 16/NOV/2048 USD 1000	531,670	618,000	624,235	11/16/2048	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	927804-FB-5	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 6% 15/MAY/2037 USD 1000	712,092	681,000	662,329	05/15/2037	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	98138H-AH-4	WORKDAY INC CALLABLE NOTES FIXED 3.7% 01/APR/2029 USD 1000	797,249	816,000	805,320	04/01/2029	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	007589-AC-8	ADVOCATE HEALTH & HOSPITALS CORP CALLABLE BOND FIXED 3.387% 15/OCT/2049 USD 1000	324,206	463,000	463,000	10/15/2049	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	03522A-AH-3	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 4.7% 01/FEB/2036 US	2,112,124	2,165,000	2,440,009	02/01/2036	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	049560-BA-2	ATMOS ENERGY CORP CALLABLE NOTES FIXED 6.2% 15/NOV/2053 USD 1000	2,779,236	2,575,000	2,569,194	11/15/2053	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	110122-AP-3	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 5.875% 15/NOV/2036 USD 1000	5,552,284	5,225,000	5,657,246	11/15/2036	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	22170Q-AA-8	COTTAGE HEALTH OBLIGATED GROUP CALLABLE BOND FIXED 3.304% 01/NOV/2049 USD 1000	982,239	1,417,000	1,417,000	11/01/2049	IV

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)
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Uniform Mortgage Backed Securi	3132D6-EF-3	FHLMC 15YR UMBS SUPER	1,757,633	2,702,352	1,730,150	05/01/2038	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	494368-BC-6	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED 6.625% 01/AUG/2037 USD 1000	4,994,226	4,348,000	4,507,668	08/01/2037	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	667274-AD-6	NORTHWELL HEALTHCARE INC CALLABLE BOND FIXED 3.809% 01/NOV/2049 USD 1000	4,241,130	6,000,000	6,227,540	11/01/2049	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	742718-FP-9	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 1% 23/APR/2026 USD 1000	8,521,184	8,746,000	8,519,379	04/23/2026	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	826418-BQ-7	SIERRA PACIFIC POWER CO CALLABLE NOTES FIXED 5.9% 15/MAR/2054 USD 1000	310,285	311,000	376,524	03/15/2054	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	842400-HD-8	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 2.5% 01/JUN/2031 USD 1000	4,328,474	4,999,000	4,987,483	06/01/2031	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	872540-AT-6	TJX COS INC/THE CALLABLE NOTES FIXED 3.875% 15/APR/2030 USD 1000	11,578,230	11,733,000	11,724,857	04/15/2030	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	94106L-BS-7	WASTE MANAGEMENT INC CALLABLE NOTES FIXED 4.15% 15/APR/2032 USD 1000	542,460	556,000	555,354	04/15/2032	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	863667-AJ-0	STRYKER CORP CALLABLE NOTES FIXED 4.625% 15/MAR/2046 USD 1000	3,103,467	3,551,000	3,518,761	03/15/2046	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	745332-BX-3	PUGET SOUND ENERGY INC CALLABLE NOTES FIXED 6.274% 15/MAR/2037 USD 1000	4,317,328	4,000,000	4,002,953	03/15/2037	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	747525-BJ-1	QUALCOMM INC CALLABLE NOTES FIXED 3.25% 20/MAY/2050 USD 1000	1,834,950	2,673,000	2,654,035	05/20/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	773903-AJ-8	ROCKWELL AUTOMATION INC CALLABLE NOTES FIXED 4.2% 01/MAR/2049 USD 1000	1,848,516	2,255,000	2,712,996	03/01/2049	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	79466L-AL-8	SALESFORCE INC CALLABLE NOTES FIXED 2.9% 15/JUL/2051 USD 1000	1,943,716	3,049,000	3,084,035	07/15/2051	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	797440-BY-9	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED 3.32% 15/APR/2050 USD 1000	134,362	201,000	200,764	04/15/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	837004-CB-4	DOMINION ENERGY SOUTH CAROLINA INC CALLABLE BOND FIXED 6.05% 15/JAN/2038 USD 1000	1,343,188	1,263,000	1,259,708	01/15/2038	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	911312-BW-5	UNITED PARCEL SERVICE INC CALLABLE NOTES FIXED 5.3% 01/APR/2050 USD 1000	520,816	550,000	547,071	04/01/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	956708-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM OBLIGATED GROUP CALLABLE BOND FIXED 4.924% 01/JUN/2048 USD 1000	365,725	425,000	536,152	06/01/2048	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	038222-AN-5	APPLIED MATERIALS INC CALLABLE NOTES FIXED 1.75% 01/JUN/2030 USD 1000	378,228	426,000	399,641	06/01/2030	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	278062-AD-6	EATON CORP CALLABLE NOTES FIXED 4% 02/NOV/2032 USD 1000	3,697,825	3,826,000	4,370,328	11/02/2032	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	369550-BM-9	GENERAL DYNAMICS CORP CALLABLE NOTES FIXED 3.625% 01/APR/2030 USD 1000	586,392	601,000	597,682	04/01/2030	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	94106L-BS-7	WASTE MANAGEMENT INC CALLABLE NOTES FIXED 4.15% 15/APR/2032 USD 1000	8,164,222	8,368,000	8,358,274	04/15/2032	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	067901-AH-1	BARRICK MINING CORP CALLABLE NOTES FIXED 5.25% 01/APR/2042 USD 1000	959,840	1,000,000	998,672	04/01/2042	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	12704P-AA-6	CRH SMW FINANCE DAC CALLABLE NOTES FIXED 5.2% 21/MAY/2029 USD 1000	1,310,179	1,278,000	1,282,070	05/21/2029	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	13645R-BF-0	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED 2.45% 02/DEC/2031 USD 1000	5,829,720	6,632,000	5,754,081	12/02/2031	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	26442C-AA-2	DUKE ENERGY CAROLINAS LLC CALLABLE NOTES FIXED 6.1% 01/JUN/2037 USD 1000	3,246,561	3,043,000	3,042,740	06/01/2037	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	373334-GC-9	GEORGIA POWER CO CALLABLE NOTES FIXED 5.65% 01/MAR/2037 USD 1000	1,214,848	1,217,000	1,213,817	03/01/2037	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	456873-AE-8	TRANE TECHNOLOGIES FINANCING LTD CALLABLE NOTES FIXED 3.5% 21/MAR/2026 USD 1000	1,985,030	2,000,000	1,972,255	03/21/2026	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	666807-BP-6	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 4.03% 15/OCT/2047 USD 1000	5,590,312	7,000,000	6,990,795	10/15/2047	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	725906-AN-1	BARRICK MINING CORP CALLABLE BOND FIXED 6.45% 15/OCT/2035 USD 1000	7,566,561	6,900,000	6,925,716	10/15/2035	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	89153V-AQ-2	TOTALENERGIES CAPITAL INTERNATIONAL SA CALLABLE NOTES FIXED 3.455% 19/FEB/2029 USD 1000	7,018,085	7,185,000	7,185,000	02/19/2029	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	92343V-GW-8	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 5.5% 23/FEB/2054 USD 1000	3,698,317	3,827,000	4,392,833	02/23/2054	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	032095-AN-1	AMPHENOL CORP CALLABLE NOTES FIXED 5.05% 05/APR/2027 USD 1000	6,024,978	5,932,000	5,980,048	04/05/2027	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	136375-BL-5	CANADIAN NATIONAL RAILWAY CO NOTES FIXED 6.25% 01/AUG/2034 USD 1000	2,212,527	2,018,000	2,625,480	08/01/2034	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	539830-BL-2	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 4.7% 15/MAY/2046 USD 1000	8,444,043	9,482,000	9,719,191	05/15/2046	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	81762P-AE-2	SERVICENOW INC CALLABLE NOTES FIXED 1.4% 01/SEP/2030 USD 1000	513,350	593,000	591,818	09/01/2030	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Domestic Bond	638612-AJ-0	NATIONWIDE FINANCIAL SERVICES INC CALLABLE NOTES FIXED 6.75% 15/MAY/2087 USD 1000	3,212,859	3,250,000	2,963,053	05/15/2067	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	00846U-AQ-4	AGILENT TECHNOLOGIES INC CALLABLE NOTES FIXED 4.2% 09/SEP/2027 USD 1000	2,648,997	2,653,000	2,650,362	09/09/2027	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	125523-AK-6	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.9% 15/DEC/2048 USD 1000	905,158	1,039,000	1,194,010	12/15/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	1,638,845	1,634,000	1,870,793	11/15/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	651639-AY-2	NEWMONT CORP CALLABLE NOTES FIXED 2.25% 01/OCT/2030 USD 1000	581,936	647,000	655,189	10/01/2030	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	720186-AQ-8	PIEDMONT NATURAL GAS CO INC CALLABLE NOTES FIXED 5.4% 15/JUN/2033 USD 1000	1,766,886	1,722,000	1,776,560	06/15/2033	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	98138H-AG-6	WORKDAY INC CALLABLE NOTES FIXED 3.5% 01/APR/2027 USD 1000	3,965,333	4,021,000	3,925,573	04/01/2027	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	670346-AS-4	NUCOR CORP CALLABLE NOTES FIXED 2.7% 01/JUN/2030 USD 1000	9,220,674	10,002,000	10,213,533	06/01/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	681919-BB-1	OMNICOM GROUP INC CALLABLE NOTES FIXED 2.45% 30/APR/2030 USD 1000	5,101,572	5,569,000	5,619,932	04/30/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	68217F-AA-0	OMNICOM GROUP INC / OMNICOM CAPITAL INC CALLABLE NOTES FIXED 3.6% 15/APR/2026 USD 1000	5,081,410	5,115,000	5,151,781	04/15/2026	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	701094-AL-8	PARKER-HANNIFIN CORP CALLABLE NOTES FIXED 4.1% 01/MAR/2047 USD 1000	1,018,138	1,265,000	1,516,605	03/01/2047	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	70109H-AM-7	PARKER-HANNIFIN CORP CALLABLE MEDIUM TERM NOTE FIXED 4.2% 21/NOV/2034 USD 1000	1,130,759	1,188,000	1,381,094	11/21/2034	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	718547-AW-2	PHILLIPS 66 CO CALLABLE NOTES FIXED 5.65% 15/JUN/2054 USD 1000	5,400,240	5,842,000	6,731,545	06/15/2054	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	74834L-AQ-3	QUEST DIAGNOSTICS INC CALLABLE NOTES FIXED 5.75% 30/JAN/2040 USD 1000	1,743,753	1,750,000	1,684,433	01/30/2040	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	759509-AG-7	RELIANCE INC CALLABLE NOTES FIXED 2.15% 15/AUG/2030 USD 1000	947,285	1,072,000	1,054,430	08/15/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	761713-BA-3	REYNOLDS AMERICAN INC CALLABLE NOTES FIXED 5.7% 15/AUG/2035 USD 1000	9,181,046	9,004,000	9,555,797	08/15/2035	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	797440-BY-9	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED 3.32% 15/APR/2050 USD 1000	965,265	1,444,000	1,442,301	04/15/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	842651-AA-3	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 7.5% 27/JUL/2035 USD 1000	2,997,380	2,613,000	2,599,258	07/27/2035	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	855244-AU-3	STARBUCKS CORP CALLABLE NOTES FIXED 4.45% 15/AUG/2049 USD 1000	2,621,712	3,200,000	3,518,144	08/15/2049	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	855244-AX-7	STARBUCKS CORP CALLABLE NOTES FIXED 3.35% 12/MAR/2050 USD 1000	3,791,809	5,621,000	5,299,134	03/12/2050	I

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)
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	855244-BE-8	STARBUCKS CORP CALLABLE NOTES FIXED 4.75% 15/FEB/2026 USD 1000	5,105,187	5,107,000	5,105,376	02/15/2026	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	875127-BJ-0	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 3.45% 15/MAR/2051 USD 1000	649,110	950,000	948,066	03/15/2051	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	88579Y-BK-6	3M CO CALLABLE NOTES FIXED 3.25% 26/AUG/2049 USD 1000	230,461	340,000	333,128	08/26/2049	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	913017-BP-3	RTX CORP CALLABLE BOND FIXED 6.125% 15/JUL/2038 USD 1000	810,688	751,000	749,664	07/15/2038	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	92343V-AK-0	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.4% 15/FEB/2038 USD 1000	531,158	500,000	500,428	02/15/2038	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	927804-FA-7	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 6% 15/JAN/2036 USD 1000	1,580,570	1,500,000	1,462,125	01/15/2036	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	927804-FE-9	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 6.35% 30/NOV/2037 USD 1000	1,830,045	1,700,000	1,846,537	11/30/2037	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	931142-EE-9	WALMART INC CALLABLE NOTES FIXED 3.7% 26/JUN/2028 USD 1000	2,242,812	2,252,000	2,249,657	06/26/2028	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	976826-BM-8	WISCONSIN POWER AND LIGHT CO CALLABLE NOTES FIXED 3% 01/JUL/2029 USD 1000	9,999,121	10,555,000	10,541,592	07/01/2029	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	98459H-AA-0	YALE-NEW HAVEN HEALTH SERVICES CORP CALLABLE BOND FIXED 2.496% 01/JUL/2050 USD 1000	1,209,440	2,136,000	2,136,000	07/01/2050	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912803-CX-9	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2036 USD 100	6,562,061	10,229,500	6,193,724	02/15/2036	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	001192-AK-9	SOUTHERN CO GAS CAPITAL CORP CALLABLE NOTES FIXED 4.4% 01/JUN/2043 USD 1000	1,577,722	1,882,000	1,883,966	06/01/2043	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	02209S-BE-2	ALTRIA GROUP INC CALLABLE NOTES FIXED 5.8% 14/FEB/2039 USD 1000	2,859,857	2,828,000	2,822,720	02/14/2039	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	031162-CZ-1	AMGEN INC CALLABLE NOTES FIXED 2% 15/JAN/2032 USD 1000	524,902	618,000	615,289	01/15/2032	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	040555-CF-9	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED 5.625% 15/MAY/2033 USD 1000	2,027,825	2,007,000	1,925,494	05/15/2033	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	05526D-BB-0	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.557% 15/AUG/2027 USD 1000	148,258	151,000	146,799	08/15/2027	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	125523-CF-5	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.8% 15/JUL/2046 USD 1000	811,745	935,000	1,182,606	07/15/2046	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	125523-CQ-1	CIGNA GROUP/THE CALLABLE NOTES FIXED 3.4% 15/MAR/2051 USD 1000	2,917,064	4,345,000	4,323,592	03/15/2051	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	219350-AR-6	CORNING INC CALLABLE NOTES FIXED 7.25% 15/AUG/2036 USD 1000	1,088,620	1,062,000	1,067,364	08/15/2036	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	23331A-BU-2	DR HORTON INC CALLABLE NOTES FIXED 5.5% 15/OCT/2035 USD 1000	1,211,488	1,193,000	1,192,480	10/15/2035	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	375558-BD-4	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.75% 01/MAR/2046 USD 1000	386,806	435,000	439,286	03/01/2046	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	548661-CX-3	LOWE'S COS INC CALLABLE NOTES FIXED 4.65% 15/APR/2042 USD 1000	73,237	84,000	92,167	04/15/2042	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	548661-EM-5	LOWE'S COS INC CALLABLE NOTES FIXED 5.625% 15/APR/2053 USD 1000	3,735,558	3,891,000	3,877,987	04/15/2053	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	655844-BH-0	NORFOLK SOUTHERN CORP CALLABLE BOND FIXED 4.837% 01/OCT/2041 USD 1000	1,717,189	1,876,000	1,840,182	10/01/2041	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	677415-CQ-2	OHIO POWER CO CALLABLE NOTES FIXED 4.15% 01/APR/2048 USD 1000	2,936,595	3,787,000	3,763,260	04/01/2048	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	701094-AR-5	PARKER-HANNIFIN CORP CALLABLE NOTES FIXED 4.25% 15/SEP/2027 USD 1000	1,292,167	1,289,000	1,282,027	09/15/2027	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	718547-AR-3	PHILLIPS 66 CO CALLABLE NOTES FIXED 5.3% 30/JUN/2033 USD 1000	1,128,734	1,118,000	1,127,014	06/30/2033	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	759509-AG-7	RELIANCE INC CALLABLE NOTES FIXED 2.15% 15/AUG/2030 USD 1000	1,526,083	1,727,000	1,698,694	08/15/2030	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	843646-AH-3	SOUTHERN POWER CO CALLABLE NOTES FIXED 5.15% 15/SEP/2041 USD 1000	1,890,066	2,000,000	1,942,776	09/15/2041	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	855244-BC-2	STARBUCKS CORP CALLABLE NOTES FIXED 3% 14/FEB/2032 USD 1000	655,884	725,000	724,048	02/14/2032	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	875127-BH-4	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 2.4% 15/MAR/2031 USD 1000	2,226,430	2,500,000	2,206,612	03/15/2031	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	913017-BP-3	RTX CORP CALLABLE BOND FIXED 6.125% 15/JUL/2038 USD 1000	681,151	631,000	629,877	07/15/2038	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	927804-FA-7	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 6% 15/JAN/2036 USD 1000	721,793	685,000	684,184	01/15/2036	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	976826-BQ-9	WISCONSIN POWER AND LIGHT CO CALLABLE NOTES FIXED 3.95% 01/SEP/2032 USD 1000	1,270,735	1,344,000	1,332,084	09/01/2032	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	002824-AV-2	ABBOTT LABORATORIES CALLABLE NOTES FIXED 6% 01/APR/2039 USD 1000	3,296,853	3,000,000	2,995,553	04/01/2039	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	032654-AX-3	ANALOG DEVICES INC CALLABLE NOTES FIXED 2.95% 01/OCT/2051 USD 1000	534,487	829,000	822,703	10/01/2051	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	038222-AN-5	APPLIED MATERIALS INC CALLABLE NOTES FIXED 1.75% 01/JUN/2030 USD 1000	159,815	180,000	168,863	06/01/2030	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	049560-AL-9	ATMOS ENERGY CORP CALLABLE NOTES FIXED 4.15% 15/JAN/2043 USD 1000	4,251,895	5,000,000	4,467,079	01/15/2043	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES FIXED 3% 24/FEB/2050 USD 1000	5,424,097	8,445,000	8,321,689	02/24/2050	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	22170Q-AA-8	COTTAGE HEALTH OBLIGATED GROUP CALLABLE BOND FIXED 3.304% 01/NOV/2049 USD 1000	6,030,683	8,700,000	9,026,090	11/01/2049	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 4.2% 31/JAN/2050 USD 1000	2,886,004	3,665,000	3,721,425	01/31/2050	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	437076-AS-1	HOME DEPOT INC/THE CALLABLE NOTES FIXED 5.875% 16/DEC/2036 USD 1000	11,602,106	10,855,000	10,743,871	12/16/2036	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	539830-BL-2	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 4.7% 15/MAY/2046 USD 1000	2,970,821	3,336,000	3,419,450	05/15/2046	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	707631-AA-5	PENN STATE HEALTH CALLABLE BOND FIXED 3.806% 01/NOV/2049 USD 1000	3,057,671	4,425,000	4,425,000	11/01/2049	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	747525-BP-7	QUALCOMM INC CALLABLE NOTES FIXED 1.65% 20/MAY/2032 USD 1000	10,619,549	12,773,000	12,711,079	05/20/2032	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	842400-GG-2	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 4% 01/APR/2047 USD 1000	3,579,675	5,000,000	3,477,968	04/01/2047	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	842400-HX-4	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 5.875% 01/DEC/2053 USD 1000	14,358,264	15,728,000	18,289,202	12/01/2053	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	93884P-DY-3	WASHINGTON GAS LIGHT CO CALLABLE MEDIUM TERM NOTE FIXED 3.65% 15/SEP/2049 USD 1000	1,244,090	1,749,000	1,898,603	09/15/2049	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	855244-AU-3	STARBUCKS CORP CALLABLE NOTES FIXED 4.45% 15/AUG/2049 USD 1000	7,180,214	8,764,000	8,795,615	08/15/2049	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	74456Q-CE-4	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM TERM NOTE FIXED 2.05% 01/AUG/2050 USD 1000	1,779,938	3,345,000	3,321,584	08/01/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	747525-AK-9	QUALCOMM INC CALLABLE NOTES FIXED 4.8% 20/MAY/2045 USD 1000	1,745,578	1,919,000	2,085,820	05/20/2045	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	747525-BQ-5	QUALCOMM INC CALLABLE NOTES FIXED 4.25% 20/MAY/2032 USD 1000	2,385,561	2,415,000	2,410,906	05/20/2032	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	79466L-AH-7	SALESFORCE INC CALLABLE NOTES FIXED 1.5% 15/JUL/2028 USD 1000	1,672,085	1,800,000	1,795,843	07/15/2028	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	797440-BY-9	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED 3.32% 15/APR/2050 USD 1000	2,145,776	3,210,000	3,206,224	04/15/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	833034-AL-5	SNAP-ON INC CALLABLE NOTES FIXED 4.1% 01/MAR/2048 USD 1000	568,176	710,000	879,048	03/01/2048	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	872540-AT-6	TJX COS INC/THE CALLABLE NOTES FIXED 3.875% 15/APR/2030 USD 1000	560,508	568,000	567,606	04/15/2030	IV

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)
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	931142-CK-7	WALMART INC NOTES FIXED 6.5% 15/AUG/2037 USD 1000	144,686	126,000	138,215	08/15/2037	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	032654-AV-7	ANALOG DEVICES INC CALLABLE NOTES FIXED 2.1% 01/OCT/2031 USD 1000	2,130,488	2,440,000	2,430,883	10/01/2031	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	26875P-AU-5	EOG RESOURCES INC CALLABLE NOTES FIXED 4.375% 15/APR/2030 USD 1000	4,092,636	4,100,000	4,098,892	04/15/2030	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 4.15% 16/OCT/2028 USD 1000	859,273	860,000	859,240	10/16/2028	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	81762P-AE-2	SERVICENOW INC CALLABLE NOTES FIXED 1.4% 01/SEP/2030 USD 1000	8,063,837	9,315,000	9,296,436	09/01/2030	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	983919-AK-7	XILINX INC CALLABLE NOTES FIXED 2.375% 01/JUN/2030 USD 1000	5,953,974	6,500,000	6,739,839	06/01/2030	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	007944-AG-6	ADVENTIST HEALTH SYSTEM/WEST CALLABLE BOND FIXED 3.63% 01/MAR/2049 USD 1000	868,137	1,286,000	1,223,480	03/01/2049	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	125523-AJ-9	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.8% 15/AUG/2038 USD 1000	14,983	16,000	17,745	08/15/2038	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	13645R-AD-6	CANADIAN PACIFIC RAILWAY CO CALLABLE BOND FIXED 7.125% 15/OCT/2031 USD 1000	5,618,875	5,000,000	6,506,834	10/15/2031	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	219350-BK-0	CORNING INC CALLABLE NOTES FIXED 5.35% 15/NOV/2048 USD 1000	2,795,069	2,971,000	3,921,776	11/15/2048	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	36264F-AK-7	HALEON US CAPITAL LLC CALLABLE NOTES FIXED 3.375% 24/MAR/2027 USD 1000	10,680,370	10,827,000	10,434,806	03/24/2027	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	375558-BG-7	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.6% 01/SEP/2035 USD 1000	1,282,755	1,322,000	1,328,360	09/01/2035	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	456873-AD-0	TRANE TECHNOLOGIES FINANCING LTD CALLABLE NOTES FIXED 3.8% 21/MAR/2029 USD 1000	6,683,081	6,809,000	7,053,608	03/21/2029	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	651639-AW-6	NEWMONT CORP CALLABLE NOTES FIXED 5.875% 01/APR/2035 USD 1000	2,923,990	2,745,000	3,274,388	04/01/2035	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	71644E-AG-7	SUNCOR ENERGY INC CALLABLE NOTES FIXED 5.95% 15/MAY/2035 USD 1000	703,250	694,000	639,991	05/15/2035	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	867224-AB-3	SUNCOR ENERGY INC CALLABLE NOTES FIXED 4% 15/NOV/2047 USD 1000	30,205	41,000	40,824	11/15/2047	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	902133-AY-3	TYCO ELECTRONICS GROUP SA CALLABLE NOTES FIXED 2.5% 04/FEB/2032 USD 1000	6,485,878	7,390,000	7,289,737	02/04/2032	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	94106B-AA-9	WASTE CONNECTIONS INC CALLABLE NOTES FIXED 2.6% 01/FEB/2030 USD 1000	4,649,955	5,000,000	4,999,731	02/01/2030	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	12201P-AB-2	BURLINGTON RESOURCES LLC CALLABLE BOND FIXED 7.2% 15/AUG/2031 USD 1000	4,203,990	3,695,000	4,713,540	08/15/2031	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	438127-AC-6	HONDA MOTOR CO LTD CALLABLE NOTES FIXED 2.967% 10/MAR/2032 USD 1000	7,297,691	8,168,000	8,168,000	03/10/2032	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	63743H-FH-0	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP CALLABLE NOTES FIXED 4.45% 13/MAR/2026 USD 1000	3,251,680	3,255,000	3,254,299	03/13/2026	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	93884P-DY-3	WASHINGTON GAS LIGHT CO CALLABLE MEDIUM TERM NOTE FIXED 3.65% 15/SEP/2049 USD 1000	1,333,004	1,874,000	2,034,295	09/15/2049	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	00846U-AL-5	AGILENT TECHNOLOGIES INC CALLABLE NOTES FIXED 2.75% 15/SEP/2029 USD 1000	2,805,465	2,998,000	3,015,251	09/15/2029	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	031162-DN-7	AMGEN INC CALLABLE NOTES FIXED 5.507% 02/MAR/2026 USD 1000	2,027,122	2,027,000	2,025,678	03/02/2026	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	23331A-BU-2	DR HORTON INC CALLABLE NOTES FIXED 5.5% 15/OCT/2035 USD 1000	5,516,180	5,432,000	5,429,632	10/15/2035	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	651639-AX-4	NEWMONT CORP CALLABLE NOTES FIXED 2.8% 01/OCT/2029 USD 1000	467,673	495,000	497,576	10/01/2029	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	681919-BC-9	OMNICOM GROUP INC CALLABLE NOTES FIXED 4.2% 01/JUN/2030 USD 1000	418,907	425,000	454,908	06/01/2030	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	927804-FA-7	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 6% 15/JAN/2036 USD 1000	2,383,499	2,262,000	2,259,304	01/15/2036	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	03027X-BY-5	AMERICAN TOWER CORP CALLABLE NOTES FIXED 5.5% 15/MAR/2028 USD 1000	3,356,898	3,267,000	3,261,335	03/15/2028	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	570535-AV-6	MARKEL GROUP INC CALLABLE NOTES FIXED 4.15% 17/SEP/2050 USD 1000	7,658,434	9,990,000	10,214,414	09/17/2050	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	962166-BY-9	WEYERHAEUSER CO CALLABLE NOTES FIXED 4% 15/APR/2030 USD 1000	7,144,070	7,335,000	7,923,240	04/15/2030	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	007944-AG-6	ADVENTIST HEALTH SYSTEM/WEST CALLABLE BOND FIXED 3.63% 01/MAR/2049 USD 1000	2,263,503	3,353,000	3,189,991	03/01/2049	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	037735-CX-3	APPALACHIAN POWER CO CALLABLE NOTES FIXED 4.5% 01/MAR/2049 USD 1000	2,808,075	3,495,000	3,473,831	03/01/2049	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	210385-AF-7	CONSTELLATION ENERGY GENERATION LLC CALLABLE BOND FIXED 5.75% 15/MAR/2054 USD 1000	2,402,327	2,461,000	2,845,253	03/15/2054	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	2,139,324	2,133,000	2,433,616	11/15/2048	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	375558-CC-5	GILEAD SCIENCES INC CALLABLE NOTES FIXED 5.1% 15/JUN/2035 USD 1000	4,324,028	4,291,000	4,376,203	06/15/2035	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	58013M-EZ-3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.7% 09/DEC/2035 USD 1000	1,232,721	1,265,000	1,468,482	12/09/2035	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	581557-BU-8	MCKESSON CORP CALLABLE NOTES FIXED 5.1% 15/JUL/2033 USD 1000	3,189,861	3,126,000	3,211,565	07/15/2033	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	693506-BS-5	PPG INDUSTRIES INC CALLABLE NOTES FIXED 2.55% 15/JUN/2030 USD 1000	4,188,052	4,604,000	4,732,910	06/15/2030	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	759509-AG-7	RELIANCE INC CALLABLE NOTES FIXED 2.15% 15/AUG/2030 USD 1000	1,811,505	2,050,000	2,016,400	08/15/2030	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	863667-AJ-0	STRYKER CORP CALLABLE NOTES FIXED 4.625% 15/MAR/2046 USD 1000	2,728,534	3,122,000	3,093,656	03/15/2046	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	92343V-AF-1	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.25% 01/APR/2037 USD 1000	1,744,857	1,641,000	1,596,448	04/01/2037	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	053611-AK-5	AVERY DENNISON CORP CALLABLE NOTES FIXED 2.65% 30/APR/2030 USD 1000	1,680,226	1,820,000	1,870,600	04/30/2030	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	186398-HM-8	CLEVELAND OHIO PUB PWR SYS REV	1,960,054	2,279,000	1,812,296	11/15/2029	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	231266-LF-2	CURATORS UNIV MO SYS FACS REV	2,174,551	2,271,000	2,216,913	11/01/2043	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	359900-Z8-3	FULTON CNTY GA DEV AUTH REV	113,372	110,000	102,758	10/01/2035	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FIN	3,618,521	3,077,000	3,077,000	08/01/2040	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	59333P-2M-9	MIAMI-DADE CNTY FLA AVIATION R	138,540	143,000	143,000	10/01/2029	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	64966S-HZ-2	NEW YORK N Y	1,469,020	1,515,000	1,532,708	10/01/2044	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	70869P-NB-9	PENNSYLVANIA ECONOMIC DEV FING	6,709,994	8,255,000	8,278,221	06/15/2036	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	73358W-CW-2	PORT AUTH N Y & N J FOR ISSUES DTD	2,603,800	2,500,000	2,932,691	11/01/2040	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	796253-Z2-1	SAN ANTONIO TEX ELEC & GAS REV	939,920	1,000,000	1,038,818	02/01/2042	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	88213A-KG-9	TEXAS A & M UNIV REV	3,386,782	3,509,000	3,509,000	05/15/2029	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	91412H-DU-4	UNIV OF CALIFORNIA CA REVENUES	977,410	1,000,000	1,000,000	05/15/2032	I
WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMCUFXT09	Government Bond	912797-MH-7	UNITED STATES OF AMERICA BILL ZERO CPN 04/SEP/2025 USD 100	28,424,513	28,620,000	28,424,513	09/04/2025	I
WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMCUFXT09	Government Bond	912810-QZ-4	UNITED STATES OF AMERICA BOND FIXED 3.125% 15/FEB/2043 USD 100	60,766,615	75,637,000	75,039,135	02/15/2043	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	007944-AG-6	ADVENTIST HEALTH SYSTEM/WEST CALLABLE BOND FIXED 3.63% 01/MAR/2049 USD 1000	556,256	824,000	783,941	03/01/2049	IV

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)
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	040555-CZ-5	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED 2.6% 15/AUG/2029 USD 1000	4,529,121	4,860,000	4,857,091	08/15/2029	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	120568-BC-3	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 2.75% 14/MAY/2031 USD 1000	12,172,323	13,497,000	13,663,469	05/14/2031	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	125523-AK-6	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.9% 15/DEC/2048 USD 1000	2,091,708	2,401,000	2,759,208	12/15/2048	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	171340-AN-2	CHURCH & DWIGHT CO INC CALLABLE NOTES FIXED 3.15% 01/AUG/2027 USD 1000	3,333,728	3,404,000	3,298,776	08/01/2027	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	9,972,481	9,943,000	11,344,324	11/15/2048	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	454889-AM-8	INDIANA MICHIGAN POWER CO CALLABLE NOTES FIXED 6.05% 15/MAR/2037 USD 1000	154,097	144,000	144,048	03/15/2037	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	548661-CX-3	LOWE'S COS INC CALLABLE NOTES FIXED 4.65% 15/APR/2042 USD 1000	687,907	789,000	865,715	04/15/2042	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	58013M-EZ-3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.7% 09/DEC/2035 USD 1000	6,159,707	6,321,000	6,219,973	12/09/2035	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	581557-BU-8	MCKESSON CORP CALLABLE NOTES FIXED 5.1% 15/JUL/2033 USD 1000	1,339,823	1,313,000	1,348,939	07/15/2033	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	651639-AY-2	NEWMONT CORP CALLABLE NOTES FIXED 2.25% 01/OCT/2030 USD 1000	1,011,868	1,125,000	1,139,239	10/01/2030	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	693506-BU-0	PPG INDUSTRIES INC CALLABLE NOTES FIXED 1.2% 15/MAR/2026 USD 1000	13,773,458	14,100,000	13,713,469	03/15/2026	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	74834L-AZ-3	QUEST DIAGNOSTICS INC CALLABLE NOTES FIXED 3.45% 01/JUN/2026 USD 1000	4,398,123	4,437,000	4,366,405	06/01/2026	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	761713-BA-3	REYNOLDS AMERICAN INC CALLABLE NOTES FIXED 5.7% 15/AUG/2035 USD 1000	9,687,818	9,501,000	10,083,255	08/15/2035	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	913017-BP-3	RTX CORP CALLABLE BOND FIXED 6.125% 15/JUL/2038 USD 1000	5,198,766	4,816,000	4,807,432	07/15/2038	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	92343V-BT-0	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.55% 15/SEP/2043 USD 1000	4,141,335	3,782,000	3,778,400	09/15/2043	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	927804-FW-9	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 4% 15/NOV/2046 USD 1000	2,405,447	3,105,000	2,654,631	11/15/2046	IV
THE TORONTO-DOMINION BANK 69LASGQF5IORN31MEN24	Domestic Bond	42250P-AA-1	HEALTHPEAK OP LLC CALLABLE NOTES FIXED 3% 15/JAN/2030 USD 1000	12,454,045	13,294,000	13,314,064	01/15/2030	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	15135U-AF-6	CENOVUS ENERGY INC CALLABLE NOTES FIXED 6.75% 15/NOV/2039 USD 1000	48,966	46,000	47,177	11/15/2039	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	234667-JL-8	DALLAS CNTY TEX HOSP DIST	5,033,400	5,022,000	5,022,000	08/15/2044	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	29250N-BZ-7	ENBRIDGE INC CALLABLE NOTES FIXED 6.7% 15/NOV/2053 USD 1000	13,529,763	12,500,000	15,675,786	11/15/2053	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC CALLABLE NOTES FIXED 3.9% 14/FEB/2026 USD 1000	10,913,905	10,964,000	10,866,351	02/14/2026	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	59333P-3S-5	MIAMI-DADE CNTY FLA AVIATION R	9,891,285	10,030,000	10,030,000	10/01/2030	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	64966L-M8-1	NEW YORK N Y	20,181,696	20,450,000	20,430,993	06/01/2029	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	664845-DG-6	NORTHERN CALIF PWR AGY REV	4,440,460	4,345,000	4,345,000	06/01/2035	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	67077M-AX-6	NUTRIEN LTD CALLABLE NOTES FIXED 3.95% 13/MAY/2050 USD 1000	175,020	236,000	235,443	05/13/2050	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	70869P-NB-9	PENNSYLVANIA ECONOMIC DEV FING	2,918,096	3,590,000	3,600,099	06/15/2036	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	89352H-AL-3	TRANSCANADA PIPELINES LTD CALLABLE NOTES FIXED 5% 16/OCT/2043 USD 1000	1,190,699	1,300,000	1,467,734	10/16/2043	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	91412H-KE-2	UNIVERSITY CALIF REVS	8,368,355	12,650,000	12,650,000	05/15/2051	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	92857W-BM-1	VODAFONE GROUP PLC CALLABLE NOTES FIXED 5.25% 30/MAY/2048 USD 1000	1,079,712	1,182,000	1,173,743	05/30/2048	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	960413-AZ-5	WESTLAKE CORP CALLABLE NOTES FIXED 3.125% 15/AUG/2051 USD 1000	17,932,977	29,201,000	21,499,226	08/15/2051	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	031162-CF-5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15/JUN/2051 USD 1000	901,013	1,057,000	1,057,000	06/15/2051	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	032095-AN-1	AMPHENOL CORP CALLABLE NOTES FIXED 5.05% 05/APR/2027 USD 1000	343,298	338,000	340,738	04/05/2027	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	040555-CN-2	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED 4.5% 01/APR/2042 USD 1000	2,455,756	2,892,000	2,995,667	04/01/2042	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	040555-DC-5	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED 2.65% 15/SEP/2050 USD 1000	551,910	944,000	940,723	09/15/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	052769-AG-1	AUTODESK INC CALLABLE NOTES FIXED 2.85% 15/JAN/2030 USD 1000	3,650,776	3,903,000	3,905,871	01/15/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	05526D-BB-0	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.557% 15/AUG/2027 USD 1000	3,573,890	3,640,000	3,538,727	08/15/2027	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	110122-AP-3	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 5.875% 15/NOV/2036 USD 1000	2,107,211	1,983,000	2,147,047	11/15/2036	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	120568-BC-3	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 2.75% 14/MAY/2031 USD 1000	1,892,992	2,099,000	1,882,770	05/14/2031	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	13034V-AB-0	CALIFORNIA INSTITUTE OF TECHNOLOGY CALLABLE BOND FIXED 4.321% 01/AUG/2045 USD 1000	2,529,253	2,985,000	2,950,716	08/01/2045	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	15189W-AL-4	CENTERPOINT ENERGY RESOURCES CORP CALLABLE NOTES FIXED 4% 01/APR/2028 USD 1000	2,220,307	2,239,000	2,238,482	04/01/2028	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	171340-AN-2	CHURCH & DWIGHT CO INC CALLABLE NOTES FIXED 3.15% 01/AUG/2027 USD 1000	3,246,565	3,315,000	3,216,620	08/01/2027	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	20825C-AW-4	CONOCOPHILLIPS CALLABLE NOTES FIXED 3.75% 01/OCT/2027 USD 1000	2,232,691	2,250,000	2,243,707	10/01/2027	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	210385-AF-7	CONSTELLATION ENERGY GENERATION LLC CALLABLE BOND FIXED 5.75% 15/MAR/2054 USD 1000	997,634	1,022,000	1,181,572	03/15/2054	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	219350-BK-0	CORNING INC CALLABLE NOTES FIXED 5.35% 15/NOV/2048 USD 1000	1,990,699	2,116,000	2,793,160	11/15/2048	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	23331A-BQ-1	DR HORTON INC CALLABLE NOTES FIXED 1.3% 15/OCT/2026 USD 1000	5,734,764	5,970,000	5,968,786	10/15/2026	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	164,486	164,000	187,766	11/15/2048	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	26442C-AA-2	DUKE ENERGY CAROLINAS LLC CALLABLE NOTES FIXED 6.1% 01/JUN/2037 USD 1000	3,071,591	2,879,000	2,878,754	06/01/2037	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	285512-AF-6	ELECTRONIC ARTS INC CALLABLE NOTES FIXED 2.95% 15/FEB/2051 USD 1000	480,077	770,000	752,107	02/15/2051	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	29365T-AJ-3	ENTERGY TEXAS INC CALLABLE BOND FIXED 3.55% 30/SEP/2049 USD 1000	3,501,430	5,000,000	4,963,805	09/30/2049	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 3.2% 15/FEB/2052 USD 1000	205,929	317,000	314,807	02/15/2052	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	373334-GC-9	GEORGIA POWER CO CALLABLE NOTES FIXED 5.65% 01/MAR/2037 USD 1000	4,295,392	4,303,000	4,291,745	03/01/2037	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-BF-9	GILEAD SCIENCES INC CALLABLE NOTES FIXED 3.65% 01/MAR/2026 USD 1000	1,834,590	1,846,000	1,837,622	03/01/2026	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-CC-5	GILEAD SCIENCES INC CALLABLE NOTES FIXED 5.1% 15/JUN/2035 USD 1000	294,248	292,000	297,798	06/15/2035	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	406216-BG-5	HALLIBURTON CO CALLABLE NOTES FIXED 3.8% 15/NOV/2025 USD 1000	4,168,349	4,178,000	4,177,192	11/15/2025	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	438516-CA-2	HONEYWELL INTERNATIONAL INC CALLABLE NOTES FIXED 2.8% 01/JUN/2050 USD 1000	106,065	168,000	136,203	06/01/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	454889-AM-8	INDIANA MICHIGAN POWER CO CALLABLE NOTES FIXED 6.05% 15/MAR/2037 USD 1000	1,784,957	1,668,000	1,682,890	03/15/2037	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	48305Q-AF-0	KAISER FOUNDATION HOSPITALS CALLABLE BOND FIXED 2.81% 01/JUN/2041 USD 1000	490,654	689,000	703,131	06/01/2041	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	548661-CJ-4	LOWE'S COS INC CALLABLE NOTES FIXED 5.5% 15/OCT/2035 USD 1000	4,154,561	4,025,000	3,857,863	10/15/2035	I

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)
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	548661-DJ-3	LOWE'S COS INC CALLABLE NOTES FIXED 4.375% 15/SEP/2045 USD 1000	6,594,876	8,026,000	8,187,023	09/15/2045	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	548661-DW-4	LOWE'S COS INC CALLABLE NOTES FIXED 5.125% 15/APR/2050 USD 1000	1,912,223	2,150,000	2,146,415	04/15/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	58013M-FP-4	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 3.5% 01/JUL/2027 USD 1000	229,016	232,000	231,658	07/01/2027	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	581557-BU-8	MCKESSON CORP CALLABLE NOTES FIXED 5.1% 15/JUL/2033 USD 1000	6,015,429	5,895,000	6,056,358	07/15/2033	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	585055-BT-2	MEDTRONIC INC CALLABLE NOTES FIXED 4.375% 15/MAR/2035 USD 1000	6,096,819	6,307,000	6,284,175	03/15/2035	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	64110L-AX-4	NETFLIX INC CALLABLE NOTES FIXED 6.375% 15/MAY/2029 USD 1000	5,373,175	5,000,000	5,347,626	05/15/2029	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	651639-AX-4	NEWMONT CORP CALLABLE NOTES FIXED 2.8% 01/OCT/2029 USD 1000	380,752	403,000	405,097	10/01/2029	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC CALLABLE NOTES FIXED 2.25% 01/JUN/2030 USD 1000	4,944,176	5,500,000	5,558,496	06/01/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	666807-BU-5	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 5.25% 01/MAY/2050 USD 1000	4,081,247	4,351,000	5,315,200	05/01/2050	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	88579Y-BD-2	3M CO CALLABLE MEDIUM TERM NOTE FIXED 4% 14/SEP/2048 USD 1000	2,866,956	3,641,000	3,366,787	09/14/2048	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	92343V-BT-0	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.55% 15/SEP/2043 USD 1000	6,222,953	5,683,000	5,677,591	09/15/2043	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	053611-AK-5	AVERY DENNISON CORP CALLABLE NOTES FIXED 2.65% 30/APR/2030 USD 1000	5,915,872	6,408,000	6,586,156	04/30/2030	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	12527G-AE-3	CF INDUSTRIES INC CALLABLE NOTES FIXED 5.375% 15/MAR/2044 USD 1000	18,559,380	20,000,000	19,881,100	03/15/2044	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	16411Q-AN-1	CHENIERE ENERGY PARTNERS LP CALLABLE NOTES FIXED 3.25% 31/JAN/2032 USD 1000	311,842	348,000	294,023	01/31/2032	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	21036P-AZ-1	CONSTELLATION BRANDS INC CALLABLE NOTES FIXED 4.1% 15/FEB/2048 USD 1000	2,771,114	3,571,000	3,811,300	02/15/2048	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	24702R-AF-8	DELL INC CALLABLE NOTES FIXED 6.5% 15/APR/2038 USD 1000	293,739	277,000	268,723	04/15/2038	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	25278X-AV-1	DIAMONDBACK ENERGY INC CALLABLE NOTES FIXED 6.25% 15/MAR/2033 USD 1000	6,292,058	5,924,000	6,356,118	03/15/2033	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	25746U-DL-0	DOMINION ENERGY INC CALLABLE NOTES FIXED 2.25% 15/AUG/2031 USD 1000	6,899,925	7,910,000	7,902,693	08/15/2031	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	292505-AE-4	OVINTIV INC CALLABLE NOTES FIXED 6.625% 15/AUG/2037 USD 1000	493,644	482,000	479,813	08/15/2037	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	35671D-BJ-3	FREEPORT-MCMORAN INC CALLABLE NOTES FIXED 5.4% 14/NOV/2034 USD 1000	199,478	197,000	192,817	11/14/2034	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	37940X-AC-6	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED 4.15% 15/AUG/2049 USD 1000	735,896	1,000,000	970,305	08/15/2049	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	404119-BZ-1	HCA INC CALLABLE NOTES FIXED 5.25% 15/JUN/2049 USD 1000	8,207,951	9,250,000	9,806,252	06/15/2049	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	50249A-AM-5	LYB INTERNATIONAL FINANCE III LLC CALLABLE NOTES FIXED 5.5% 01/MAR/2034 USD 1000	4,844,268	4,863,000	4,891,839	03/01/2034	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	521865-BD-6	LEAR CORP CALLABLE NOTES FIXED 3.55% 15/JAN/2052 USD 1000	1,061,917	1,665,000	1,352,677	01/15/2052	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	62954H-BB-3	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE NOTES FIXED 5% 15/JAN/2033 USD 1000	3,986,542	4,010,000	4,114,184	01/15/2033	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	749685-AW-3	RPM INTERNATIONAL INC CALLABLE NOTES FIXED 4.25% 15/JAN/2048 USD 1000	1,832,445	2,250,000	2,221,761	01/15/2048	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	832696-AS-7	J M SMUCKER CO/THE CALLABLE NOTES FIXED 2.375% 15/MAR/2030 USD 1000	6,047,907	6,654,000	6,654,151	03/15/2030	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	854502-AJ-0	STANLEY BLACK & DECKER INC CALLABLE NOTES FIXED 4.85% 15/NOV/2048 USD 1000	1,117,676	1,337,000	1,425,386	11/15/2048	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	854502-AQ-4	STANLEY BLACK & DECKER INC CALLABLE NOTES FIXED 3% 15/MAY/2032 USD 1000	11,202,385	12,765,000	12,747,374	05/15/2032	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	87264A-AZ-8	T-MOBILE USA INC CALLABLE NOTES FIXED 4.5% 15/APR/2050 USD 1000	3,538,834	4,302,000	4,768,765	04/15/2050	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	90353T-AP-5	UBER TECHNOLOGIES INC CALLABLE NOTES FIXED 4.8% 15/SEP/2034 USD 1000	6,873,789	7,009,000	7,081,075	09/15/2034	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	92940P-AG-9	WRKCO INC CALLABLE NOTES FIXED 3% 15/JUN/2033 USD 1000	14,915,764	17,095,000	17,707,349	06/15/2033	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	03938J-AA-7	ARCH CAPITAL GROUP US INC CALLABLE NOTES FIXED 5.144% 01/NOV/2043 USD 1000	1,611,000	1,753,000	1,817,084	11/01/2043	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	75884R-AY-9	REGENCY CENTERS LP CALLABLE NOTES FIXED 4.65% 15/MAR/2049 USD 1000	512,988	594,000	592,221	03/15/2049	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	02765U-EJ-9	AMERICAN MUN PWR OHIO INC	552,141	465,000	662,911	02/15/2041	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	0778FP-AG-4	BELL TELEPHONE CO OF CANADA OR BELL CANADA CALLABLE NOTES FIXED 2.15% 15/FEB/2032 USD 1000	1,624,718	1,924,000	1,918,434	02/15/2032	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	111021-AE-1	BRITISH TELECOMMUNICATIONS PLC CALLABLE NOTES FIXED 9.625% 15/DEC/2030 USD 1000	77,379	63,000	65,169	12/15/2030	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	130638-JC-7	CALIFORNIA ST	5,456,381	4,525,000	6,661,573	11/01/2040	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	186398-HM-8	CLEVELAND OHIO PUB PWR SYS REV	3,969,131	4,615,000	3,669,919	11/15/2029	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	234667-JL-8	DALLAS CNTY TEX HOSP DIST	2,884,533	2,878,000	2,878,000	08/15/2044	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	244199-AZ-8	DEERE & CO BOND FIXED 8.1% 15/MAY/2030 USD 1000	5,265,024	4,530,000	4,659,205	05/15/2030	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	358781-ER-9	FRISCO TEX CMNTY DEV CORP SALE	2,915,670	3,000,000	2,968,956	02/15/2048	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIG	3,212,670	3,000,000	3,111,293	01/01/2034	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FIN	8,137,851	6,920,000	6,920,000	08/01/2040	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	57421C-AW-4	MARYLAND ST HLTH & HGR EDUCTNL FAC	1,045,566	1,579,000	1,586,999	07/01/2050	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	59333P-3S-5	MIAMI-DADE CNTY FLA AVIATION R	2,312,569	2,345,000	2,345,000	10/01/2030	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	60636W-PE-9	MISSOURI ST HWYS & TRANS COMMN ST	209,695	205,000	205,000	05/01/2029	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	64966S-HZ-2	NEW YORK N Y	1,764,763	1,820,000	1,841,273	10/01/2044	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	64990F-MV-3	NEW YORK ST DORM AUTH ST PERS	6,008,001	5,935,000	7,218,048	03/15/2039	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	67077M-AW-8	NUTRIEN LTD CALLABLE NOTES FIXED 2.95% 13/MAY/2030 USD 1000	5,060,321	5,440,000	5,712,024	05/13/2030	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	735000-TT-8	PORT OAKLAND CALIF REV	1,268,064	1,440,000	1,447,373	05/01/2031	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	795576-HL-4	SALT LAKE CITY UTAH ARPT REV	549,920	560,000	574,490	07/01/2048	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	87638T-FN-8	TARRANT CNTY TEX CULTURAL ED F	2,196,500	2,500,000	2,421,035	02/15/2047	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	MBS RMBS-REMIC or CMO	3136B3-FD-7	FNMA_18-76	14,740,934	12,252,827	16,062,820	10/25/2058	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	00846U-AL-5	AGILENT TECHNOLOGIES INC CALLABLE NOTES FIXED 2.75% 15/SEP/2029 USD 1000	4,103,391	4,385,000	4,410,233	09/15/2029	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	008685-AB-5	AHOLD FINANCE USA LLC CALLABLE NOTES FIXED 6.875% 01/MAY/2029 USD 1000	485,500	451,000	433,788	05/01/2029	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	02209S-AM-5	ALTRIA GROUP INC NOTES FIXED 4.25% 09/AUG/2042 USD 1000	1,115,769	1,375,000	1,306,238	08/09/2042	IV

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)
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	031162-CZ-1	AMGEN INC CALLABLE NOTES FIXED 2% 15/JAN/2032 USD 1000	2,375,649	2,797,000	2,784,731	01/15/2032	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	037735-CK-1	APPALACHIAN POWER CO CALLABLE NOTES FIXED 6.7% 15/AUG/2037 USD 1000	1,086,096	1,000,000	1,032,445	08/15/2037	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	037833-DG-2	APPLE INC CALLABLE NOTES FIXED 3.75% 13/NOV/2047 USD 1000	228,125	290,000	283,284	11/13/2047	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	052769-AH-9	AUTODESK INC CALLABLE NOTES FIXED 2.4% 15/DEC/2031 USD 1000	97,142	111,000	96,359	12/15/2031	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	101137-AX-5	BOSTON SCIENTIFIC CORP CALLABLE NOTES FIXED 4% 01/MAR/2029 USD 1000	59,491	60,000	59,914	03/01/2029	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	120568-BF-6	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 4.65% 17/SEP/2034 USD 1000	647,390	668,000	681,998	09/17/2029	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	125523-AK-6	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.9% 15/DEC/2048 USD 1000	357,185	410,000	471,168	12/15/2048	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	126408-HS-5	CSX CORP CALLABLE NOTES FIXED 3.8% 15/APR/2050 USD 1000	226,991	300,000	303,046	04/15/2050	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	15189W-AH-3	CENTERPOINT ENERGY RESOURCES CORP CALLABLE NOTES FIXED 5.85% 15/JAN/2041 USD 1000	3,889,312	3,880,000	4,189,069	01/15/2041	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	199575-AV-3	OHIO POWER CO CALLABLE NOTES FIXED 5.85% 01/OCT/2035 USD 1000	998,217	963,000	957,072	10/01/2035	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	219350-BK-0	CORNING INC CALLABLE NOTES FIXED 5.35% 15/NOV/2048 USD 1000	161,815	172,000	227,043	11/15/2048	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	23331A-BU-2	DR HORTON INC CALLABLE NOTES FIXED 5.5% 15/OCT/2035 USD 1000	631,639	622,000	621,729	10/15/2035	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	11,534,098	11,500,000	12,802,259	11/15/2048	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	285512-AD-1	ELECTRONIC ARTS INC CALLABLE NOTES FIXED 4.8% 01/MAR/2026 USD 1000	2,133,623	2,130,000	2,138,126	03/01/2026	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	375558-BD-4	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.75% 01/MAR/2046 USD 1000	947,008	1,065,000	1,075,494	03/01/2046	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	406216-BE-0	HALLIBURTON CO CALLABLE NOTES FIXED 4.75% 01/AUG/2043 USD 1000	59,579	69,000	66,980	08/01/2043	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	454889-AM-8	INDIANA MICHIGAN POWER CO CALLABLE NOTES FIXED 6.05% 15/MAR/2037 USD 1000	916,021	856,000	856,287	03/15/2037	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	532457-BV-9	ELI LILLY & CO CALLABLE NOTES FIXED 3.375% 15/MAR/2029 USD 1000	827,266	846,000	838,906	03/15/2029	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	548661-DJ-3	LOWE'S COS INC CALLABLE NOTES FIXED 4.375% 15/SEP/2045 USD 1000	1,371,399	1,669,000	1,702,485	09/15/2045	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	58013M-FP-4	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 3.5% 01/JUL/2027 USD 1000	935,806	948,000	946,602	07/01/2027	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	581557Q-AE-3	MCKESSON CORP CALLABLE NOTES FIXED 6% 01/MAR/2041 USD 1000	132,477	130,000	128,611	03/01/2041	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	651639-AW-6	NEWMONT CORP CALLABLE NOTES FIXED 5.875% 01/APR/2035 USD 1000	1,463,593	1,374,000	1,638,983	04/01/2035	IV
WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMCUFXT09	Government Bond	912803-BM-4	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2027 USD 100	4,935,092	5,400,000	4,843,596	11/15/2027	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	0010EP-AF-5	AEP TEXAS INC CALLABLE NOTES FIXED 6.65% 15/FEB/2033 USD 1000	8,575,992	8,000,000	8,264,283	02/15/2033	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	21688A-AY-8	COOPERATIEVE RABOBANK UA/NY BOND FIXED 5.5% 05/OCT/2026 USD 1000	10,534,722	10,376,000	10,547,342	10/05/2026	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	256677-AG-0	DOLLAR GENERAL CORP CALLABLE NOTES FIXED 3.5% 03/APR/2030 USD 1000	10,800,785	11,411,000	11,828,114	04/03/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	446150-AS-3	HUNTINGTON BANCSHARES INC/OH CALLABLE NOTES FIXED 2.55% 04/FEB/2030 USD 1000	10,715,289	11,734,000	11,782,868	02/04/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	46647P-AM-8	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE 23/JAN/2029 USD 1000	10,544,532	10,768,000	10,768,000	01/23/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	50249A-AD-5	LYB INTERNATIONAL FINANCE III LLC CALLABLE NOTES FIXED 4.2% 01/MAY/2050 USD 1000	12,519,259	17,000,000	19,084,263	05/01/2050	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	573874-AP-9	MARVELL TECHNOLOGY INC CALLABLE NOTES FIXED 5.75% 15/FEB/2029 USD 1000	5,188,095	5,000,000	5,105,011	02/15/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	756109-AW-4	REALTY INCOME CORP CALLABLE NOTES FIXED 3.25% 15/JUN/2029 USD 1000	10,744,448	11,190,000	11,158,608	06/15/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	854502-AJ-0	STANLEY BLACK & DECKER INC CALLABLE NOTES FIXED 4.85% 15/NOV/2048 USD 1000	9,403,692	11,249,000	11,992,643	11/15/2048	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	92343E-AQ-5	VERISIGN INC CALLABLE NOTES FIXED 5.25% 01/JUN/2032 USD 1000	7,651,209	7,525,000	7,902,090	06/01/2032	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	969457-CA-6	WILLIAMS COS INC/THE CALLABLE NOTES FIXED 5.3% 15/AUG/2052 USD 1000	7,312,831	8,054,000	8,925,494	08/15/2052	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	02765U-EJ-9	AMERICAN MUN PWR OHIO INC	5,800,449	4,885,000	6,964,124	02/15/2041	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	0778FP-AA-7	BELL TELEPHONE CO OF CANADA OR BELL CANADA CALLABLE NOTES FIXED 4.464% 01/APR/2048 USD 1000	6,429,120	8,000,000	8,655,699	04/01/2048	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	0778FP-AG-4	BELL TELEPHONE CO OF CANADA OR BELL CANADA CALLABLE NOTES FIXED 2.15% 15/FEB/2032 USD 1000	11,042,002	13,076,000	13,038,172	02/15/2032	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	15135U-AF-6	CENOVUS ENERGY INC CALLABLE NOTES FIXED 6.75% 15/NOV/2039 USD 1000	516,273	485,000	497,408	11/15/2039	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	15135U-AF-6	CENOVUS ENERGY INC CALLABLE NOTES FIXED 6.75% 15/NOV/2039 USD 1000	1,241,185	1,166,000	1,329,716	11/15/2039	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	29250N-BA-2	ENBRIDGE INC CALLABLE NOTES FIXED 4% 15/NOV/2049 USD 1000	3,719,340	5,000,000	4,948,510	11/15/2049	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	370334-CL-6	GENERAL MILLS INC CALLABLE NOTES FIXED 2.875% 15/APR/2030 USD 1000	21,306,291	22,945,000	24,130,759	04/15/2030	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	54627R-AM-2	LOUISIANA LOC GOVT ENVIRONMENT	19,332,302	19,541,000	19,541,000	02/01/2033	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	594712-UF-6	MICHIGAN ST UNIV REVS	6,634,425	7,500,000	7,500,000	08/15/2048	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	64966S-HZ-2	NEW YORK N Y	644,817	665,000	672,773	10/01/2044	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	67077M-AF-5	NUTRIEN LTD CALLABLE NOTES FIXED 5.875% 01/DEC/2036 USD 1000	1,858,756	1,800,000	1,765,718	12/01/2036	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	67077M-AY-4	NUTRIEN LTD CALLABLE NOTES FIXED 5.95% 07/NOV/2025 USD 1000	1,005,209	1,000,000	999,925	11/07/2025	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	735000-TT-8	PORT OAKLAND CALIF REV	2,254,336	2,560,000	2,573,107	05/01/2031	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	913366-KV-1	UNIV CALIF REGTS MED CTR POOLE	4,878,933	4,975,000	4,979,781	05/15/2032	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	92857W-AB-6	VODAFONE GROUP PLC CALLABLE NOTES FIXED 6.25% 30/NOV/2032 USD 1000	2,093,470	1,931,000	2,380,094	11/30/2032	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	92857W-BM-1	VODAFONE GROUP PLC CALLABLE NOTES FIXED 5.25% 30/MAY/2048 USD 1000	741,731	812,000	779,004	05/30/2048	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	007944-AG-6	ADVENTIST HEALTH SYSTEM/WEST CALLABLE BOND FIXED 3.63% 01/MAR/2049 USD 1000	827,633	1,226,000	1,166,397	03/01/2049	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	031162-CZ-1	AMGEN INC CALLABLE NOTES FIXED 2% 15/JAN/2032 USD 1000	6,224,930	7,329,000	7,296,851	01/15/2032	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	037735-BZ-9	APPALACHIAN POWER CO CALLABLE NOTES FIXED 5.95% 15/MAY/2033 USD 1000	605,922	587,000	585,343	05/15/2033	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	040555-CY-8	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED 4.25% 01/MAR/2049 USD 1000	2,551,563	3,264,000	3,263,516	03/01/2049	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	04636N-AK-9	ASTRAZENECA FINANCE LLC CALLABLE NOTES FIXED 4.8% 26/FEB/2027 USD 1000	485,747	480,000	479,512	02/26/2027	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	101137-AS-6	BOSTON SCIENTIFIC CORP CALLABLE NOTES FIXED 4% 01/MAR/2028 USD 1000	495,300	494,000	492,717	03/01/2028	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	110122-AQ-1	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 6.125% 01/MAY/2038 USD 1000	853,821	814,000	810,002	05/01/2038	I

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)
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	12189L-BH-3	BURLINGTON NORTHERN SANTA FE LLC CALLABLE NOTES FIXED 2.875% 15/JUN/2052 USD 1000	489,129	780,000	775,934	06/15/2052	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	14448C-AQ-7	CARRIER GLOBAL CORP CALLABLE NOTES FIXED 2.722% 15/FEB/2030 USD 1000	567,758	612,000	629,551	02/15/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	16876B-AB-8	CHILDREN'S HOSPITAL CORP/THE CALLABLE BOND FIXED 2.585% 01/FEB/2050 USD 1000	3,088,249	5,200,000	5,200,000	02/01/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	199575-AV-3	OHIO POWER CO CALLABLE NOTES FIXED 5.85% 01/OCT/2035 USD 1000	556,638	537,000	533,695	10/01/2035	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	20826F-BL-9	CONOCOPHILLIPS CO CALLABLE NOTES FIXED 5% 15/JAN/2035 USD 1000	1,863,824	1,866,000	1,907,255	01/15/2035	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	219350-AR-6	CORNING INC CALLABLE NOTES FIXED 7.25% 15/AUG/2036 USD 1000	2,403,780	2,345,000	2,356,843	08/15/2036	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	219350-BK-0	CORNING INC CALLABLE NOTES FIXED 5.35% 15/NOV/2048 USD 1000	3,382,118	3,595,000	4,418,961	11/15/2048	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	254687-DT-0	WALT DISNEY CO/THE NOTES FIXED 7.625% 30/NOV/2028 USD 1000	1,668,986	1,522,000	1,755,064	11/30/2028	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	264399-DK-9	DUKE ENERGY CAROLINAS LLC CALLABLE NOTES FIXED 6% 01/DEC/2028 USD 1000	5,247,460	5,000,000	5,049,988	12/01/2028	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	278642-AW-3	EBAY INC CALLABLE NOTES FIXED 2.7% 11/MAR/2030 USD 1000	6,160,206	6,653,000	6,901,662	03/11/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	29364W-BB-3	ENTERGY LOUISIANA LLC CALLABLE BOND FIXED 4.2% 01/SEP/2048 USD 1000	2,168,590	2,735,000	2,730,571	09/01/2048	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 4.2% 31/JAN/2050 USD 1000	2,074,931	2,635,000	2,675,567	01/31/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	30161M-AN-3	CONSTELLATION ENERGY GENERATION LLC CALLABLE NOTES FIXED 5.6% 15/JUN/2042 USD 1000	7,755,620	7,958,000	8,449,210	06/15/2042	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-AX-1	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.8% 01/APR/2044 USD 1000	2,049,170	2,250,000	2,297,064	04/01/2044	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-BG-7	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.6% 01/SEP/2035 USD 1000	6,097,453	6,284,000	6,314,231	09/01/2035	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	406216-AY-7	HALLIBURTON CO CALLABLE BOND FIXED 7.45% 15/SEP/2039 USD 1000	2,328,486	2,000,000	2,108,638	09/15/2039	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	406216-BJ-9	HALLIBURTON CO CALLABLE NOTES FIXED 4.85% 15/NOV/2035 USD 1000	9,320,059	9,678,000	9,451,725	11/15/2035	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	443510-AG-7	HUBBELL INC CALLABLE NOTES FIXED 3.35% 01/MAR/2026 USD 1000	7,291,273	7,351,000	7,250,716	03/01/2026	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	461070-AG-9	INTERSTATE POWER AND LIGHT CO CALLABLE BOND FIXED 6.25% 15/JUL/2039 USD 1000	2,134,894	2,000,000	1,991,319	07/15/2039	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	532457-BV-9	ELI LILLY & CO CALLABLE NOTES FIXED 3.375% 15/MAR/2029 USD 1000	2,301,873	2,354,000	2,334,260	03/15/2029	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	548661-CR-6	LOWE'S COS INC CALLABLE NOTES FIXED 5.8% 15/APR/2040 USD 1000	2,062,058	2,000,000	2,101,501	04/15/2040	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	548661-DN-4	LOWE'S COS INC CALLABLE NOTES FIXED 3.7% 15/APR/2046 USD 1000	3,707,460	5,000,000	4,977,728	04/15/2046	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	548661-EM-5	LOWE'S COS INC CALLABLE NOTES FIXED 5.625% 15/APR/2053 USD 1000	2,778,388	2,894,000	2,884,321	04/15/2053	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	58013M-FQ-2	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 3.6% 01/JUL/2030 USD 1000	699,477	725,000	722,142	07/01/2030	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	03027X-BZ-2	AMERICAN TOWER CORP CALLABLE NOTES FIXED 5.65% 15/MAR/2033 USD 1000	2,353,385	2,264,000	2,511,693	03/15/2033	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	61744Y-AK-4	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE VARIABLE 22/JUL/2028 USD 1000	3,793,412	3,875,000	3,835,679	07/22/2028	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	970648-AJ-0	WILLIS NORTH AMERICA INC CALLABLE NOTES FIXED 2.95% 15/SEP/2029 USD 1000	8,700,943	9,270,000	9,284,631	09/15/2029	I
UBS SECURITIES LLC BFM8T61CT2L1QCEMIK50	Domestic Bond	05523R-AF-4	BAE SYSTEMS PLC CALLABLE NOTES FIXED 1.9% 15/FEB/2031 USD 1000	2,285,135	2,634,000	2,582,096	02/15/2031	I
UBS SECURITIES LLC BFM8T61CT2L1QCEMIK50	Domestic Bond	06738E-BM-6	BARCLAYS PLC CALLABLE NOTES VARIABLE 24/JUN/2031 USD 1000	3,167,913	3,500,000	3,500,000	06/24/2031	I
UBS SECURITIES LLC BFM8T61CT2L1QCEMIK50	Domestic Bond	13648T-AC-1	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED 2.875% 15/NOV/2029 USD 1000	2,976,887	3,170,000	3,179,291	11/15/2029	I
UBS SECURITIES LLC BFM8T61CT2L1QCEMIK50	Domestic Bond	55607P-AG-0	MACQUARIE GROUP LTD CALLABLE MEDIUM TERM NOTE VARIABLE 23/JUN/2032 USD 1000	6,264,012	7,091,000	7,091,000	06/23/2032	I
UBS SECURITIES LLC BFM8T61CT2L1QCEMIK50	Domestic Bond	874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NOTES FIXED 3.175% 09/JUL/2050 USD 1000	3,789,559	5,809,000	3,898,948	07/09/2050	I
WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMCUFXT09	Government Bond	912803-BM-4	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2027 USD 100	8,727,802	9,550,000	8,565,989	11/15/2027	I
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Domestic Bond	001192-AK-9	SOUTHERN CO GAS CAPITAL CORP CALLABLE NOTES FIXED 4.4% 01/JUN/2043 USD 1000	13,310,877	15,878,000	15,894,590	06/01/2043	IV
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Domestic Bond	00846U-AN-1	AGILENT TECHNOLOGIES INC CALLABLE NOTES FIXED 2.3% 12/MAR/2031 USD 1000	6,596,952	7,455,000	6,526,929	03/12/2031	IV
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Domestic Bond	05526D-BB-0	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.557% 15/AUG/2027 USD 1000	1,526,758	1,555,000	1,511,737	08/15/2027	IV
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Domestic Bond	125523-AH-3	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.375% 15/OCT/2028 USD 1000	1,606,292	1,604,000	1,670,661	10/15/2028	IV
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	7,876,284	7,853,000	8,959,769	11/15/2048	IV
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Domestic Bond	278642-AY-9	EBAY INC CALLABLE NOTES FIXED 2.6% 10/MAY/2031 USD 1000	8,910,455	9,960,000	9,957,126	05/10/2031	IV
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Domestic Bond	406216-BJ-9	HALLIBURTON CO CALLABLE NOTES FIXED 4.85% 15/NOV/2035 USD 1000	5,188,725	5,388,000	5,262,027	11/15/2035	IV
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Domestic Bond	65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC CALLABLE NOTES FIXED 3.55% 01/MAY/2027 USD 1000	4,388,065	4,450,000	4,428,197	05/01/2027	IV
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Domestic Bond	913017-CX-5	RTX CORP CALLABLE NOTES FIXED 4.625% 16/NOV/2048 USD 1000	10,183,454	11,837,000	11,956,428	11/16/2048	IV
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Domestic Bond	927804-FW-9	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 4% 15/NOV/2046 USD 1000	1,908,089	2,463,000	2,105,751	11/15/2046	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	00115A-AL-3	AEP TRANSMISSION CO LLC CALLABLE NOTES FIXED 3.15% 15/SEP/2049 USD 1000	4,244,318	6,394,000	6,353,224	09/15/2049	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	03522A-AH-3	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 4.7% 01/FEB/2036 US	4,706,183	4,824,000	5,436,768	02/01/2036	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	120568-BF-6	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 4.65% 17/SEP/2034 USD 1000	1,536,096	1,585,000	1,618,214	09/17/2029	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	219350-AR-6	CORNING INC CALLABLE NOTES FIXED 7.25% 15/AUG/2036 USD 1000	2,145,463	2,093,000	2,103,571	08/15/2036	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	219350-BK-0	CORNING INC CALLABLE NOTES FIXED 5.35% 15/NOV/2048 USD 1000	2,914,549	3,098,000	4,089,419	11/15/2048	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	26442C-AA-2	DUKE ENERGY CAROLINAS LLC CALLABLE NOTES FIXED 6.1% 01/JUN/2037 USD 1000	4,766,887	4,468,000	4,467,618	06/01/2037	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	58013M-EZ-3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.7% 09/DEC/2035 USD 1000	5,119,934	5,254,000	5,170,026	12/09/2035	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	581557-BU-8	MCKESSON CORP CALLABLE NOTES FIXED 5.1% 15/JUL/2033 USD 1000	2,346,987	2,300,000	2,419,008	07/15/2033	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	651639-AY-2	NEWMONT CORP CALLABLE NOTES FIXED 2.25% 01/OCT/2030 USD 1000	3,547,383	3,944,000	3,993,920	10/01/2030	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	718547-AW-2	PHILLIPS 66 CO CALLABLE NOTES FIXED 5.65% 15/JUN/2054 USD 1000	13,087,400	14,158,000	16,313,798	06/15/2054	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	855244-AU-3	STARBUCKS CORP CALLABLE NOTES FIXED 4.45% 15/AUG/2049 USD 1000	1,196,156	1,460,000	1,465,267	08/15/2049	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	913017-CX-5	RTX CORP CALLABLE NOTES FIXED 4.625% 16/NOV/2048 USD 1000	6,425,633	7,469,000	7,544,358	11/16/2048	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	927804-FA-7	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 6% 15/JAN/2036 USD 1000	2,553,147	2,423,000	2,420,112	01/15/2036	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	047870-SN-1	ATLANTA GA WTR & WASTEWTR REV	1,374,756	1,675,000	1,675,000	11/01/2035	I

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)
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	13063B-JC-7	CALIFORNIA ST	572,769	475,000	699,281	11/01/2040	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	20281P-NE-8	COMMONWEALTH FING AUTH PA REV	1,387,647	1,880,000	1,880,000	06/01/2042	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	271014-TU-6	EAST BAY CALIF MUN UTIL DIST WTR S	941,352	895,000	949,075	06/01/2040	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	48542R-SV-7	KANSAS ST DEV FIN AUTH REV	956,631	1,425,000	1,412,457	05/01/2051	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	575898-CT-6	MASSACHUSETTS ST PORT AUTH SPL FAC	86,118	80,000	81,314	07/01/2037	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	61204K-PP-0	MONTANA FAC FIN AUTH REV	2,066,861	3,286,000	3,288,612	08/15/2051	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	68428T-AA-5	ORANGE CNTY CALIF SANTN WASTEWATER	536,944	525,000	521,122	02/01/2036	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	709235-T8-8	PENNSYLVANIA STATE UNIVERSITY	508,470	775,000	775,000	09/01/2050	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	796253-Y3-0	SAN ANTONIO TEX ELEC & GAS REV	2,019,980	2,000,000	2,235,602	02/01/2041	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	83755V-R8-9	SOUTH DAKOTA ST HEALTH & EDL F	2,442,118	3,240,000	3,240,000	11/01/2041	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	913366-KV-1	UNIV CALIF REGTS MED CTR POOLE	3,448,106	3,516,000	3,519,379	05/15/2032	I
WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMCUFXT09	Government Bond	912803-BM-4	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2027 USD 100	79,369,080	86,846,000	77,897,576	11/15/2027	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	001192-AK-9	SOUTHERN CO GAS CAPITAL CORP CALLABLE NOTES FIXED 4.4% 01/JUN/2043 USD 1000	5,844,781	6,972,000	6,979,284	06/01/2043	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	040555-CF-9	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED 5.625% 15/MAY/2033 USD 1000	4,743,715	4,695,000	4,504,331	05/15/2033	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	05526D-BB-0	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.557% 15/AUG/2027 USD 1000	9,841,944	10,024,000	9,745,111	08/15/2027	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	125523-AJ-9	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.8% 15/AUG/2038 USD 1000	9,817,910	10,484,000	11,627,123	08/15/2038	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	14448C-AL-8	CARRIER GLOBAL CORP CALLABLE NOTES FIXED 2.7% 15/FEB/2031 USD 1000	2,725,533	3,000,000	2,697,216	02/15/2031	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	210385-AC-4	CONSTELLATION ENERGY GENERATION LLC CALLABLE NOTES FIXED 5.8% 01/MAR/2033 USD 1000	2,075,200	1,970,000	2,155,360	03/01/2033	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	23331A-BU-2	DR HORTON INC CALLABLE NOTES FIXED 5.5% 15/OCT/2035 USD 1000	7,557,329	7,442,000	7,438,755	10/15/2035	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	375558-BA-0	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.5% 01/FEB/2045 USD 1000	4,972,479	5,750,000	5,988,902	02/01/2045	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	454889-AV-8	INDIANA MICHIGAN POWER CO CALLABLE NOTES FIXED 5.625% 01/APR/2053 USD 1000	4,878,835	5,000,000	5,890,062	04/01/2053	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	548661-EM-5	LOWE'S COS INC CALLABLE NOTES FIXED 5.625% 15/APR/2053 USD 1000	317,777	331,000	329,893	04/15/2053	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	58013M-FH-2	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.45% 01/SEP/2048 USD 1000	4,984,651	5,977,000	5,899,603	09/01/2048	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	651639-AX-4	NEWMONT CORP CALLABLE NOTES FIXED 2.8% 01/OCT/2029 USD 1000	4,513,281	4,777,000	4,801,857	10/01/2029	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	666807-BP-6	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 4.03% 15/OCT/2047 USD 1000	6,670,041	8,352,000	8,476,090	10/15/2047	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	720186-AQ-8	PIEDMONT NATURAL GAS CO INC CALLABLE NOTES FIXED 5.4% 15/JUN/2033 USD 1000	1,606,819	1,566,000	1,615,617	06/15/2033	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	760759-BM-1	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 5.15% 15/MAR/2035 USD 1000	4,847,103	4,760,000	4,728,499	03/15/2035	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	863667-AY-7	STRYKER CORP CALLABLE NOTES FIXED 1.95% 15/JUN/2030 USD 1000	11,204,690	12,585,000	12,783,493	06/15/2030	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	92343V-AF-1	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.25% 01/APR/2037 USD 1000	4,820,952	4,534,000	4,410,904	04/01/2037	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	927804-FA-7	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 6% 15/JAN/2036 USD 1000	1,350,860	1,282,000	1,280,472	01/15/2036	IV
THE TORONTO-DOMINION BANK 69LASGQF5IORN31MEN24	Domestic Bond	125491-AN-0	CI FINANCIAL CORP CALLABLE NOTES FIXED 3.2% 17/DEC/2030 USD 1000	2,210,375	2,506,000	2,510,156	12/17/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	92939U-AL-0	WEC ENERGY GROUP INC CALLABLE NOTES FIXED 4.75% 15/JAN/2028 USD 1000	432,104	427,000	429,993	01/15/2028	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	98138H-AH-4	WORKDAY INC CALLABLE NOTES FIXED 3.7% 01/APR/2029 USD 1000	1,437,198	1,471,000	1,451,747	04/01/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	00846U-AM-3	AGILENT TECHNOLOGIES INC CALLABLE NOTES FIXED 2.1% 04/JUN/2030 USD 1000	1,508,452	1,686,000	1,729,846	06/04/2030	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	037735-CX-3	APPALACHIAN POWER CO CALLABLE NOTES FIXED 4.5% 01/MAR/2049 USD 1000	2,734,157	3,403,000	3,382,388	03/01/2049	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	11135F-CD-1	BROADCOM INC CALLABLE NOTES FIXED 4.8% 15/OCT/2034 USD 1000	3,216,469	3,265,000	3,336,035	10/15/2034	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	210385-AF-7	CONSTELLATION ENERGY GENERATION LLC CALLABLE BOND FIXED 5.75% 15/MAR/2054 USD 1000	377,774	387,000	447,425	03/15/2054	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	375558-BA-0	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.5% 01/FEB/2045 USD 1000	952,986	1,102,000	1,162,813	02/01/2045	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	548661-DW-4	LOWE'S COS INC CALLABLE NOTES FIXED 5.125% 15/APR/2050 USD 1000	858,277	965,000	963,391	04/15/2050	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	666807-BU-5	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 5.25% 01/MAY/2050 USD 1000	1,175,317	1,253,000	1,530,670	05/01/2050	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	70109H-AJ-4	PARKER-HANNIFIN CORP CALLABLE MEDIUM TERM NOTE FIXED 6.25% 15/MAY/2038 USD 1000	1,079,299	1,000,000	999,556	05/15/2038	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	84265V-AE-5	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 6.75% 16/APR/2040 USD 1000	3,694,714	3,361,000	3,105,246	04/16/2040	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	875127-BG-6	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 3.625% 15/JUN/2050 USD 1000	348,635	491,000	485,658	06/15/2050	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	92343V-GW-8	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 5.5% 23/FEB/2054 USD 1000	969,274	1,003,000	1,151,297	02/23/2054	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	039482-AD-6	ARCHER-DANIELS-MIDLAND CO CALLABLE NOTES FIXED 2.9% 01/MAR/2032 USD 1000	4,515,105	5,000,000	4,992,659	03/01/2032	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	20825C-AP-9	CONOCOPHILLIPS CALLABLE BOND FIXED 5.9% 15/MAY/2038 USD 1000	1,138,090	1,081,000	1,078,400	05/15/2038	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	375558-BG-7	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.6% 01/SEP/2035 USD 1000	1,639,831	1,690,000	2,033,817	09/01/2035	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	667274-AD-6	NORTHWELL HEALTHCARE INC CALLABLE BOND FIXED 3.809% 01/NOV/2049 USD 1000	9,309,280	13,170,000	13,497,018	11/01/2049	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	833034-AM-3	SNAP-ON INC CALLABLE NOTES FIXED 3.1% 01/MAY/2050 USD 1000	4,117,272	6,157,000	6,336,169	05/01/2050	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Domestic Bond	906548-DA-7	UNION ELECTRIC CO CALLABLE BOND FIXED 5.25% 15/APR/2035 USD 1000	10,188,200	10,000,000	9,996,690	04/15/2035	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	863667-AY-7	STRYKER CORP CALLABLE NOTES FIXED 1.95% 15/JUN/2030 USD 1000	2,102,938	2,362,000	2,399,254	06/15/2030	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	747525-BP-7	QUALCOMM INC CALLABLE NOTES FIXED 1.65% 20/MAY/2032 USD 1000	1,851,541	2,227,000	2,216,204	05/20/2032	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	797440-BX-1	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED 4.1% 15/JUN/2049 USD 1000	458,783	600,000	722,992	06/15/2049	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	842400-GT-4	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 3.65% 01/FEB/2050 USD 1000	1,236,543	1,868,000	2,122,152	02/01/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	956708-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM OBLIGATED GROUP CALLABLE BOND FIXED 4.924% 01/JUN/2048 USD 1000	344,212	400,000	487,138	06/01/2048	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	032095-AJ-0	AMPHENOL CORP CALLABLE NOTES FIXED 2.8% 15/FEB/2030 USD 1000	10,421,713	11,115,000	11,439,875	02/15/2030	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	278865-BE-9	ECOLAB INC CALLABLE NOTES FIXED 4.8% 24/MAR/2030 USD 1000	9,809,204	9,573,000	10,478,882	03/24/2030	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	94106L-CB-3	WASTE MANAGEMENT INC CALLABLE NOTES FIXED 4.5% 15/MAR/2028 USD 1000	2,671,208	2,646,000	2,640,914	03/15/2028	IV

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)
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	06849V-AA-1	BARRICK GOLD FINANCE CO CALLABLE NOTES FIXED 5.8% 15/NOV/2034 USD 1000	2,067,014	2,000,000	1,908,633	11/15/2034	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	13648T-AE-7	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED 4.95% 15/AUG/2045 USD 1000	120,479	132,000	167,567	08/15/2045	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	375558-CC-5	GILEAD SCIENCES INC CALLABLE NOTES FIXED 5.1% 15/JUN/2035 USD 1000	2,332,819	2,315,000	2,360,967	06/15/2035	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	670346-AS-4	NUCOR CORP CALLABLE NOTES FIXED 2.7% 01/JUN/2030 USD 1000	876,711	951,000	971,113	06/01/2030	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Domestic Bond	89157X-AD-3	TOTALENERGIES CAPITAL SA CALLABLE NOTES FIXED 4.724% 10/SEP/2034 USD 1000	2,709,944	2,734,000	2,798,880	09/10/2034	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	Domestic Bond	244199-AZ-8	DEERE & CO BOND FIXED 8.1% 15/MAY/2030 USD 1000	2,590,671	2,229,000	2,292,576	05/15/2030	I
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	Domestic Bond	93884P-DY-3	WASHINGTON GAS LIGHT CO CALLABLE MEDIUM TERM NOTE FIXED 3.65% 15/SEP/2049 USD 1000	2,439,810	3,430,000	3,549,899	09/15/2049	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	02209S-BE-2	ALTRIA GROUP INC CALLABLE NOTES FIXED 5.8% 14/FEB/2039 USD 1000	1,531,055	1,514,000	1,511,173	02/14/2039	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	30231G-AT-9	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.043% 01/MAR/2026 USD 1000	3,103,451	3,127,000	3,130,071	03/01/2026	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	92343V-BT-0	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.55% 15/SEP/2043 USD 1000	3,331,027	3,042,000	3,039,104	09/15/2043	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	431282-AT-9	HIGHWOODS REALTY LP CALLABLE NOTES FIXED 2.6% 01/FEB/2031 USD 1000	2,243,043	2,595,000	2,588,938	02/01/2031	I
UBS SECURITIES LLC BFM8T61CT2L1QCEMIK50	Domestic Bond	01626P-AN-6	ALIMENTATION COUCHE-TARD INC CALLABLE NOTES FIXED 3.8% 25/JAN/2050 USD 1000	5,846,509	8,160,000	9,024,380	01/25/2050	I
UBS SECURITIES LLC BFM8T61CT2L1QCEMIK50	Domestic Bond	06849U-AA-3	BARRICK PD AUSTRALIA FINANCE PTY LTD CALLABLE NOTES FIXED 5.95% 15/OCT/2039 USD 1000	6,358,244	6,155,000	5,963,600	10/15/2039	I
UBS SECURITIES LLC BFM8T61CT2L1QCEMIK50	Domestic Bond	36264F-AK-7	HALEON US CAPITAL LLC CALLABLE NOTES FIXED 3.375% 24/MAR/2027 USD 1000	3,751,496	3,803,000	3,665,241	03/24/2027	I
UBS SECURITIES LLC BFM8T61CT2L1QCEMIK50	Domestic Bond	65535H-BP-3	NOMURA HOLDINGS INC NOTES FIXED 6.087% 12/JUL/2033 USD 1000	6,321,110	5,957,000	6,222,295	07/12/2033	I
WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMCUFXT09	Government Bond	912810-QA-9	UNITED STATES OF AMERICA BOND FIXED 3.5% 15/FEB/2039 USD 100	17,334,038	19,220,000	18,896,984	02/15/2039	I
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Domestic Bond	007944-AG-6	ADVENTIST HEALTH SYSTEM/WEST CALLABLE BOND FIXED 3.63% 01/MAR/2049 USD 1000	1,560,082	2,311,000	2,198,649	03/01/2049	IV
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Domestic Bond	031162-CZ-1	AMGEN INC CALLABLE NOTES FIXED 2% 15/JAN/2032 USD 1000	770,366	907,000	903,021	01/15/2032	IV
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Domestic Bond	120568-BC-3	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 2.75% 14/MAY/2031 USD 1000	735,011	815,000	825,052	05/14/2031	IV
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Domestic Bond	210385-AF-7	CONSTELLATION ENERGY GENERATION LLC CALLABLE BOND FIXED 5.75% 15/MAR/2054 USD 1000	10,271,145	10,522,000	12,164,874	03/15/2054	IV
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	1,438,252	1,434,000	1,641,809	11/15/2048	IV
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Domestic Bond	30161M-AN-3	CONSTELLATION ENERGY GENERATION LLC CALLABLE NOTES FIXED 5.6% 15/JUN/2042 USD 1000	1,990,070	2,042,000	2,168,043	06/15/2042	IV
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Domestic Bond	406216-BL-4	HALLIBURTON CO CALLABLE NOTES FIXED 2.92% 01/MAR/2030 USD 1000	1,262,883	1,358,000	1,357,790	03/01/2030	IV
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Domestic Bond	863667-AJ-0	STRYKER CORP CALLABLE NOTES FIXED 4.625% 15/MAR/2046 USD 1000	984,090	1,126,000	1,115,777	03/15/2046	IV
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Domestic Bond	92343V-BT-0	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.55% 15/SEP/2043 USD 1000	1,230,793	1,124,000	1,122,930	09/15/2043	IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	MBS RMBS-REMIC or CMO	3136B3-DW-7	FNMA_18-73	7,461,602	6,484,642	7,942,260	10/25/2048	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	007589-AC-8	ADVOCATE HEALTH & HOSPITALS CORP CALLABLE BOND FIXED 3.387% 15/OCT/2049 USD 1000	385,126	550,000	550,000	10/15/2049	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	00846U-AN-1	AGILENT TECHNOLOGIES INC CALLABLE NOTES FIXED 2.3% 12/MAR/2031 USD 1000	2,252,078	2,545,000	2,228,174	03/12/2031	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	01959L-AA-0	ALLINA HEALTH SYSTEM CALLABLE BOND FIXED 4.805% 15/NOV/2045 USD 1000	429,256	494,000	503,495	11/15/2045	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	031162-BZ-2	AMGEN INC CALLABLE NOTES FIXED 4.4% 01/MAY/2045 USD 1000	475,092	560,000	552,919	05/01/2045	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	037735-BZ-9	APPALACHIAN POWER CO CALLABLE NOTES FIXED 5.95% 15/MAY/2033 USD 1000	2,010,794	1,948,000	1,942,502	05/15/2033	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	037833-BH-2	APPLE INC CALLABLE NOTES FIXED 4.375% 13/MAY/2045 USD 1000	635,033	720,000	714,285	05/13/2045	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	052769-AH-9	AUTODESK INC CALLABLE NOTES FIXED 2.4% 15/DEC/2031 USD 1000	3,034,152	3,467,000	3,447,539	12/15/2031	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	101137-AS-6	BOSTON SCIENTIFIC CORP CALLABLE NOTES FIXED 4% 01/MAR/2028 USD 1000	46,121	46,000	45,880	03/01/2028	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	120568-BC-3	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 2.75% 14/MAY/2031 USD 1000	1,173,312	1,301,000	1,166,977	05/14/2031	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	125523-AH-3	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.375% 15/OCT/2028 USD 1000	2,678,823	2,675,000	2,786,170	10/15/2028	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	125523-CF-5	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.8% 15/JUL/2046 USD 1000	924,607	1,065,000	1,347,033	07/15/2046	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	14448C-BC-7	CARRIER GLOBAL CORP CALLABLE NOTES FIXED 5.9% 15/MAR/2034 USD 1000	2,865,942	2,700,000	2,986,175	03/15/2034	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	166764-CA-6	CHEVRON CORP CALLABLE NOTES FIXED 3.078% 11/MAY/2050 USD 1000	269,717	400,000	400,000	05/11/2050	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	219350-AW-5	CORNING INC CALLABLE NOTES FIXED 4.75% 15/MAR/2042 USD 1000	839,045	936,000	901,266	03/15/2042	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	22170Q-AA-8	COTTAGE HEALTH OBLIGATED GROUP CALLABLE BOND FIXED 3.304% 01/NOV/2049 USD 1000	285,591	412,000	412,000	11/01/2049	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	219,649	219,000	250,737	11/15/2048	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	278642-AW-3	EBAY INC CALLABLE NOTES FIXED 2.7% 11/MAR/2030 USD 1000	385,186	416,000	431,548	03/11/2030	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	375558-BA-0	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.5% 01/FEB/2045 USD 1000	832,782	963,000	1,016,143	02/01/2045	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	375558-BF-9	GILEAD SCIENCES INC CALLABLE NOTES FIXED 3.65% 01/MAR/2026 USD 1000	948,103	954,000	949,671	03/01/2026	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	443510-AK-8	HUBBELL INC CALLABLE NOTES FIXED 2.3% 15/MAR/2031 USD 1000	2,740,672	3,106,000	3,097,865	03/15/2031	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	461070-AQ-7	INTERSTATE POWER AND LIGHT CO CALLABLE BOND FIXED 3.6% 01/APR/2029 USD 1000	2,739,839	2,830,000	2,828,314	04/01/2029	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	548661-CX-3	LOWE'S COS INC CALLABLE NOTES FIXED 4.65% 15/APR/2042 USD 1000	1,487,414	1,706,000	1,871,876	04/15/2042	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	58013M-FH-2	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.45% 01/SEP/2048 USD 1000	334,423	401,000	395,807	09/01/2048	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	581557-BU-8	MCKESSON CORP CALLABLE NOTES FIXED 5.1% 15/JUL/2033 USD 1000	3,137,819	3,075,000	3,159,169	07/15/2033	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	64110L-AX-4	NETFLIX INC CALLABLE NOTES FIXED 6.375% 15/MAY/2029 USD 1000	392,242	365,000	380,823	05/15/2029	IV
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Domestic Bond	20825C-AP-9	CONOCOPHILLIPS CALLABLE BOND FIXED 5.9% 15/MAY/2038 USD 1000	751,708	714,000	712,283	05/15/2038	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	092113-AS-8	BLACK HILLS CORP CALLABLE NOTES FIXED 3.875% 15/OCT/2049 USD 1000	7,810,538	10,843,000	12,117,593	10/15/2049	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	25278X-AW-9	DIAMONDBACK ENERGY INC CALLABLE NOTES FIXED 6.25% 15/MAR/2053 USD 1000	10,724,260	10,889,000	12,991,911	03/15/2053	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	29717P-AT-4	ESSEX PORTFOLIO LP CALLABLE NOTES FIXED 4% 01/MAR/2029 USD 1000	10,591,289	10,776,000	11,500,622	03/01/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	457187-AD-4	INGREDION INC CALLABLE NOTES FIXED 3.9% 01/JUN/2050 USD 1000	8,259,161	11,187,000	12,010,620	06/01/2050	I

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)
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	49326E-EN-9	KEYCORP CALLABLE MEDIUM TERM NOTE VARIABLE 01/JUN/2033 USD 1000	11,531,654	11,854,000	11,859,272	06/01/2033	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	573874-AF-1	MARVELL TECHNOLOGY INC CALLABLE NOTES FIXED 2.45% 15/APR/2028 USD 1000	4,739,140	5,000,000	4,603,486	04/15/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	682680-BZ-5	ONEOK INC CALLABLE NOTES FIXED 4.85% 01/FEB/2049 USD 1000	11,468,753	14,221,000	12,113,151	02/01/2049	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	85207U-AK-1	SPRINT LLC CALLABLE NOTES FIXED 7.625% 01/MAR/2026 USD 1000	8,060,000	8,000,000	8,038,634	03/01/2026	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	90265E-AR-1	UDR INC CALLABLE NOTES FIXED 3% 15/AUG/2031 USD 1000	11,402,164	12,539,000	12,189,442	08/15/2031	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	962166-BY-9	WEYERHAEUSER CO CALLABLE NOTES FIXED 4% 15/APR/2030 USD 1000	10,657,180	10,942,000	11,819,507	04/15/2030	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	0778FP-AA-7	BELL TELEPHONE CO OF CANADA OR BELL CANADA CALLABLE NOTES FIXED 4.464% 01/APR/2048 USD 1000	5,223,660	6,500,000	6,430,369	04/01/2048	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	0778FP-AF-6	BELL TELEPHONE CO OF CANADA OR BELL CANADA CALLABLE NOTES FIXED 3.65% 17/MAR/2051 USD 1000	7,014	10,000	9,975	03/17/2051	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	142339-AJ-9	CARLISLE COS INC CALLABLE NOTES FIXED 2.75% 01/MAR/2030 USD 1000	20,268,776	22,000,000	22,590,676	03/01/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	037735-CX-3	APPALACHIAN POWER CO CALLABLE NOTES FIXED 4.5% 01/MAR/2049 USD 1000	1,992,568	2,480,000	2,464,979	03/01/2049	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	052769-AH-9	AUTODESK INC CALLABLE NOTES FIXED 2.4% 15/DEC/2031 USD 1000	238,041	272,000	270,473	12/15/2031	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	11135F-CC-3	BROADCOM INC CALLABLE NOTES FIXED 4.55% 15/FEB/2032 USD 1000	1,305,209	1,318,000	1,345,998	02/15/2032	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	15189W-AH-3	CENTERPOINT ENERGY RESOURCES CORP CALLABLE NOTES FIXED 5.85% 15/JAN/2041 USD 1000	60,144	60,000	64,779	01/15/2041	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	20030N-AK-7	COMCAST CORP CALLABLE NOTES FIXED 6.5% 15/NOV/2035 USD 1000	248,282	224,000	224,704	11/15/2035	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	219350-AW-5	CORNING INC CALLABLE NOTES FIXED 4.75% 15/MAR/2042 USD 1000	897,312	1,001,000	963,854	03/15/2042	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	260003-AM-0	DOVER CORP CALLABLE NOTES FIXED 3.15% 15/NOV/2025 USD 1000	1,294,016	1,300,000	1,288,089	11/15/2025	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	278642-AY-9	EBAY INC CALLABLE NOTES FIXED 2.6% 10/MAY/2031 USD 1000	590,452	660,000	659,810	05/10/2031	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 2.8% 31/JAN/2030 USD 1000	1,309,416	1,400,000	1,449,570	01/31/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-BD-4	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.75% 01/MAR/2046 USD 1000	779,836	877,000	972,363	03/01/2046	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	406216-BE-0	HALLIBURTON CO CALLABLE NOTES FIXED 4.75% 01/AUG/2043 USD 1000	429,139	497,000	482,453	08/01/2043	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	443510-AJ-1	HUBBELL INC CALLABLE NOTES FIXED 3.5% 15/FEB/2028 USD 1000	420,820	429,000	435,032	02/15/2028	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	539830-BD-0	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 3.8% 01/MAR/2045 USD 1000	3,848,976	4,898,000	4,857,093	03/01/2045	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	548661-DU-8	LOWE'S COS INC CALLABLE NOTES FIXED 4.5% 15/APR/2030 USD 1000	2,987,353	2,965,000	2,957,247	04/15/2030	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	58013M-FR-0	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.2% 01/APR/2050 USD 1000	158,947	200,000	197,934	04/01/2050	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	64110L-AT-3	NETFLIX INC CALLABLE NOTES FIXED 5.875% 15/NOV/2028 USD 1000	2,108,364	2,000,000	2,042,913	11/15/2028	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	65339K-BJ-8	NEXTERA ENERGY CAPITAL HOLDINGS INC CALLABLE NOTES FIXED 3.5% 01/APR/2029 USD 1000	5,513,477	5,696,000	5,686,655	04/01/2029	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	667274-AD-6	NORTHWELL HEALTHCARE INC CALLABLE BOND FIXED 3.809% 01/NOV/2049 USD 1000	2,544,678	3,600,000	3,689,390	11/01/2049	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	013817-AK-7	ARCONIC INC CALLABLE NOTES FIXED 5.4%	112,702	106,000	117,370	02/01/2037	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	16411Q-AK-7	CHENIERE ENERGY PARTNERS LP CALLABLE NOTES FIXED 4% 01/MAR/2031 USD 1000	4,989,313	5,259,000	5,248,741	03/01/2031	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	23311V-AK-3	DCP MIDSTREAM OPERATING LP CALLABLE NOTES FIXED 3.25% 15/FEB/2032 USD 1000	686,497	780,000	757,919	02/15/2032	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	256677-AG-0	DOLLAR GENERAL CORP CALLABLE NOTES FIXED 3.5% 03/APR/2030 USD 1000	8,928,561	9,433,000	9,777,811	04/03/2030	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	35671D-BJ-3	FREEPORT-MCMORAN INC CALLABLE NOTES FIXED 5.4% 14/NOV/2034 USD 1000	749,308	740,000	724,286	11/14/2034	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	404119-BV-0	HCA INC CALLABLE NOTES FIXED 5.5% 15/JUN/2047 USD 1000	9,284,700	10,000,000	9,885,814	06/15/2047	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	521865-AZ-8	LEAR CORP CALLABLE NOTES FIXED 5.25% 15/MAY/2049 USD 1000	2,137,955	2,500,000	2,356,488	05/15/2049	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	67555J-AA-4	OCHSNER LSU HEALTH SYSTEM OF NORTH LOUISIANA CALLABLE BOND FIXED 2.51% 15/MAY/2031 USD 1000	4,755,951	5,850,000	5,850,000	05/15/2031	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	854502-AJ-0	STANLEY BLACK & DECKER INC CALLABLE NOTES FIXED 4.85% 15/NOV/2048 USD 1000	570,959	683,000	651,479	11/15/2048	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	871607-AE-7	SYNOPSYS INC CALLABLE NOTES FIXED 5.15% 01/APR/2035 USD 1000	10,060,738	9,981,000	10,075,927	04/01/2035	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	928563-AL-9	VMWARE LLC CALLABLE NOTES FIXED 2.2% 15/AUG/2031 USD 1000	13,001,295	15,000,000	14,981,077	08/15/2031	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	74432Q-CE-3	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM TERM NOTE FIXED 4.35% 25/FEB/2050 USD 1000	2,183,996	2,627,000	2,740,754	02/25/2050	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	010268-ER-7	ALABAMA FED AID HWY FIN AUTH S	5,239,046	6,100,000	5,147,093	09/01/2032	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	10373Q-AT-7	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES FIXED 3.119% 04/MAY/2026 USD 1000	4,237,626	4,282,000	4,238,349	05/04/2026	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	17275R-BQ-4	CISCO SYSTEMS INC CALLABLE NOTES FIXED 4.8% 26/FEB/2027 USD 1000	1,271,338	1,256,000	1,262,717	02/26/2027	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	30231G-AT-9	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.043% 01/MAR/2026 USD 1000	5,706,697	5,750,000	5,755,647	03/01/2026	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	49177J-AD-4	KENVUE INC CALLABLE NOTES FIXED 5.35% 22/MAR/2026 USD 1000	3,920,304	3,898,000	3,884,526	03/22/2026	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	59333P-2M-9	MIAMI-DADE CNTY FLA AVIATION R	2,877,366	2,970,000	2,970,000	10/01/2029	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	620076-BT-5	MOTOROLA SOLUTIONS INC CALLABLE NOTES FIXED 2.3% 15/NOV/2030 USD 1000	812,162	914,000	914,230	11/15/2030	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	67077M-AN-8	NUTRIEN LTD CALLABLE NOTES FIXED 4.125% 15/MAR/2035 USD 1000	2,256,149	2,490,000	2,840,258	03/15/2035	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	795576-HK-6	SALT LAKE CITY UTAH ARPT REV	992,470	1,000,000	1,027,868	07/01/2043	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	89352H-AT-6	TRANSCANADA PIPELINES LTD CALLABLE NOTES FIXED 4.875% 15/JAN/2026 USD 1000	4,887,626	4,887,000	4,868,784	01/15/2026	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	92857W-AB-6	VODAFONE GROUP PLC CALLABLE NOTES FIXED 6.25% 30/NOV/2032 USD 1000	6,815,976	6,287,000	7,749,173	11/30/2032	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Domestic Bond	00084D-AL-4	ABN AMRO BANK NV MEDIUM TERM NOTE FIXED 4.8% 18/APR/2026 USD 200000	71,822	72,000	71,983	04/18/2026	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Domestic Bond	49427R-AR-3	KILROY REALTY LP CALLABLE NOTES FIXED 2.65% 15/NOV/2033 USD 1000	2,390,742	3,049,000	3,048,048	11/15/2033	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	670346-AQ-8	NUCOR CORP CALLABLE NOTES FIXED 4.4% 01/MAY/2048 USD 1000	2,039,542	2,428,000	2,609,584	05/01/2048	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	713448-EU-8	PEPSICO INC CALLABLE NOTES FIXED 3.625% 19/MAR/2050 USD 1000	781,154	1,037,000	1,032,131	03/19/2050	IV

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)
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	760759-AN-0	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 5.7% 15/MAY/2041 USD 1000	1,023,310	1,000,000	1,152,688	05/15/2041	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	855244-AX-7	STARBUCKS CORP CALLABLE NOTES FIXED 3.35% 12/MAR/2050 USD 1000	1,942,113	2,879,000	2,714,145	03/12/2050	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	906548-CQ-3	UNION ELECTRIC CO CALLABLE BOND FIXED 3.25% 01/OCT/2049 USD 1000	18,477	27,000	26,919	10/01/2049	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	927804-FW-9	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 4% 15/NOV/2046 USD 1000	3,031,405	3,913,000	3,345,434	11/15/2046	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	032654-AX-3	ANALOG DEVICES INC CALLABLE NOTES FIXED 2.95% 01/OCT/2051 USD 1000	451,961	701,000	695,675	10/01/2051	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	101137-AX-5	BOSTON SCIENTIFIC CORP CALLABLE NOTES FIXED 4% 01/MAR/2029 USD 1000	652,417	658,000	657,059	03/01/2029	IV
GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	Domestic Bond	92344G-AX-4	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 5.85% 15/SEP/2035 USD 1000	4,344,662	4,132,000	4,124,591	09/15/2035	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	03027X-BZ-2	AMERICAN TOWER CORP CALLABLE NOTES FIXED 5.65% 15/MAR/2033 USD 1000	2,532,176	2,436,000	2,702,511	03/15/2033	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	22822V-AV-3	CROWN CASTLE INC CALLABLE NOTES FIXED 1.05% 15/JUL/2026 USD 1000	6,278,862	6,517,000	6,221,086	07/15/2026	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	529043-AE-1	LXP INDUSTRIAL TRUST CALLABLE NOTES FIXED 2.7% 15/SEP/2030 USD 1000	1,062,625	1,195,000	1,189,913	09/15/2030	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	031162-CW-8	AMGEN INC CALLABLE NOTES FIXED 2.3% 25/FEB/2031 USD 1000	6,366,631	7,102,000	7,289,133	02/25/2031	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	23331A-BP-3	DR HORTON INC CALLABLE NOTES FIXED 1.4% 15/OCT/2027 USD 1000	10,905,984	11,685,000	11,673,652	10/15/2027	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	29366W-AA-4	ENTERGY MISSISSIPPI LLC CALLABLE BOND FIXED 3.85% 01/JUN/2049 USD 1000	1,331,955	1,814,000	1,819,818	06/01/2049	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	666807-BP-6	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 4.03% 15/OCT/2047 USD 1000	8,537,205	10,690,000	10,848,827	10/15/2047	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	842434-CQ-3	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND FIXED 2.6% 15/JUN/2026 USD 1000	5,736,229	5,840,000	5,838,753	06/15/2026	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	17275R-BQ-4	CISCO SYSTEMS INC CALLABLE NOTES FIXED 4.8% 26/FEB/2027 USD 1000	34,156,082	33,744,000	33,924,463	02/26/2027	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	244199-BK-0	DEERE & CO CALLABLE NOTES FIXED 3.75% 15/APR/2050 USD 1000	93,167	120,000	120,000	04/15/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	29364W-AW-8	ENTERGY LOUISIANA LLC CALLABLE BOND FIXED 3.25% 01/APR/2028 USD 1000	1,081,271	1,111,000	1,110,936	04/01/2028	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	369550-BJ-6	GENERAL DYNAMICS CORP CALLABLE NOTES FIXED 4.25% 01/APR/2050 USD 1000	96,899	115,000	113,474	04/01/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	437076-AS-1	HOME DEPOT INC/THE CALLABLE NOTES FIXED 5.875% 16/DEC/2036 USD 1000	1,122,267	1,050,000	1,039,251	12/16/2036	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	532457-BR-8	ELI LILLY & CO CALLABLE NOTES FIXED 3.95% 15/MAY/2047 USD 1000	2,016,923	2,500,000	2,166,360	05/15/2047	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	539830-BL-2	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 4.7% 15/MAY/2046 USD 1000	5,647,767	6,342,000	6,500,644	05/15/2046	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	713448-DD-7	PEPSICO INC CALLABLE NOTES FIXED 4.45% 14/APR/2046 USD 1000	1,052,957	1,200,000	1,214,605	04/14/2046	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	717081-DK-6	PFIZER INC CALLABLE NOTES FIXED 4.4% 15/MAY/2044 USD 1000	1,747,272	2,000,000	2,124,160	05/15/2044	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	74456Q-AP-1	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM TERM NOTE FIXED 5.25% 01/JUL/2035 USD 1000	2,027,976	2,000,000	2,051,181	07/01/2035	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	681919-BD-7	OMNICOM GROUP INC CALLABLE NOTES FIXED 2.6% 01/AUG/2031 USD 1000	364,618	412,000	411,533	08/01/2031	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	70109H-AJ-4	PARKER-HANNIFIN CORP CALLABLE MEDIUM TERM NOTE FIXED 6.25% 15/MAY/2038 USD 1000	474,892	440,000	439,845	05/15/2038	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	742718-DF-3	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 5.55% 05/MAR/2037 USD 1000	1,080,291	1,000,000	946,075	03/05/2037	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	760759-BC-3	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 5% 01/APR/2034 USD 1000	5,060,820	5,000,000	5,238,066	04/01/2034	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	84265V-AA-3	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 7.5% 27/JUL/2035 USD 1000	2,413,505	2,104,000	2,103,830	07/27/2035	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	855244-AV-1	STARBUCKS CORP CALLABLE NOTES FIXED 2% 12/MAR/2027 USD 1000	1,079,103	1,122,000	1,118,040	03/12/2027	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	863667-AJ-0	STRYKER CORP CALLABLE NOTES FIXED 4.625% 15/MAR/2046 USD 1000	2,059,947	2,357,000	2,335,601	03/15/2046	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	911312-BQ-8	UNITED PARCEL SERVICE INC CALLABLE NOTES FIXED 4.25% 15/MAR/2049 USD 1000	1,164,240	1,434,000	1,436,977	03/15/2049	I
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	92344G-AS-5	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 7.75% 15/JUN/2032 USD 1000	9,687,501	8,500,000	9,379,001	06/15/2032	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	91335V-KU-9	UNIV PITTSBURGH OF THE COMWLTH	2,915,385	3,743,000	3,743,000	09/15/2041	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	914440-UW-0	UNIVERSITY MASS BLDG AUTH PROJ	3,449,240	4,000,000	3,956,245	11/01/2045	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Domestic Bond	06738E-BS-3	BARCLAYS PLC CALLABLE NOTES VARIABLE 10/MAR/2042 USD 1000	60,345	77,000	77,000	03/10/2042	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Domestic Bond	309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES FIXED 7.05% 15/JUL/2028 USD 1000	33,646	32,000	32,018	07/15/2028	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	65339K-BS-8	NEXTERA ENERGY CAPITAL HOLDINGS INC NOTES FIXED 5.749% 01/SEP/2025 USD 1000	522,695	522,000	521,894	09/01/2025	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	666807-BJ-0	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 3.85% 15/APR/2045 USD 1000	273,459	347,000	264,227	04/15/2045	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	681919-BB-1	OMNICOM GROUP INC CALLABLE NOTES FIXED 2.45% 30/APR/2030 USD 1000	3,217,224	3,512,000	3,544,120	04/30/2030	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	70109H-AM-7	PARKER-HANNIFIN CORP CALLABLE MEDIUM TERM NOTE FIXED 4.2% 21/NOV/2034 USD 1000	305,533	321,000	373,174	11/21/2034	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	718547-AU-6	PHILLIPS 66 CO CALLABLE NOTES FIXED 5.25% 15/JUN/2031 USD 1000	7,983,328	7,786,000	8,028,141	06/15/2031	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	74834L-AZ-3	QUEST DIAGNOSTICS INC CALLABLE NOTES FIXED 3.45% 01/JUN/2026 USD 1000	558,067	563,000	554,042	06/01/2026	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	760759-AW-0	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 3.05% 01/MAR/2050 USD 1000	918,633	1,369,000	1,244,213	03/01/2050	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	843646-AJ-9	SOUTHERN POWER CO CALLABLE NOTES FIXED 5.25% 15/JUL/2043 USD 1000	1,267,976	1,359,000	1,274,420	07/15/2043	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	855244-BC-2	STARBUCKS CORP CALLABLE NOTES FIXED 3% 14/FEB/2032 USD 1000	312,110	345,000	344,547	02/14/2032	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	882484-AC-2	TEXAS HEALTH RESOURCES CALLABLE NOTES FIXED 2.328% 15/NOV/2050 USD 1000	747,989	1,360,000	1,360,000	11/15/2050	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	92343V-BT-0	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.55% 15/SEP/2043 USD 1000	3,419,722	3,123,000	3,120,027	09/15/2043	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	927804-FE-9	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 6.35% 30/NOV/2037 USD 1000	1,184,147	1,100,000	1,098,413	11/30/2037	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	93884P-DY-3	WASHINGTON GAS LIGHT CO CALLABLE MEDIUM TERM NOTE FIXED 3.65% 15/SEP/2049 USD 1000	220,508	310,000	336,516	09/15/2049	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	98138H-AG-6	WORKDAY INC CALLABLE NOTES FIXED 3.5% 01/APR/2027 USD 1000	1,769,164	1,794,000	1,751,425	04/01/2027	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	009158-BB-1	AIR PRODUCTS AND CHEMICALS INC CALLABLE NOTES FIXED 1.5% 15/OCT/2025 USD 1000	9,919,620	10,000,000	9,897,995	10/15/2025	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	03522A-AH-3	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 4.7% 01/FEB/2036 US	1,040,941	1,067,000	1,202,535	02/01/2036	IV

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)
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	04636N-AK-9	ASTRAZENECA FINANCE LLC CALLABLE NOTES FIXED 4.8% 26/FEB/2027 USD 1000	526,225	520,000	519,471	02/26/2027	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES FIXED 3.41% 11/FEB/2026 USD 1000	14,265,807	14,358,000	14,282,959	02/11/2026	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	110122-CN-6	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 3.2% 15/JUN/2026 USD 1000	1,202,300	1,213,000	1,198,476	06/15/2026	IV
GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	Domestic Bond	00846U-AN-1	AGILENT TECHNOLOGIES INC CALLABLE NOTES FIXED 2.3% 12/MAR/2031 USD 1000	3,539,612	4,000,000	3,502,041	03/12/2031	IV
GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	Domestic Bond	74834L-BG-4	QUEST DIAGNOSTICS INC CALLABLE NOTES FIXED 5% 15/DEC/2034 USD 1000	4,545,141	4,584,000	4,444,323	12/15/2034	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	03027X-BG-4	AMERICAN TOWER CORP CALLABLE NOTES FIXED 1.875% 15/OCT/2030 USD 1000	701,303	807,000	805,012	10/15/2030	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	06738E-BS-3	BARCLAYS PLC CALLABLE NOTES VARIABLE 10/MAR/2042 USD 1000	6,452,210	8,233,000	8,233,000	03/10/2042	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	22822V-AP-6	CROWN CASTLE INC CALLABLE NOTES FIXED 4% 15/NOV/2049 USD 1000	200,177	270,000	269,157	11/15/2049	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	254709-AM-0	CAPITAL ONE FINANCIAL CORP CALLABLE NOTES FIXED 4.1% 09/FEB/2027 USD 1000	1,806,962	1,816,000	1,852,341	02/09/2027	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	49427R-AQ-5	KILROY REALTY LP CALLABLE NOTES FIXED 2.5% 15/NOV/2032 USD 1000	2,460,407	3,065,000	3,052,472	11/15/2032	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Domestic Bond	638612-AJ-0	NATIONWIDE FINANCIAL SERVICES INC CALLABLE NOTES FIXED 6.75% 15/MAY/2087 USD 1000	6,425,718	6,500,000	5,926,106	05/15/2067	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	03522A-AH-3	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 4.7% 01/FEB/2036 US	9,359,686	9,594,000	10,812,676	02/01/2036	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	210385-AF-7	CONSTELLATION ENERGY GENERATION LLC CALLABLE BOND FIXED 5.75% 15/MAR/2054 USD 1000	4,353,669	4,460,000	5,156,371	03/15/2054	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	23331A-BU-2	DR HORTON INC CALLABLE NOTES FIXED 5.5% 15/OCT/2035 USD 1000	2,646,385	2,606,000	2,604,864	10/15/2035	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	278642-AW-3	EBAY INC CALLABLE NOTES FIXED 2.7% 11/MAR/2030 USD 1000	10,090,774	10,898,000	11,305,323	03/11/2030	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	406216-BJ-9	HALLIBURTON CO CALLABLE NOTES FIXED 4.85% 15/NOV/2035 USD 1000	3,499,597	3,634,000	3,549,036	11/15/2035	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	581557-BU-8	MCKESSON CORP CALLABLE NOTES FIXED 5.1% 15/JUL/2033 USD 1000	1,337,782	1,311,000	1,346,885	07/15/2033	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	681919-BB-1	OMNICOM GROUP INC CALLABLE NOTES FIXED 2.45% 30/APR/2030 USD 1000	3,879,540	4,235,000	4,273,732	04/30/2030	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	718547-AU-6	PHILLIPS 66 CO CALLABLE NOTES FIXED 5.25% 15/JUN/2031 USD 1000	478,836	467,000	481,523	06/15/2031	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	84265V-AA-3	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 7.5% 27/JUL/2035 USD 1000	4,493,202	3,917,000	3,916,684	07/27/2035	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	12201P-AB-2	BURLINGTON RESOURCES LLC CALLABLE BOND FIXED 7.2% 15/AUG/2031 USD 1000	1,484,765	1,305,000	1,664,728	08/15/2031	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	191216-DL-1	COCA-COLA CO/THE CALLABLE NOTES FIXED 3% 05/MAR/2051 USD 1000	150,834	227,000	223,714	03/05/2051	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	210518-DQ-6	CONSUMERS ENERGY CO CALLABLE BOND FIXED 4.2% 01/SEP/2052 USD 1000	488,011	600,000	599,611	09/01/2052	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	26442C-AB-0	DUKE ENERGY CAROLINAS LLC CALLABLE BOND FIXED 6% 15/JAN/2038 USD 1000	2,127,342	2,000,000	1,999,133	01/15/2038	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	278062-AD-6	EATON CORP CALLABLE NOTES FIXED 4% 02/NOV/2032 USD 1000	219,395	227,000	259,295	11/02/2032	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 3.2% 15/FEB/2052 USD 1000	937,397	1,443,000	1,433,016	02/15/2052	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	341081-FU-6	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 3.99% 01/MAR/2049 USD 1000	1,860,824	2,367,000	2,365,914	03/01/2049	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	369550-BM-9	GENERAL DYNAMICS CORP CALLABLE NOTES FIXED 3.625% 01/APR/2030 USD 1000	1,809,912	1,855,000	1,844,758	04/01/2030	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	427866-AW-8	HERSHEY CO/THE CALLABLE NOTES FIXED 3.375% 15/AUG/2046 USD 1000	726,969	1,000,000	1,119,757	08/15/2046	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	437076-BF-8	HOME DEPOT INC/THE CALLABLE NOTES FIXED 4.4% 15/MAR/2045 USD 1000	3,398,235	3,955,000	4,348,124	03/15/2045	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	45138L-BF-9	IDAHO POWER CO CALLABLE MEDIUM TERM NOTE FIXED 4.2% 01/MAR/2048 USD 1000	63,827	80,000	84,065	03/01/2048	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	512807-AT-5	LAM RESEARCH CORP CALLABLE NOTES FIXED 4.875% 15/MAR/2049 USD 1000	2,725,005	3,000,000	2,628,711	03/15/2049	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	532457-BT-4	ELI LILLY & CO CALLABLE NOTES FIXED 3.95% 15/MAR/2049 USD 1000	2,230,343	2,800,000	2,984,395	03/15/2049	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	539830-BB-4	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 4.07% 15/DEC/2042 USD 1000	1,256,229	1,500,000	1,400,260	12/15/2042	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	63902H-BF-5	NATURE CONSERVANCY/THE CALLABLE BOND FIXED 3.957% 01/MAR/2052 USD 1000	451,297	582,000	582,000	03/01/2052	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	68233J-BR-4	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE NOTES FIXED 3.1% 15/SEP/2049 USD 1000	391,751	600,000	528,262	09/15/2049	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	713448-DF-2	PEPSICO INC CALLABLE NOTES FIXED 2.85% 24/FEB/2026 USD 1000	3,186,443	3,214,000	3,181,327	02/24/2026	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	713448-FL-7	PEPSICO INC CALLABLE NOTES FIXED 3.6% 18/FEB/2028 USD 1000	4,361,540	4,400,000	4,397,136	02/18/2028	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	717081-ED-1	PFIZER INC CALLABLE NOTES FIXED 4.125% 15/DEC/2046 USD 1000	4,076,935	5,000,000	5,435,820	12/15/2046	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	723787-AB-3	PIONEER NATURAL RESOURCES CO CALLABLE NOTES FIXED 7.2% 15/JAN/2028 USD 1000	213,419	200,000	201,858	01/15/2028	IV
0199999999 - Total				3,860,157,999	4,253,679,552	4,299,533,842	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)
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	595112-CE-1	MICRON TECHNOLOGY INC CALLABLE NOTES FIXED 5.8% 15/JAN/2035 USD 1000	4,798	4,556	XXX	01/15/2035	I

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)
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	552690-10-9	MDU RESOURCES GROUP INC COMMON STOCK USD 1	182	11	XXX		I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	097023-CV-5	BOEING CO/THE CALLABLE NOTES FIXED 5.705% 01/MAY/2040 USD 1000	6,988,796	7,067,925	XXX	05/01/2040	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Uniform Mortgage Backed Securi	3133B7-UJ-5	FHLMC 30YR UMBS	4,188,115	5,158,872	XXX	04/01/2052	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	002824-BH-2	ABBOTT LABORATORIES CALLABLE NOTES FIXED 4.9% 30/NOV/2046 USD 1000	42,945	45,558	XXX	11/30/2046	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	30225V-AN-7	EXTRA SPACE STORAGE LP CALLABLE NOTES FIXED 4% 15/JUN/2029 USD 1000	44,692	45,558	XXX	06/15/2029	I
UBS AG BFM8T61CT2L1QCEMIK50	Equities	075887-10-9	BECTON DICKINSON & CO COMMON STOCK USD 1	5,834,900	34,329	XXX		I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	928668-AT-9	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC CALLABLE NOTES FIXED 4.625% 13/NOV/2025 USD 1000	183,070	182,233	XXX	11/13/2025	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	093662-AJ-3	BLOCK FINANCIAL LLC CALLABLE NOTES FIXED 2.5% 15/JUL/2028 USD 1000	26,018	27,335	XXX	07/15/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	92277G-AF-4	VENTAS REALTY LP CALLABLE NOTES FIXED 4.375% 01/FEB/2045 USD 1000	13,630	16,401	XXX	02/01/2045	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Cash			31,267,367	31,267,367	XXX		IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	58933Y-AW-5	MERCK & CO INC CALLABLE NOTES FIXED 4% 07/MAR/2049 USD 1000	23,129,432	28,965,497	XXX	03/07/2049	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	000542-28-9	REPUBLIC OF ITALY BOND FIXED 0.9% 01/APR/2031 EUR 1000	55,187,210	61,329,344	XXX	04/01/2031	I
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Equities	192422-10-3	COGNEX CORP COMMON STOCK USD 0.002	243,604	7,709	XXX		I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	91282C-CS-8	UNITED STATES OF AMERICA NOTES FIXED 1.25% 15/AUG/2031 USD 100	11,588,888	13,503,289	XXX	08/15/2031	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Government Bond	001203-57-9	STATE OF ISRAEL BOND FIXED 3.75% 30/SEP/2027 ILS 1	5,093,031	4,858,188	XXX	12/20/2045	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	670346-AQ-8	NUCOR CORP CALLABLE NOTES FIXED 4.4% 01/MAY/2048 USD 1000	273,308	327,109	XXX	05/01/2048	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	740816-AH-6	PRESIDENT AND FELLOWS OF HARVARD COLLEGE CALLABLE NOTES FIXED 4.875% 15/OCT/2040 USD 1000	799,403	820,962	XXX	10/15/2040	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	110122-DQ-8	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 1.45% 13/NOV/2030 USD 1000	18,919	21,868	XXX	11/13/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	29365T-AM-6	ENTERGY TEXAS INC CALLABLE BOND FIXED 5% 15/SEP/2052 USD 1000	53,955	61,048	XXX	09/15/2052	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	134429-BP-3	THE CAMPBELL'S COMPANY CALLABLE NOTES FIXED 5.4% 21/MAR/2034 USD 1000	26,172	25,513	XXX	03/21/2034	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	037833-BX-7	APPLE INC CALLABLE NOTES FIXED 4.65% 23/FEB/2046 USD 1000	33,642	36,447	XXX	02/23/2046	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	MBS RMBS-REMIC or CMO	3136BB-PP-1	FNMA_20-56D	8,911,780	18,972,855	XXX	08/25/2050	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	202795-JM-3	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 4% 01/MAR/2048 USD 1000	2,658,417	3,347,191	XXX	03/01/2048	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	906548-CS-9	UNION ELECTRIC CO CALLABLE BOND FIXED 2.625% 15/MAR/2051 USD 1000	16,099,653	27,162,820	XXX	03/15/2051	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Eurobond	244684-34-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CALLABLE MEDIUM TERM NOTE FIXED 0.625% 25/FEB/2027 EUR 100000	108,128	110,878	XXX	02/27/2027	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Government Guaranteed	030753-80-1	NETWORK RAIL INFRASTRUCTURE FINANCE PLC MEDIUM TERM NOTE FIXED 1.75% 22/NOV/2027 GBP 1000	29,174,687	14,464,868	XXX	11/22/2027	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	912810-SN-9	UNITED STATES OF AMERICA BOND FIXED 1.25% 15/MAY/2050 USD 100	3,773,893	7,881,511	XXX	05/15/2050	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	91282C-GZ-8	UNITED STATES OF AMERICA NOTES FIXED 3.5% 30/APR/2030 USD 100	2,087,568	2,118,283	XXX	04/30/2030	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Government Bond	001323-43-3	FRENCH REPUBLIC BOND FIXED 1.75% 25/JUN/2039 EUR 1	184	231	XXX	01/14/2027	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	384802-AC-8	WW GRAINGER INC CALLABLE NOTES FIXED 3.75% 15/MAY/2046 USD 1000	3,358,802	4,316,200	XXX	05/15/2046	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	594918-AM-6	MICROSOFT CORP NOTES FIXED 5.3% 08/FEB/2041 USD 1000	969,672	915,723	XXX	02/08/2041	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	636180-BP-5	NATIONAL FUEL GAS CO CALLABLE NOTES FIXED 4.75% 01/SEP/2028 USD 1000	46,218	45,558	XXX	09/01/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	30231G-AZ-5	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.095% 16/AUG/2049 USD 1000	1,048,877	1,557,185	XXX	08/16/2049	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	880451-AZ-2	TENNESSEE GAS PIPELINE CO LLC CALLABLE NOTES FIXED 2.9% 01/MAR/2030 USD 1000	4,090,431	4,386,359	XXX	03/01/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	761713-AZ-9	REYNOLDS AMERICAN INC CALLABLE NOTES FIXED 6.15% 15/SEP/2043 USD 1000	187,222	182,233	XXX	09/15/2043	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIES INC CALLABLE NOTES FIXED 3% 18/MAY/2051 USD 1000	49,165	81,094	XXX	05/18/2051	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	91913Y-BC-3	VALERO ENERGY CORP CALLABLE NOTES FIXED 2.8% 01/DEC/2031 USD 1000	186,131	208,657	XXX	12/01/2031	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	713448-FP-8	PEPSICO INC NOTES VARIABLE 13/FEB/2026 USD 1000	58,697	58,315	XXX	02/13/2026	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	431282-AU-6	HIGHWOODS REALTY LP CALLABLE NOTES FIXED 7.65% 01/FEB/2034 USD 1000	105,494	91,117	XXX	02/01/2034	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	30303M-8S-4	META PLATFORMS INC CALLABLE NOTES FIXED 4.3% 15/AUG/2029 USD 1000	29,861	29,157	XXX	08/15/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	58013M-EY-6	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 3.7% 30/JAN/2026 USD 1000	3,020,303	2,988,629	XXX	01/30/2026	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	579780-AU-1	MCCORMICK & CO INC/MD CALLABLE NOTES FIXED 4.7% 15/OCT/2034 USD 1000	889,099	911,167	XXX	10/15/2034	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Government Bond	174304-1R-5	JAPAN BILL ZERO CPN 10/NOV/2025 JPY 50000	4,597,053	4,604,882	XXX	11/10/2025	I
UBS AG BFM8T61CT2L1QCEMIK50	Equities	42809H-10-7	HESS CORP COMMON STOCK USD 1	5,834,877	41,642	XXX		I
TORONTO DOMINION NEW YORK 69LASGQF5I0RN31MEN24	Domestic Bond	29260Z-AK-2	ENBRIDGE GAS INC CALLABLE MEDIUM TERM NOTE FIXED 5.67% 06/OCT/2053 CAD 1000	436,538	381,954	XXX	10/06/2053	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	037833-EW-6	APPLE INC CALLABLE NOTES FIXED 4.85% 10/MAY/2053 USD 1000	1,070,322	1,139,149	XXX	05/10/2053	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	209111-GG-2	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE NOTES FIXED 5.9% 15/NOV/2053 USD 1000	3,617,197	3,518,370	XXX	11/15/2053	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	693304-BG-1	PECO ENERGY CO CALLABLE BOND FIXED 5.25% 15/SEP/2054 USD 1000	6,955,839	7,248,623	XXX	09/15/2054	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UE-6	UNITED STATES OF AMERICA BOND FIXED 4.5% 15/NOV/2054 USD 100	1,022,695	1,072,239	XXX	11/15/2054	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Eurobond	218205-48-8	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV MEDIUM TERM NOTE FIXED 0.375% 05/JUN/2026 EUR 100000	6,975,260	7,096,207	XXX	06/05/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Eurobond	142885-59-2	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE FIXED 1.3125% 18/MAR/2030 CHF 5000	3,587,984	3,559,934	XXX	03/18/2030	I

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)
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	98983L-10-8	ZURN ELKAY WATER SOLUTIONS CORP COMMON STOCK USD 0.01	1,000,337	27,399	XXX		I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	000454-58-9	REPUBLIC OF ITALY BOND FIXED 2.55% 15/SEP/2041 EUR 1000	13,276,355	8,843,669	XXX	09/15/2041	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Equities	00BYQ0-JC-6	BEAZLEY PLC COMMON STOCK GBp 5	1,469,003	155,450	XXX		I
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash			15,135,946	15,135,946	XXX		IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	278865-BG-4	ECOLAB INC CALLABLE NOTES FIXED 2.125% 15/AUG/2050 USD 1000	2,450,638	4,566,632	XXX	08/15/2050	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	742718-DF-3	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 5.55% 05/MAR/2037 USD 1000	3,480,470	3,168,000	XXX	03/05/2037	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Equities	69331C-10-8	PG&E CORP COMMON STOCK USD 0	997,596	70,852	XXX		I
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Cash			14,332,377	14,332,377	XXX		IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	912810-TZ-1	UNITED STATES OF AMERICA BOND FIXED 4.5% 15/FEB/2044 USD 100	7,172,014	7,454,541	XXX	02/15/2044	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	91282C-EE-7	UNITED STATES OF AMERICA NOTES FIXED 2.375% 31/MAR/2029 USD 100	12,419,602	12,968,965	XXX	03/31/2029	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Government Bond	001400-FY-Q	FRENCH REPUBLIC BOND FIXED 2.5% 24/SEP/2026 EUR 1	208	202	XXX	06/05/2026	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	87305Q-CM-1	TTX CO CALLABLE MEDIUM TERM NOTE FIXED 4.2% 01/JUL/2046 USD 1000	1,500,250	1,777,687	XXX	07/01/2046	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	096630-AF-5	BOARDWALK PIPELINES LP CALLABLE NOTES FIXED 4.45% 15/JUL/2027 USD 1000	2,057,541	2,018,236	XXX	07/15/2027	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	883556-BY-7	THERMO FISHER SCIENTIFIC INC CALLABLE NOTES FIXED 4.1% 15/AUG/2047 USD 1000	50,662	61,048	XXX	08/15/2047	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	50077L-AT-3	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 4.625% 30/JAN/2029 USD 1000	78,734	76,538	XXX	01/30/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	205887-CC-4	CONAGRA BRANDS INC CALLABLE NOTES FIXED 4.85% 01/NOV/2028 USD 1000	5,931,208	5,832,382	XXX	11/01/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	053332-AW-2	AUTOZONE INC CALLABLE NOTES FIXED 3.75% 18/APR/2029 USD 1000	22,363	22,779	XXX	04/18/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	549271-AF-1	LUBRIZOL CORP/THE CALLABLE BOND FIXED 6.5% 01/OCT/2034 USD 1000	682,786	598,637	XXX	10/01/2034	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	688225-AH-4	OSHKOSH CORP CALLABLE NOTES FIXED 3.1% 01/MAR/2030 USD 1000	86,092	91,117	XXX	03/01/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	494368-CB-7	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED 3.1% 26/MAR/2030 USD 1000	17,493	18,223	XXX	03/26/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	110122-DL-9	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 4.55% 20/FEB/2048 USD 1000	1,293,066	1,488,847	XXX	02/20/2048	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	00287Y-CB-3	ABBVIE INC CALLABLE NOTES FIXED 4.25% 21/NOV/2049 USD 1000	67,126	82,005	XXX	11/21/2049	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	166756-AU-0	CHEVRON USA INC CALLABLE NOTES FIXED 5.25% 15/NOV/2043 USD 1000	62,267	63,782	XXX	11/15/2043	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	879360-AD-7	TELEDYNE TECHNOLOGIES INC CALLABLE NOTES FIXED 2.25% 01/APR/2028 USD 1000	73,895	77,449	XXX	04/01/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	61945C-AD-5	MOSAIC CO/THE CALLABLE NOTES FIXED 5.45% 15/NOV/2033 USD 1000	6,923,009	6,740,816	XXX	11/15/2033	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	20030N-DS-7	COMCAST CORP CALLABLE NOTES FIXED 2.887% 01/NOV/2051 USD 1000	11,593	19,135	XXX	11/01/2051	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	68389X-CM-5	ORACLE CORP CALLABLE NOTES FIXED 4.5% 06/MAY/2028 USD 1000	46,174	45,558	XXX	05/06/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	845437-BU-5	SOUTHWESTERN ELECTRIC POWER CO CALLABLE NOTES FIXED 5.3% 01/APR/2033 USD 1000	68,508	67,426	XXX	04/01/2033	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	78355H-KX-6	RYDER SYSTEM INC CALLABLE NOTES FIXED 6.3% 01/DEC/2028 USD 1000	48,443	45,558	XXX	12/01/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	742718-GF-0	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 4.35% 29/JAN/2029 USD 1000	46,965	45,558	XXX	01/29/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	478160-CX-0	JOHNSON & JOHNSON CALLABLE NOTES FIXED 5.25% 01/JUN/2054 USD 1000	19,804	20,046	XXX	06/01/2054	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	90353T-AN-0	UBER TECHNOLOGIES INC CALLABLE NOTES FIXED 4.3% 15/JAN/2030 USD 1000	27,693	27,335	XXX	01/15/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	828807-CV-7	SIMON PROPERTY GROUP LP CALLABLE NOTES FIXED 3.5% 01/SEP/2025 USD 1000	1,185,888	1,175,406	XXX	09/01/2025	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	745867-AM-3	PULTEGROUP INC CALLABLE NOTES FIXED 7.875% 15/JUN/2032 USD 1000	1,546,909	1,336,682	XXX	06/15/2032	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Government Bond	001091-69-2	FRENCH REPUBLIC BOND FIXED 3.5% 25/APR/2026 EUR 1	2,713	2,674	XXX	01/19/2034	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	14149Y-BR-8	CARDINAL HEALTH INC CALLABLE NOTES FIXED 5% 15/NOV/2029 USD 1000	63,517	61,959	XXX	11/15/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	26884L-BA-6	EQT CORP CALLABLE NOTES FIXED 7.5% 01/JUN/2030 USD 1000	28,166	25,513	XXX	06/01/2030	I
TORONTO DOMINION NEW YORK 69LASGQF5I0RN31MEN24	Domestic Bond	663307-AG-1	NORTH WEST REDWATER PARTNERSHIP / NWR FINANCING CO LTD CALLABLE BOND FIXED 4.75% 01/JUN/2037 CAD 100	14,196,573	13,930,083	XXX	06/01/2037	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	009158-BA-3	AIR PRODUCTS AND CHEMICALS INC CALLABLE NOTES FIXED 2.8% 15/MAY/2050 USD 1000	3,180,724	5,018,277	XXX	05/15/2050	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	037833-EF-3	APPLE INC CALLABLE NOTES FIXED 2.65% 08/FEB/2051 USD 1000	1,358,986	2,217,521	XXX	02/08/2051	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	149123-CF-6	CATERPILLAR INC CALLABLE NOTES FIXED 3.25% 19/SEP/2049 USD 1000	1,410,537	1,991,699	XXX	09/19/2049	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	20030N-DH-1	COMCAST CORP CALLABLE NOTES FIXED 3.75% 01/APR/2040 USD 1000	6,956,629	8,363,796	XXX	04/01/2040	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	202795-JT-8	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 3.125% 15/MAR/2051 USD 1000	617,842	952,915	XXX	03/15/2051	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	209111-FT-5	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE BOND FIXED 4.65% 01/DEC/2048 USD 1000	2,380,840	2,819,714	XXX	12/01/2048	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	341081-GV-3	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 5.6% 15/JUN/2054 USD 1000	9,386,582	9,415,404	XXX	06/15/2054	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	582839-AH-9	MEAD JOHNSON NUTRITION CO CALLABLE NOTES FIXED 4.125% 15/NOV/2025 USD 1000	9,234,728	9,196,830	XXX	11/15/2025	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	654106-AM-5	NIKE INC CALLABLE NOTES FIXED 3.375% 27/MAR/2050 USD 1000	689,096	975,776	XXX	03/27/2050	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	68233J-CM-4	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE BOND FIXED 4.95% 15/SEP/2052 USD 1000	6,152,729	6,947,526	XXX	09/15/2052	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	718172-BT-5	PHILIP MORRIS INTERNATIONAL INC CALLABLE NOTES FIXED 2.75% 25/FEB/2026 USD 1000	1,308,199	1,310,328	XXX	02/25/2026	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	79466L-AL-8	SALESFORCE INC CALLABLE NOTES FIXED 2.9% 15/JUL/2051 USD 1000	632,131	970,758	XXX	07/15/2051	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	911312-CK-0	UNITED PARCEL SERVICE INC CALLABLE BOND FIXED 5.95% 14/MAY/2055 USD 1000	4,097,027	4,053,653	XXX	05/14/2055	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TX-6	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/FEB/2054 USD 100	7,229,005	7,831,802	XXX	02/15/2054	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	91324P-FK-3	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 5.5% 15/JUL/2044 USD 1000	7,318,805	7,443,778	XXX	07/15/2044	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Uniform Mortgage Backed Securi	31418D-RS-3	FNMA 30YR UMBS	1,262,179	3,339,794	XXX	08/01/2050	IV

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)
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Eurobond	001347-61-9	BPCE SA BOND FIXED 0.25% 15/JAN/2026 EUR 100000	7,139,818	7,207,085	XXX	01/15/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Eurobond	232654-64-3	UBS AG/LONDON MEDIUM TERM NOTE FIXED 0.01% 31/MAR/2026 EUR 1000	1,244,947	1,265,121	XXX	03/31/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Eurobond	243253-06-3	SANTANDER CONSUMER FINANCE SA MEDIUM TERM NOTE FIXED 0.5% 14/JAN/2027 EUR 100000	108,042	110,878	XXX	01/14/2027	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Index Linked Gilt	00BD9M-ZZ-7	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND BOND FIXED 0.125% 22/NOV/2065 GBP 0.01	283	370	XXX	11/22/2065	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	03770D-AB-9	APOLLO DEBT SOLUTIONS BDC CALLABLE NOTES FIXED 6.9% 13/APR/2029 USD 1000	419,274	396,719	XXX	04/13/2029	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	00676P-10-7	ADEIA INC COMMON STOCK USD	28	2	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	56418H-10-0	MANPOWERGROUP INC COMMON STOCK USD 0.01	81	2	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	981811-10-2	WORTHINGTON ENTERPRISES INC COMMON STOCK USD 0	2,552,209	39,997	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	00847J-10-5	AGILYSYS INC COMMON STOCK USD 0.3	1,060,394	9,389	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Local Authority	544445-6H-7	LOS ANGELES CALIF DEPT ARPTS R	337,953	325,000	XXX	05/15/2048	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			3,617,334	3,617,334	XXX		IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	000542-17-0	REPUBLIC OF ITALY BOND FIXED 1.8% 01/MAR/2041 EUR 1000	3,636,606	4,760,164	XXX	01/15/2026	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	000543-31-9	REPUBLIC OF ITALY BOND FIXED 0.95% 01/MAR/2037 EUR 1000	7,192,006	9,530,566	XXX	03/01/2037	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	000551-81-2	REPUBLIC OF ITALY BOND FIXED 4.4% 01/MAY/2033 EUR 1000	4,707,971	4,299,503	XXX	05/01/2033	I
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Government Bond	120188-10-4	JAPAN BOND FIXED 1.6% 20/MAR/2044 JPY 50000	3,042,518	3,368,450	XXX	03/20/2044	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Equities	00BKFB-1C-6	M&G PLC COMMON STOCK GBp 0.05	240,591	93,542	XXX		I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Equities	00BCRX-1J-1	JUST GROUP PLC COMMON STOCK GBp 10	23,562,053	17,636,267	XXX		I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Equities	00B02J-63-9	ADMIRAL GROUP PLC COMMON STOCK GBp 0.1	4,284,275	130,221	XXX		I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Government Bond	000BU2-Z0-2	FEDERAL REPUBLIC OF GERMANY BOND FIXED 2.2% 15/FEB/2034 EUR 0.01	278	282	XXX	06/12/2026	I
MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	Cash			8,440,697	8,440,697	XXX		IV
GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	Cash			345,123,722	345,123,722	XXX		IV
UBS AG BFM8T61CT2L1QCEMIK50	Equities	654106-10-3	NIKE INC COMMON STOCK USD 0	5,834,982	93,300	XXX		I
UBS AG BFM8T61CT2L1QCEMIK50	Equities	30231G-10-2	EXXON MOBIL	5,834,860	53,049	XXX		I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	000540-33-9	REPUBLIC OF ITALY BOND FIXED 0.95% 01/AUG/2030 EUR 1000	1,162,676	1,264,259	XXX	08/01/2030	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	000542-52-3	REPUBLIC OF ITALY BOND FIXED 1.7% 01/SEP/2051 EUR 1000	296,328	470,898	XXX	06/20/2051	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	000550-85-9	REPUBLIC OF ITALY BOND FIXED 4% 30/APR/2035 EUR 1000	10,825,023	10,236,913	XXX	07/10/2025	I
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Domestic Bond	126650-DS-6	CVS HEALTH CORP CALLABLE NOTES FIXED 5% 20/FEB/2026 USD 1000	463,493	454,954	XXX	02/20/2026	I
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Government Bond	174276-10-C	JAPAN BILL ZERO CPN 22/DEC/2025 JPY 50000	60,548	60,687	XXX	02/28/2029	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Government Guaranteed	234587-63-3	KREDITANSTALT FUER WIEDERAUFBAU MEDIUM TERM NOTE FIXED 0.75% 07/DEC/2027 GBP 1000	34,171,762	36,660,627	XXX	10/31/2025	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Equities	G5361W-10-4	LANCASHIRE HOLDINGS LTD COMMON STOCK GBp 0.5	9,524,305	1,650,660	XXX		I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Government Bond	000BU2-Z0-1	FEDERAL REPUBLIC OF GERMANY BOND FIXED 2.6% 15/AUG/2033 EUR 0.01	220	228	XXX	08/15/2033	I
UBS AG BFM8T61CT2L1QCEMIK50	Equities	29364G-10-3	ENTERGY CORP COMMON STOCK USD 0.01	5,834,981	71,280	XXX		I
UBS AG BFM8T61CT2L1QCEMIK50	Equities	023608-10-2	AMEREN CORP COMMON STOCK USD 0.01	4,920,273	51,586	XXX		I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	023135-BT-2	AMAZON.COM INC CALLABLE NOTES FIXED 2.5% 03/JUN/2050 USD 1000	644,744	1,088,966	XXX	06/03/2050	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	512807-AT-5	LAM RESEARCH CORP CALLABLE NOTES FIXED 4.875% 15/MAR/2049 USD 1000	94,612	104,826	XXX	03/15/2049	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-RF-7	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/FEB/2044 USD 100	3,759,014	3,249,669	XXX	02/15/2044	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	91282C-FF-3	UNITED STATES OF AMERICA NOTES FIXED 2.75% 15/AUG/2032 USD 100	5,693,676	6,119,735	XXX	08/15/2032	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Government Bond	001139-34-4	STATE OF ISRAEL BOND FIXED 2% 31/MAR/2027 ILS 1	34,303,956	35,173,735	XXX	03/31/2027	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Government Bond	91282C-FB-2	UNITED STATES OF AMERICA NOTES FIXED 2.75% 31/JUL/2027 USD 100	76	77	XXX	07/31/2027	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Government Bond	001135-55-7	STATE OF ISRAEL BOND FIXED 1.75% 31/AUG/2025 ILS 1	14,632,702	14,287,186	XXX	08/31/2025	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	741503-AZ-9	BOOKING HOLDINGS INC CALLABLE NOTES FIXED 3.6% 01/JUN/2026 USD 1000	565,657	567,657	XXX	06/01/2026	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	718172-AU-3	PHILIP MORRIS INTERNATIONAL INC NOTES FIXED 3.875% 21/AUG/2042 USD 1000	110,102	133,942	XXX	08/21/2042	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	205887-AR-3	CONAGRA BRANDS INC CALLABLE NOTES FIXED 7% 01/OCT/2028 USD 1000	70,286	64,693	XXX	10/01/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	478160-CG-7	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3.75% 03/MAR/2047 USD 1000	7,222,385	8,968,620	XXX	03/03/2047	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	373334-JS-1	GEORGIA POWER CO CALLABLE NOTES FIXED 4.75% 01/SEP/2040 USD 1000	1,718	1,822	XXX	09/01/2040	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	655844-BY-3	NORFOLK SOUTHERN CORP CALLABLE NOTES FIXED 4.15% 28/FEB/2048 USD 1000	76,337	93,850	XXX	02/28/2048	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	882508-BD-5	TEXAS INSTRUMENTS INC CALLABLE NOTES FIXED 4.15% 15/MAY/2048 USD 1000	518,074	630,528	XXX	05/15/2048	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	958254-AK-0	WESTERN MIDSTREAM OPERATING LP CALLABLE NOTES FIXED 4.75% 15/AUG/2028 USD 1000	9,276	9,112	XXX	08/15/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	88579Y-BD-2	3M CO CALLABLE MEDIUM TERM NOTE FIXED 4% 14/SEP/2048 USD 1000	26,918	33,713	XXX	09/14/2048	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	845743-BS-1	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE BOND FIXED 4.4% 15/NOV/2048 USD 1000	434,137	543,056	XXX	11/15/2048	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	74949L-AC-6	RELX CAPITAL INC CALLABLE NOTES FIXED 4% 18/MAR/2029 USD 1000	572,290	571,302	XXX	03/18/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	444859-BK-7	HUMANA INC CALLABLE NOTES FIXED 3.125% 15/AUG/2029 USD 1000	43,412	45,558	XXX	08/15/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	133131-AY-8	CAMDEN PROPERTY TRUST CALLABLE NOTES FIXED 3.35% 01/NOV/2049 USD 1000	5,716,951	8,098,455	XXX	11/01/2049	I

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)
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	655844-CD-8	NORFOLK SOUTHERN CORP CALLABLE NOTES FIXED 3.4% 01/NOV/2049 USD 1000	138,507	197,723	XXX	11/01/2049	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	92564R-AE-5	VICI PROPERTIES LP / VICI NOTE CO INC CALLABLE NOTES FIXED 4.125% 15/AUG/2030 USD 1000	9,096,872	9,339,465	XXX	08/15/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	406216-BL-4	HALLIBURTON CO CALLABLE NOTES FIXED 2.92% 01/MAR/2030 USD 1000	2,926,528	3,119,837	XXX	03/01/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	742718-FK-0	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 3.6% 25/MAR/2050 USD 1000	34,886	45,558	XXX	03/25/2050	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	21036P-BF-4	CONSTELLATION BRANDS INC CALLABLE NOTES FIXED 2.875% 01/MAY/2030 USD 1000	1,812,964	1,952,632	XXX	05/01/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	690742-AK-7	OWENS CORNING CALLABLE NOTES FIXED 3.875% 01/JUN/2030 USD 1000	24,683	25,513	XXX	06/01/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	571676-AQ-8	MARS INC CALLABLE NOTES FIXED 2.45% 16/JUL/2050 USD 1000	465,192	808,205	XXX	07/16/2050	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	819892-AL-4	SHARP HEALTHCARE CALLABLE BOND FIXED 2.68% 01/AUG/2050 USD 1000	3,044,373	4,934,882	XXX	08/01/2050	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	742718-FM-6	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 1.2% 29/OCT/2030 USD 1000	25,182	29,157	XXX	10/29/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	126650-DQ-0	CVS HEALTH CORP CALLABLE NOTES FIXED 1.875% 28/FEB/2031 USD 1000	62,698	72,893	XXX	02/28/2031	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	097023-DG-7	BOEING CO/THE CALLABLE NOTES FIXED 2.196% 04/FEB/2026 USD 1000	18,399,128	18,528,587	XXX	02/04/2026	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	571903-BG-7	MARRIOTT INTERNATIONAL INC/MD CALLABLE NOTES FIXED 2.85% 15/APR/2031 USD 1000	58,127	63,782	XXX	04/15/2031	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	02361D-AX-8	AMEREN ILLINOIS CO CALLABLE BOND FIXED 2.9% 15/JUN/2051 USD 1000	5,693	9,112	XXX	06/15/2051	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	00115A-AN-9	AEP TRANSMISSION CO LLC CALLABLE NOTES FIXED 2.75% 15/AUG/2051 USD 1000	60,624	98,406	XXX	08/15/2051	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	010392-FW-3	ALABAMA POWER CO CALLABLE NOTES FIXED 3% 15/MAR/2052 USD 1000	41,484	63,782	XXX	03/15/2052	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	925650-AD-5	VICI PROPERTIES LP CALLABLE NOTES FIXED 5.125% 15/MAY/2032 USD 1000	2,042,537	2,041,926	XXX	05/15/2032	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	12189L-AG-6	BURLINGTON NORTHERN SANTA FE LLC CALLABLE BOND FIXED 4.95% 15/SEP/2041 USD 1000	210,880	221,414	XXX	09/15/2041	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	24703D-BL-4	DELL INTERNATIONAL LLC / EMC CORP CALLABLE NOTES FIXED 5.75% 01/FEB/2033 USD 1000	1,000,720	936,680	XXX	02/01/2033	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Government Bond	001400-FY-Q	FRENCH REPUBLIC BOND FIXED 2.5% 24/SEP/2026 EUR 1	7,829,017	7,630,442	XXX	06/05/2026	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	341081-GM-3	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 5.3% 01/APR/2053 USD 1000	51,596	53,759	XXX	04/01/2053	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	045054-AR-4	ASHTEAD CAPITAL INC CALLABLE NOTES FIXED 5.95% 15/OCT/2033 USD 1000	190,009	182,233	XXX	10/15/2033	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	573874-AP-9	MARVELL TECHNOLOGY INC CALLABLE NOTES FIXED 5.75% 15/FEB/2029 USD 1000	72,465	68,338	XXX	02/15/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	491386-AP-3	KENTUCKY POWER CO CALLABLE NOTES FIXED 7% 15/NOV/2033 USD 1000	98,665	91,117	XXX	11/15/2033	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	756109-CA-0	REALTY INCOME CORP CALLABLE NOTES FIXED 2.1% 15/MAR/2028 USD 1000	10,415	10,934	XXX	03/15/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	502431-AT-6	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES FIXED 5.25% 01/JUN/2031 USD 1000	53,720	51,937	XXX	06/01/2031	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	478160-CU-6	JOHNSON & JOHNSON CALLABLE NOTES FIXED 4.8% 01/JUN/2029 USD 1000	3,969,155	3,851,504	XXX	06/01/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	65473P-AS-4	NISOURCE INC CALLABLE NOTES FIXED 5.2% 01/JUL/2029 USD 1000	270,134	256,949	XXX	07/01/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	655663-AC-6	NORDSON CORP CALLABLE NOTES FIXED 4.5% 15/DEC/2029 USD 1000	1,024,797	1,025,063	XXX	12/15/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	260543-CK-7	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED 4.25% 01/OCT/2034 USD 1000	93,180	101,140	XXX	10/01/2034	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	037833-BH-2	APPLE INC CALLABLE NOTES FIXED 4.375% 13/MAY/2045 USD 1000	91,711	103,873	XXX	05/13/2045	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	66989H-AK-4	NOVARTIS CAPITAL CORP CALLABLE NOTES FIXED 4% 20/NOV/2045 USD 1000	37,899	45,558	XXX	11/20/2045	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	913017-AT-6	RTX CORP NOTES FIXED 6.7% 01/AUG/2028 USD 1000	54,749	50,114	XXX	08/01/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	404119-AJ-8	HCA INC CALLABLE BOND FIXED 7.5% 06/NOV/2033 USD 1000	32,402	28,246	XXX	11/06/2033	I
TORONTO DOMINION NEW YORK 69LASGQF5IORN31MEN24	Local Authority	83740T-AC-1	SOUTH COAST BRITISH COLUMBIA TRANSPORTATION AUTHORITY BOND FIXED 3.85% 09/FEB/2052 CAD 1000	583	661	XXX	02/09/2052	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	29736R-AF-7	ESTEE LAUDER COS INC/THE CALLABLE NOTES FIXED 3.7% 15/AUG/2042 USD 1000	774,416	1,015,952	XXX	08/15/2042	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	49803X-AF-0	KITE REALTY GROUP LP CALLABLE NOTES FIXED 4.95% 15/DEC/2031 USD 1000	96,821	96,584	XXX	12/15/2031	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	94106L-CF-4	WASTE MANAGEMENT INC CALLABLE NOTES FIXED 5.35% 15/OCT/2054 USD 1000	567,557	586,792	XXX	10/15/2054	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	03073E-AW-5	CENCORA INC CALLABLE NOTES FIXED 4.85% 15/DEC/2029 USD 1000	36,129	35,536	XXX	12/15/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	350930-AF-0	FOUNDRY JV HOLDCO LLC CALLABLE BOND FIXED 5.5% 25/JAN/2031 USD 1000	458,805	439,183	XXX	01/25/2031	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	02079K-AM-9	ALPHABET INC CALLABLE NOTES FIXED 5.25% 15/MAY/2055 USD 1000	243,143	246,926	XXX	05/15/2055	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Government Bond	91282C-JB-8	UNITED STATES OF AMERICA NOTES FIXED 5% 30/SEP/2025 USD 100	1,169,914	1,153,654	XXX	09/30/2025	IV
UBS AG BFM8T61CT2L1QCEMIK50	Equities	285512-10-9	ELECTRONIC ARTS INC COMMON STOCK USD 0.01	5,834,906	36,993	XXX		I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Uniform Mortgage Backed Securi	3132DV-5B-7	FHLMC 30YR UMBS SUPER	5,976	48,639	XXX	12/01/2049	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Uniform Mortgage Backed Securi	31418F-MH-7	FNMA 30YR UMBS	23,776,266	24,172,941	XXX	07/01/2055	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			306,673	306,673	XXX		IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	209111-FF-5	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE BOND FIXED 4.625% 01/DEC/2054 USD 1000	3,327,084	3,978,936	XXX	12/01/2054	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	539830-BL-2	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 4.7% 15/MAY/2046 USD 1000	288,253	321,727	XXX	05/15/2046	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-RT-7	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/AUG/2046 USD 100	766,187	1,160,839	XXX	08/15/2046	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Equities	101137-10-7	BOSTON SCIENTIFIC CORP COMMON STOCK USD 0.01	14,557,954	139,204	XXX		I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	912810-TR-9	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/MAY/2053 USD 100	8,428,871	10,334,150	XXX	05/15/2053	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	91282C-AD-3	UNITED STATES OF AMERICA NOTES FIXED 0.375% 31/JUL/2027 USD 100	3,932,727	4,209,531	XXX	07/31/2027	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	91282C-CV-1	UNITED STATES OF AMERICA NOTES FIXED 1.125% 31/AUG/2028 USD 100	12,115,797	13,081,202	XXX	08/31/2028	IV

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)
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	91282C-EV-9	UNITED STATES OF AMERICA NOTES FIXED 3.25% 30/JUN/2029 USD 100	1,238,278	1,263,034	XXX	06/30/2029	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Government Bond	001150-87-9	STATE OF ISRAEL BOND FIXED 2.25% 28/SEP/2028 ILS 1	2,789,376	2,848,613	XXX	09/28/2028	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Government Bond	91282C-KP-5	UNITED STATES OF AMERICA NOTES FIXED 4.625% 30/APR/2029 USD 100	80	77	XXX	04/30/2029	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Government Bond	91282C-LY-5	UNITED STATES OF AMERICA NOTES FIXED 4.25% 30/NOV/2026 USD 100	233	231	XXX	11/30/2026	I
WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMCUFXT09	Cash			213,690,876	213,690,876	XXX		V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	455434-BT-6	INDIANAPOLIS POWER & LIGHT CO CALLABLE BOND FIXED 4.05% 01/MAY/2046 USD 1000	131,799	166,744	XXX	05/01/2046	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	907818-EK-0	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.35% 15/AUG/2046 USD 1000	231,905	318,909	XXX	08/15/2046	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	494550-AV-8	KINDER MORGAN ENERGY PARTNERS LP CALLABLE BOND FIXED 6.5% 01/FEB/2037 USD 1000	18,711	17,312	XXX	02/01/2037	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	037833-CH-1	APPLE INC CALLABLE NOTES FIXED 4.25% 09/FEB/2047 USD 1000	39,568	45,558	XXX	02/09/2047	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	548661-DQ-7	LOWE'S COS INC CALLABLE NOTES FIXED 4.05% 03/MAY/2047 USD 1000	94,538	121,185	XXX	05/03/2047	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	927804-FY-5	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 3.8% 15/SEP/2047 USD 1000	68,814	91,117	XXX	09/15/2047	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	000540-21-1	REPUBLIC OF ITALY BOND FIXED 1.45% 01/MAR/2036 EUR 1000	587,312	716,584	XXX	03/01/2036	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	000543-66-9	REPUBLIC OF ITALY BOND FIXED 0.6% 01/AUG/2031 EUR 1000	3,169,328	3,619,772	XXX	08/01/2031	I
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Government Bond	130046-1F-3	JAPAN BOND FIXED 1.5% 20/MAR/2045 JPY 50000	265	303	XXX	03/20/2045	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Government Guaranteed	257369-04-8	KREDITANSTALT FUER WIEDERAUFBAU MEDIUM TERM NOTE FIXED 4.125% 18/FEB/2026 GBP 1000	143,231,171	141,206,445	XXX	02/23/2026	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Supra Nationals	308078-63-9	INTERNATIONAL DEVELOPMENT ASSOCIATION BOND FIXED 2.5% 28/MAY/2030 EUR 1000	1,104	1,102	XXX	05/28/2030	I
UBS AG BFM8T61CT2L1QCEMIK50	Equities	256746-10-8	DOLLAR TREE INC COMMON STOCK USD 0.01	99	1	XXX		I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	00287Y-DW-6	ABBVIE INC CALLABLE NOTES FIXED 5.4% 15/MAR/2054 USD 1000	33,501	34,013	XXX	03/15/2054	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	717081-EV-1	PFIZER INC CALLABLE NOTES FIXED 4% 15/MAR/2049 USD 1000	4,394,409	5,553,560	XXX	03/15/2049	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Equities	191098-10-2	COCA-COLA CONSOLIDATED INC COMMON STOCK USD 1	13,913,888	125,486	XXX		I
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Equities	452327-10-9	ILLUMINA INC COMMON STOCK USD 0.01	16,934,017	179,843	XXX		I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	912810-RG-5	UNITED STATES OF AMERICA BOND FIXED 3.375% 15/MAY/2044 USD 100	7,936,176	9,630,381	XXX	05/15/2044	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	912810-TX-6	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/FEB/2054 USD 100	14,627,695	15,847,440	XXX	02/15/2054	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	91282C-CB-5	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/MAY/2031 USD 100	56,261,604	63,919,114	XXX	05/15/2031	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Government Bond	91282C-EC-1	UNITED STATES OF AMERICA NOTES FIXED 1.875% 28/FEB/2027 USD 100	11,054,354	11,337,042	XXX	02/28/2027	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	64110L-AT-3	NETFLIX INC CALLABLE NOTES FIXED 5.875% 15/NOV/2028 USD 1000	39,594	37,358	XXX	11/15/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	448579-AG-7	HYATT HOTELS CORP CALLABLE NOTES FIXED 4.375% 15/SEP/2028 USD 1000	231,285	230,525	XXX	09/15/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	91412N-BC-3	UNIVERSITY OF CHICAGO/THE CALLABLE BOND FIXED 4.003% 01/OCT/2053 USD 1000	4,257,309	5,343,996	XXX	10/01/2053	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	00206R-GL-0	AT&T INC CALLABLE NOTES FIXED 4.1% 15/FEB/2028 USD 1000	2,534,866	2,508,444	XXX	02/15/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Government Bond	001340-49-6	FRENCH REPUBLIC BOND FIXED 1.5% 25/MAY/2050 EUR 1	424,653	694,153	XXX	02/25/2027	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	701094-AP-9	PARKER-HANNIFIN CORP CALLABLE NOTES FIXED 4% 14/JUN/2049 USD 1000	1,430,796	1,822,335	XXX	06/14/2049	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	292480-AM-2	ENERGY TRANSFER LP CALLABLE NOTES FIXED 4.15% 15/SEP/2029 USD 1000	27,211	27,335	XXX	09/15/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	254687-ET-9	WALT DISNEY CO/THE CALLABLE NOTES FIXED 5.4% 01/OCT/2043 USD 1000	350,315	349,888	XXX	10/01/2043	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	87612E-AK-2	TARGET CORP CALLABLE BOND FIXED 6.35% 01/NOV/2032 USD 1000	1,018	911	XXX	11/01/2032	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	404119-CA-5	HCA INC CALLABLE NOTES FIXED 3.5% 01/SEP/2030 USD 1000	47,771	50,114	XXX	09/01/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	713448-ES-3	PEPSICO INC CALLABLE NOTES FIXED 2.75% 19/MAR/2030 USD 1000	37,822	40,091	XXX	03/19/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 3.5% 01/JUN/2030 USD 1000	1,762	1,822	XXX	06/01/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	031162-CW-8	AMGEN INC CALLABLE NOTES FIXED 2.3% 25/FEB/2031 USD 1000	17,928	20,046	XXX	02/25/2031	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	166764-CA-6	CHEVRON CORP CALLABLE NOTES FIXED 3.078% 11/MAY/2050 USD 1000	75,774	112,985	XXX	05/11/2050	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	169905-AG-1	CHOICE HOTELS INTERNATIONAL INC CALLABLE NOTES FIXED 3.7% 15/JAN/2031 USD 1000	552,511	586,792	XXX	01/15/2031	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 3.2% 15/FEB/2052 USD 1000	29,393	44,647	XXX	02/15/2052	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	372460-AA-3	GENUINE PARTS CO CALLABLE NOTES FIXED 1.875% 01/NOV/2030 USD 1000	159,359	184,056	XXX	11/01/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	87612B-BQ-4	TARGA RESOURCES PARTNERS LP / TARGA RESOURCES PARTNERS FINANCE CORP CALLABLE NOTES FIXED 5.5% 01/MAR	3,757	3,645	XXX	03/01/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS CALLABLE BOND FIXED 2.839% 15/NOV/2050 USD 1000	355,485	564,924	XXX	11/15/2050	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	191216-DK-3	COCA-COLA CO/THE CALLABLE NOTES FIXED 2% 05/MAR/2031 USD 1000	36,673	41,003	XXX	03/05/2031	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	914886-AF-3	UNIVERSITY OF SOUTHERN CALIFORNIA CALLABLE BOND FIXED 2.945% 01/OCT/2051 USD 1000	1,757	2,734	XXX	10/01/2051	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	67555J-AA-4	OCHSNER LSU HEALTH SYSTEM OF NORTH LOUISIANA CALLABLE BOND FIXED 2.51% 15/MAY/2031 USD 1000	3,743,751	4,555,837	XXX	05/15/2031	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	29103D-AT-3	EMERA US FINANCE LP CALLABLE NOTES FIXED 2.639% 15/JUN/2031 USD 1000	79,587	91,117	XXX	06/15/2031	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC CALLABLE NOTES FIXED 5.7% 30/MAY/2041 USD 1000	2,738,388	2,729,857	XXX	05/30/2041	I

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)
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	842400-HR-7	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 5.45% 01/JUN/2052 USD 1000	4,641,094	5,373,154	XXX	06/01/2052	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	403949-AC-4	HF SINCLAIR CORP CALLABLE NOTES FIXED 4.5% 01/OCT/2030 USD 1000	88,970	91,117	XXX	10/01/2030	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	87264A-CY-9	T-MOBILE USA INC CALLABLE NOTES FIXED 5.05% 15/JUL/2033 USD 1000	36,460	35,536	XXX	07/15/2033	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	487836-BZ-0	KELLANOVA CALLABLE NOTES FIXED 5.25% 01/MAR/2033 USD 1000	41,497	40,091	XXX	03/01/2033	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	00108W-AR-1	AEP TEXAS INC CALLABLE NOTES FIXED 5.4% 01/JUN/2033 USD 1000	92,564	91,117	XXX	06/01/2033	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	682680-BL-6	ONEOK INC CALLABLE NOTES FIXED 6.05% 01/SEP/2033 USD 1000	19,362	18,223	XXX	09/01/2033	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	828807-DX-2	SIMON PROPERTY GROUP LP CALLABLE NOTES FIXED 6.65% 15/JAN/2054 USD 1000	5,135	4,556	XXX	01/15/2054	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	695156-AX-7	PACKAGING CORP OF AMERICA CALLABLE NOTES FIXED 5.7% 01/DEC/2033 USD 1000	18,093	17,312	XXX	12/01/2033	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	49271V-AT-7	KEURIG DR PEPPER INC CALLABLE NOTES FIXED 5.05% 15/MAR/2029 USD 1000	53,803	51,937	XXX	03/15/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Government Bond	105167-1Q-4	JAPAN BOND FIXED 0.4% 20/MAR/2029 JPY 50000	42,193,745	42,871,765	XXX	03/20/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	20030N-EK-3	COMCAST CORP CALLABLE NOTES FIXED 5.65% 01/JUN/2054 USD 1000	176,316	182,233	XXX	06/01/2054	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	771196-CP-5	ROCHE HOLDINGS INC CALLABLE NOTES FIXED 4.203% 09/SEP/2029 USD 1000	738,927	728,934	XXX	09/09/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	677050-AK-2	OGLETHORPE POWER CORP CALLABLE BOND FIXED 4.55% 01/JUN/2044 USD 1000	1,505	1,822	XXX	06/01/2044	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	594918-AR-5	MICROSOFT CORP CALLABLE NOTES FIXED 3.5% 15/NOV/2042 USD 1000	33,919	41,914	XXX	11/15/2042	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	375558-BD-4	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.75% 01/MAR/2046 USD 1000	3,738,094	4,145,811	XXX	03/01/2046	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	02361D-AQ-3	AMEREN ILLINOIS CO CALLABLE BOND FIXED 4.15% 15/MAR/2046 USD 1000	222,803	269,706	XXX	03/15/2046	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	931142-CB-7	WALMART INC NOTES FIXED 5.25% 01/SEP/2035 USD 1000	3,053,709	2,871,088	XXX	09/01/2035	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	037833-BW-9	APPLE INC CALLABLE NOTES FIXED 4.5% 23/FEB/2036 USD 1000	106,585	105,695	XXX	02/23/2036	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Government Bond	000114-22-6	FEDERAL REPUBLIC OF GERMANY BOND ZERO CPN 04/JAN/2037 EUR 0.01	777	1,069	XXX	01/04/2037	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	742718-GK-9	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 4.15% 24/OCT/2029 USD 1000	982,602	969,482	XXX	10/24/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	929160-BB-4	VULCAN MATERIALS CO CALLABLE NOTES FIXED 4.95% 01/DEC/2029 USD 1000	88,509	86,561	XXX	12/01/2029	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	63743H-FW-7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP CALLABLE MEDIUM TERM NOTE FIXED 4.75% 07/FEB/2028	46,979	45,558	XXX	02/07/2028	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	50077L-BM-7	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 5.2% 15/MAR/2032 USD 1000	37,665	36,447	XXX	03/15/2032	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Domestic Bond	24703T-AP-1	DELL INTERNATIONAL LLC / EMC CORP CALLABLE NOTES FIXED 5.5% 01/APR/2035 USD 1000	3,892,183	3,816,880	XXX	04/01/2035	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Government Bond	912810-UA-4	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/MAY/2054 USD 100	14,470,628	14,976,845	XXX	05/15/2054	IV
UBS AG BFM8T61CT2L1QCEMIK50	Equities	693475-10-5	PNC FINANCIAL SERVICES GROUP INC/THE COMMON STOCK USD 5	5,834,846	31,453	XXX		I
WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMCUFXT09	Cash			24,284,349	24,284,349	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Uniform Mortgage Backed Securi	3132DW-MS-9	FHLMC 30YR UMBS SUPER	182,340,135	195,896,861	XXX	10/01/2054	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	MBS RMBS-REMIC or CMO	3136BB-5F-5	FNMA_20-68B	32,345,906	56,470,911	XXX	10/25/2050	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	010392-FB-9	ALABAMA POWER CO CALLABLE NOTES FIXED 6% 01/MAR/2039 USD 1000	18,705,850	17,241,686	XXX	03/01/2039	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	191216-DC-1	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.5% 15/MAR/2051 USD 1000	9,715,468	16,264,795	XXX	03/15/2051	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	207597-DV-4	CONNECTICUT LIGHT AND POWER CO/THE CALLABLE BOND FIXED 6.35% 01/JUN/2036 USD 1000	1,174,600	1,067,778	XXX	06/01/2036	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	438516-CT-1	HONEYWELL INTERNATIONAL INC CALLABLE NOTES FIXED 5.25% 01/MAR/2054 USD 1000	6,419,977	6,849,949	XXX	03/01/2054	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	665772-CY-3	NORTHERN STATES POWER CO/MN CALLABLE BOND FIXED 5.4% 15/MAR/2054 USD 1000	3,576,964	3,645,500	XXX	03/15/2054	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	740816-AQ-6	PRESIDENT AND FELLOWS OF HARVARD COLLEGE CALLABLE BOND FIXED 3.745% 15/NOV/2052 USD 1000	1,148,358	1,507,714	XXX	11/15/2052	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-SV-1	UNITED STATES OF AMERICA BOND FIXED 0.125% 15/FEB/2051 USD 100	6,152,615	9,216,289	XXX	02/15/2051	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Uniform Mortgage Backed Securi	31418D-UG-5	FNMA 30YR UMBS	1,861,545	3,497,196	XXX	11/01/2050	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	740816-AG-8	PRESIDENT AND FELLOWS OF HARVARD COLLEGE CALLABLE BOND FIXED 6.5% 15/JAN/2039 USD 1000	1,613,691	1,390,406	XXX	01/15/2039	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	66988A-AG-9	NOVANT HEALTH INC CALLABLE BOND FIXED 2.637% 01/NOV/2036 USD 1000	1,345,194	1,719,116	XXX	11/01/2036	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	138278-45-0	COOPERATIEVE RABOBANK UA MEDIUM TERM NOTE FIXED 1.25% 23/MAR/2026 EUR 1000	6,874,056	6,895,517	XXX	03/23/2026	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	79466L-AH-7	SALESFORCE INC CALLABLE NOTES FIXED 1.5% 15/JUL/2028 USD 1000	1,082,171	1,157,000	XXX	07/15/2028	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	45768S-10-5	INNOSPEC INC COMMON STOCK USD 0.01	842,800	10,000	XXX		I
MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	Cash			69,963	69,963	XXX		IV
TORONTO DOMINION NEW YORK 69LASGQF5IORN31MEN24	Cash			8,133,232	8,133,232	XXX		IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	037833-BX-7	APPLE INC CALLABLE NOTES FIXED 4.65% 23/FEB/2046 USD 1000	8,365,754	9,085,870	XXX	02/23/2046	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	05723K-AF-7	BAKER HUGHES HOLDINGS LLC / BAKER HUGHES CO-OBLIGOR INC CALLABLE NOTES FIXED 4.08% 15/DEC/2047 USD 1	385,750	497,367	XXX	12/15/2047	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	19416Q-EJ-5	COLGATE-PALMOLIVE CO CALLABLE MEDIUM TERM NOTE FIXED 4% 15/AUG/2045 USD 1000	6,690,005	7,928,321	XXX	08/15/2045	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	202795-JS-0	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 3% 01/MAR/2050 USD 1000	1,543,839	2,383,682	XXX	03/01/2050	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	209111-FH-1	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE NOTES FIXED 3.85% 15/JUN/2046 USD 1000	1,346,934	1,764,203	XXX	06/15/2046	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	254687-FM-3	WALT DISNEY CO/THE CALLABLE NOTES FIXED 2.75% 01/SEP/2049 USD 1000	1,353,602	2,126,077	XXX	09/01/2049	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	532457-CM-8	ELI LILLY & CO CALLABLE NOTES FIXED 5% 09/FEB/2054 USD 1000	3,178,651	3,345,518	XXX	02/09/2054	IV

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)
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Domestic Bond	594918-CE-2	MICROSOFT CORP CALLABLE NOTES FIXED 2.921% 17/MAR/2052 USD 1000	8,584,437	13,109,413	XXX	03/17/2052	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Domestic Bond	67066G-AH-7	NVIDIA CORP CALLABLE NOTES FIXED 3.5% 01/APR/2050 USD 1000	2,736,941	3,706,834	XXX	04/01/2050	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Domestic Bond	69351U-BB-8	PPL ELECTRIC UTILITIES CORP CALLABLE BOND FIXED 5.25% 15/MAY/2053 USD 1000	6,965,278	7,247,508	XXX	05/15/2053	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Domestic Bond	74456Q-CR-5	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM TERM NOTE FIXED 5.45% 01/MAR/2054 USD 1000	3,559,206	3,565,207	XXX	03/01/2054	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Domestic Bond	911312-BQ-8	UNITED PARCEL SERVICE INC CALLABLE NOTES FIXED 4.25% 15/MAR/2049 USD 1000	2,295,218	2,813,581	XXX	03/15/2049	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Government Bond	912810-TR-9	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/MAY/2053 USD 100	626,695	768,354	XXX	05/15/2053	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Domestic Bond	91324P-FC-1	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 5.375% 15/APR/2054 USD 1000	9,287,107	9,954,590	XXX	04/15/2054	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	MBS Mortgage Pass Through	36179V-SG-6	GNMA2 30YR	2,144,620	6,025,504	XXX	08/20/2050	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	37940X-AB-8	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED 3.2% 15/AUG/2029 USD 1000	4,600,926	4,813,524	XXX	08/15/2029	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Eurobond	230560-07-2	SANTANDER CONSUMER FINANCE SA MEDIUM TERM NOTE FIXED 0% 23/FEB/2026 EUR 100000	6,993,028	7,096,207	XXX	02/23/2026	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	06051G-JS-9	BANK OF AMERICA CORP CALLABLE NOTES VARIABLE 22/JUL/2027 USD 1000	4,287,623	4,380,911	XXX	07/22/2027	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Conventional Gilts	00BQC8-2C-9	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND BOND FIXED 4.25% 31/JUL/2034 GBP 0.01	1	1	XXX	07/31/2034	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Eurobond	280660-97-3	BARCLAYS BANK PLC CALL/PUT MEDIUM TERM NOTE FIXED 0% 16/APR/2027 USD 1000	7,143,297	7,148,498	XXX	04/16/2027	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	837004-BW-9	DOMINION ENERGY SOUTH CAROLINA INC CALLABLE BOND FIXED 5.8% 15/JAN/2033 USD 1000	2,014,537	1,893,000	XXX	01/15/2033	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	797440-CA-0	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED 2.95% 15/AUG/2051 USD 1000	43,056	68,000	XXX	08/15/2051	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Equities	G36738-10-5	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD 0.01	964,782	30,093	XXX		I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Equities	790148-10-0	ST JOE CO/THE COMMON STOCK USD 0	491,200	10,000	XXX		I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Equities	550241-10-3	LUMEN TECHNOLOGIES INC COMMON STOCK USD 1	798	177	XXX		I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	837004-CB-4	DOMINION ENERGY SOUTH CAROLINA INC CALLABLE BOND FIXED 6.05% 15/JAN/2038 USD 1000	140,256	129,000	XXX	01/15/2038	I
0299999999 - Total					2,108,915,014	2,125,138,732	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
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
91282C-JU-6	UNITED STATES TREASURY SENIOR GOVT BND		1.A	75,056,850	75,025,998	01/31/2026
91282C-KM-2	UNITED STATES TREASURY SENIOR GOVT BND		1.A	50,015,950	50,004,378	04/30/2026
91282C-LT-6	UNITED STATES TREASURY SENIOR GOVT BND		1.A	30,022,701	30,038,895	10/31/2026
91282C-ME-8	UNITED STATES TREASURY SENIOR GOVT BND		1.A	50,294,900	49,990,967	12/31/2026
91282C-MH-1	UNITED STATES TREASURY SENIOR GOVT BND		1.A	45,209,160	45,046,606	01/31/2027
91282C-MX-6	UNITED STATES TREASURY SENIOR GOVT BND		1.A	49,993,850	50,038,375	04/30/2027
91282C-KE-0	UNITED STATES TREASURY SENIOR GOVT BND		1.A	25,097,251	24,996,702	03/15/2027
91282C-ME-8	UNITED STATES TREASURY SENIOR GOVT BND		1.A	45,336,225	45,034,550	12/31/2026
0019999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - U.S. Government Obligations (Exempt from RBC)				371,026,887	370,176,471	XXX
3130B6-NP-7	FEDERAL HOME LOAN BANKS SENIOR AGENCY BN		1.A	12,505,563	12,500,000	06/09/2027
3134HB-VX-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	12,498,600	12,500,000	06/16/2027
0029999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - Other U.S. Government Obligations (Not Exempt from RBC)				25,004,163	25,000,000	XXX
02361D-AS-9	AMEREN ILLINOIS COMPANY AMERENILLINOISCO		1.F FE	4,963,145	4,998,517	05/15/2028
025816-DS-5	AMERICAN EXPRESS COMPANY AMERICANEXPRESS		1.F FE	3,007,836	3,000,000	04/23/2027
025816-EA-3	AMERICAN EXPRESS COMPANY AMERICANEXPRESS		1.F FE	1,497,368	1,500,000	01/30/2031
06675D-CH-3	BANQUE FEDERATIVE DU CREDIT MU BANQUEFED		1.E FE	1,256,088	1,250,000	01/23/2027
21688A-BB-7	COOPERATIEVE RABOBANK UA NEW COOPERATIE		1.D FE	2,004,576	2,000,391	01/09/2026
25160P-AP-2	DEUTSCHE BANK AG NEW YORK BRA DEUTSCHEB		2.A FE	2,499,438	2,500,000	01/10/2029
257469-AJ-5	DOMINION ENERGY INC DOMINIONRESOURCESINC		2.B FE	3,309,385	3,379,233	08/01/2033
36962G-X7-4	GENERAL ELECTRIC CO GENERALELECTRICCO		1.G FE	15,692,258	16,226,714	08/15/2036
37045X-ES-1	GENERAL MOTORS FINANCIAL COMPA GENERALMO		2.B FE	448,931	450,000	05/08/2027
44107H-AC-6	HOSPITAL FOR SPECIAL SURGERY SECURED COR		1.E FE	2,960,283	3,000,000	04/01/2028
58769J-AN-7	MERCEDES-BENZ FINANCE NORTH AM MERCEDES-		1.F FE	3,002,373	3,000,000	01/09/2026
58942H-AC-5	BON SECOURS MERCY HEALTH INC BONSECOURSM		1.E FE	7,511,753	7,500,000	07/01/2028
63743H-FQ-0	NATIONAL RURAL UTILITIES COOPE NATIONALR		1.F FE	1,311,599	1,300,000	02/05/2027
639057-AM-0	NATWEST GROUP PLC NATWESTGROUPPLC		1.G FE	2,510,500	2,500,000	03/01/2028
65339K-CR-9	NEXTERA ENERGY CAPITAL HOLDING NEXTERAEN		2.A FE	1,502,831	1,500,000	01/29/2026
66765R-AZ-9	NORTHWEST NATURAL GAS COMPANY NORTHWESTN		1.F FE	13,262,562	12,938,519	11/10/2027
744448-CP-4	PUBLIC SERVICE COMPANY OF COLO SECURED C		1.E FE	4,926,580	5,001,397	06/15/2028
78016F-ZV-9	ROYAL BANK OF CANADA ROYALBANKOFCANADA		1.E FE	3,007,293	3,002,074	01/12/2026
78016H-ZU-7	ROYAL BANK OF CANADA ROYALBANKOFCANADA		1.E FE	2,011,448	2,000,000	01/19/2027
830505-BA-0	SKANDINAVISKA ENSKILDA BANKEN SKANDINAVI		1.D FE	2,513,928	2,500,000	03/05/2027
85325C-2F-8	STANDARD CHARTERED PLC STANDARDCHARTERED		1.G FE	603,218	600,000	01/21/2029
857477-AX-1	STATE STREET CORP STATESTREETCORP		2.A FE	4,507,840	4,658,000	05/15/2028
86788L-AA-8	SUNTRUST CAPITAL III CAPSEC CORP_BND		2.C FE	10,020,856	10,325,000	03/15/2028
89236T-EM-3	TOYOTA MOTOR CREDIT CORP TOYOTAMOTORCRED		1.E FE	2,919,564	2,998,120	01/11/2028
928668-CD-2	VOLKSWAGEN GROUP OF AMERICA FI VOLKSWAGE		2.A FE	1,999,032	2,000,000	03/20/2026
02665W-EK-3	AMERICAN HONDA FINANCE CORPORA AMERICANH		1.G FE	1,462,558	1,462,822	07/07/2026
026874-DW-4	AMERICAN INTERNATIONAL GROUP I SENIOR CO		2.A FE	1,016,135	998,829	05/07/2030
03740M-AA-8	AON NORTH AMERICA INC AONNORTHAMERICAINC		2.A FE	1,011,189	1,012,669	03/01/2027
06051G-JS-9	BANK OF AMERICA CORP BANKOFAMERICACORP		1.G FE	1,458,371	1,443,800	07/22/2027
110122-DN-5	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	1,801,036	1,801,868	11/13/2025
11135F-BB-6	BROADCOM INC BROADCOMINC		2.A FE	1,417,762	1,417,187	11/15/2025
134429-BN-8	CAMPBELLS CO SENIOR CORP BND		2.B FE	1,505,819	1,472,374	03/21/2029
14913R-2Z-9	CATERPILLAR FINANCIAL SERVICES CATERPILL		1.F FE	1,648,365	1,648,840	08/12/2025
21037X-AC-4	CONSTELLATION SOFTWARE INC CONSTELLATION		2.B FE	1,599,288	1,594,830	02/16/2029
23311V-AJ-6	DCP MIDSTREAM OPERATING LP DCPMIDSTREAMO		2.B FE	1,533,498	1,524,474	07/15/2027
24422E-WJ-4	JOHN DEERE CAPITAL CORP JOHNDEERECAPITAL		1.E FE	1,923,439	1,924,131	09/08/2025
29670G-AJ-1	ESSENTIAL UTILITIES INC ESSENTIALUTILITI		2.B FE	1,514,451	1,503,896	08/15/2027
345397-D2-6	FORD MOTOR CREDIT COMPANY LLC FORDMOTORC		2.C FE	1,468,647	1,470,816	06/10/2026
370334-CX-0	GENERAL MILLS INC GENERALMILLSINC		2.B FE	1,482,138	1,480,983	01/30/2027
42824C-BS-7	HEWLETT PACKARD ENTERPRISE CO HEWLETTPAC		2.B FE	1,200,722	1,195,339	09/25/2027
437076-CR-1	HOME DEPOT INC HOMEDEPOTINC		1.F FE	2,745,152	2,749,088	09/15/2025
44891A-CM-7	HYUNDAI CAPITAL AMERICA HYUNDAICAPITALAM		1.G FE	1,471,541	1,470,720	09/21/2026
46124H-AF-3	INTUIT INC SENIOR CORP BND		1.G FE	1,571,578	1,567,180	09/15/2028
465685-AR-6	ITC HOLDINGS CORP ITCHOLDINGSCORP		2.B FE	1,512,486	1,508,027	09/22/2027
49338L-AH-6	KEYSIGHT TECHNOLOGIES INC SENIOR CORP BN		2.A FE	1,546,526	1,496,809	07/30/2030
502431-AP-4	L3HARRIS TECHNOLOGIES INC L3HARRISTECHNO		2.B FE	1,473,947	1,471,619	01/15/2027
571676-AX-3	MARS INC SENIOR CORP BND 144A		1.F FE	1,587,567	1,585,689	03/01/2028
637639-AL-9	NATIONAL SECURITIES CLEARING C NATIONALS		1.B FE	1,463,633	1,461,302	06/26/2026
68389X-CD-5	ORACLE CORPORATION SENIOR CORP BND		2.B FE	1,588,473	1,581,684	03/25/2028
704326-AA-5	PAYCHEX INC SENIOR CORP BND		2.A FE	1,510,738	1,460,729	04/15/2030
709599-BU-7	PENSKE TRUCK LEASING CO LP PENSKETRUCKLE		2.B FE	1,486,092	1,486,067	05/24/2026
78081B-AJ-2	ROYALTY PHARMA PLC ROYALTYPHARMAPLC		2.C FE	1,419,726	1,411,954	09/02/2027
832696-AS-7	J M SMUCKER CO JMSMUCKERCO		2.B FE	1,499,706	1,462,546	03/15/2030
83444M-AN-1	SOLVENTUM CORP SOLVENTUMCORP		2.C FE	1,495,982	1,485,497	02/25/2027
871607-AC-1	SYNOPSYS INC SENIOR CORP BND		2.B FE	1,520,969	1,476,753	04/01/2030
87166F-AD-5	GE CAPITAL RETAIL BANK SYNCHRONYBANK		2.B FE	2,722,400	2,725,015	08/22/2025
89236T-MD-4	TOYOTA MOTOR CREDIT CORP TOYOTAMOTORCRED		1.E FE	1,463,012	1,460,598	05/15/2026
89788M-AA-0	TRUIST FINANCIAL CORP TRUISTFINANCIALCOR		2.A FE	2,267,670	2,267,910	08/05/2025
911312-CH-7	UNITED PARCEL SERVICE INC SENIOR CORP BN		1.F FE	1,520,100	1,500,442	10/15/2030
91159H-JV-3	US BANCORP SENIOR CORP BND MTN		1.F FE	1,530,363	1,506,272	05/15/2031
931142-EW-9	WALMART INC WALMARTINC		1.C FE	2,472,755	2,473,759	09/09/2025
94106B-AA-9	WASTE CONNECTIONS INC WASTECONNECTIONSIN		1.G FE	1,627,484	1,602,034	02/01/2030
970648-AL-5	WILLIS NORTH AMERICA INC WILLISNORTHAMER		2.A FE	1,508,675	1,500,002	06/15/2027
0089999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - Corporate Bonds (Unaffiliated)				160,300,678	160,792,519	XXX
64952W-FB-4	NEW YORK LIFE GLOBAL FUNDING NEWYORKLIFE		1.B FE	1,479,311	1,480,007	04/02/2026
74256L-EX-3	PRINCIPAL LIFE GLOBAL FUNDING PRINCIPALL		1.E FE	1,465,267	1,463,474	01/16/2027
74368C-BX-1	PROTECTIVE LIFE GLOBAL FUNDING PROTECTIV		1.D FE	1,462,116	1,463,405	01/12/2027
0129999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - Single Entity Backed Obligations (Unaffiliated)				4,406,694	4,406,886	XXX
22822V-AS-0	CROWN CASTLE INC CROWNCASTLEINTERNATIONA		2.B FE	1,797,691	1,797,624	07/15/2025
0169999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)				1,797,691	1,797,624	XXX
01973K-AH-9	ALLISON TRANSMISSION INC ALLISONTRANSMIS		2.C FE	13,182,575	13,125,335	03/13/2031
04765B-AJ-1	ATKORE INTERNATIONAL INC SECURED TERM_LO		2.C FE	991,221	996,695	05/26/2028
05400K-AJ-9	AVOLON TLB BORROWER 1 US LLC AVOLON(AVOL		2.A FE	13,698,137	13,598,047	06/22/2030
11823L-AP-0	BUCKEYE PARTNERS LP BUCKEYE(BUCKEYEPARTN		2.C FE	4,722,815	4,708,489	11/01/2026
17288Y-AN-2	CITADEL SECURITIES GLOBAL HOLD CITADELSE		2.C FE	5,760,195	5,745,262	10/31/2031
29362L-AM-6	ENTEGRIS INC ENTEGRISINC		2.C FE	8,850,954	8,817,057	07/06/2029
431319-AH-5	HILCORP ENERGY I LP HILCORP(HILCORPENERG		2.C FE	12,164,425	12,151,307	02/11/2030
62675K-AB-5	MURPHY OIL USA INC SECURED TERM_LOAN		2.C FE	4,532,625	4,491,477	04/07/2032

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
68371Y-AP-8	OPEN TEXT CORP ONTARIO SECURED TERM_LOA		2.C FE	1,381,727	1,382,380	01/31/2030
72584D-AF-1	KFC HOLDING CO YUM!BRANDS(KFC/PIZZAHUT/T		2.C FE	1,387,070	1,382,306	03/15/2028
85350E-AB-2	STANDARD BUILDING SOLUTIONS IN SECURED T		2.C FE	12,405,568	12,420,323	09/22/2028
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC SECURED TE		2.C FE	11,751,258	11,678,290	12/20/2030
89969K-AJ-6	SAMSONITE GROUP SA SAMSONITEINTERNATIONA		2.C FE	4,475,083	4,475,075	06/21/2030
000000-00-0	HILTON DOMESTIC OPERATING COMP HILTON(HI		2.C FE	14,033,486	13,939,588	11/08/2030
000000-00-0	SALLY HOLDINGS LLC SALLYHOLDINGSLLC		2.C FE	2,602,151	2,606,487	02/28/2030
000000-00-0	UNITED AIRLINES INC UNITEDAIRLINES(UNITE		2.C FE	1,420,036	1,417,810	02/22/2031
000000-00-0	XPO INC XPOINC		2.C FE	4,227,351	4,214,045	05/24/2028
000000-00-0	HERC HOLDINGS INC SECURED TERM LOAN		2.C FE	2,005,834	1,993,955	06/02/2032
000000-00-0	FLUTTER FINANCING BV SECURED TERM LOAN		2.C FE	1,600,000	1,592,067	06/04/2032
000000-00-0	SOMNIGROUP INTERNATIONAL INC SECURED TER		3.A FE	1,788,838	1,781,986	10/24/2031
BRWU7X-K6-4	ALI GROUP NORTH AMERICA CORP SECURED TER		2.C FE	12,193,084	12,154,490	07/30/2029
BYD2R0-TK-2	WYNDHAM HOTELS & RESORTS INC WYNDHAM(WYN		2.C FE	12,716,352	12,672,000	05/24/2030
BYD91W-BY-4	AS MILEAGE PLAN IP LTD ALASKAAIR(ASMILEA		2.C FE	5,396,477	5,369,241	10/15/2031
BYD91Y-KC-8	TEREX CORPORATION TEREX(TEREXCORPORATION		2.C FE	8,220,398	8,183,198	10/08/2031
BYDA8L-B6-3	AECOM AECOM		2.C FE	1,996,660	1,984,453	04/18/2031
BYDD4L-BX-8	BUCKEYE PARTNERS LP BUCKEYE(BUCKEYEPARTN		2.C FE	6,353,849	6,355,307	11/22/2030
BYDEMZ-4G-0	REYNOLDS CONSUMER PRODUCTS LLC REYNOLDSC		3.A FE	12,812,385	12,751,368	03/04/2032
BYDEY3-EM-4	IQVIA INC IQVIA(IQVIAINC)		2.C FE	12,564,095	12,525,016	01/02/2031
BYDF4B-PU-6	DRAFTKINGS INC DRAFTKINGS(DRAFTKINGSINC)		2.C FE	994,071	992,288	03/04/2032
G8057J-AC-0	SETANTA AIRCRAFT LEASING DAC SETANTAAIRC		2.A FE	2,542,218	2,532,608	11/06/2028
L2324E-AF-8	DELOS AIRCRAFT DAC SECURED TERM_LOAN		2.A FE	11,889,446	11,864,233	10/31/2027
L5000D-AE-7	ICON LUXEMBOURG SARL ICONLUXEMBOURGSARL		2.C FE	2,007,246	1,980,025	07/03/2028
L5000D-AF-4	PRA HEALTH SCIENCES INC PRAHEALTHSCIENCE		2.C FE	499,311	493,082	07/03/2028
N3313E-AG-5	FLUTTER FINANCING BV SECURED TERM LOAN		2.C FE	3,927,657	3,950,059	11/30/2030
P2121Y-AY-4	CARNIVAL CORP CARNIVAL(CARNIVALCORP)3YR		2.C FE	523,031	521,080	10/18/2028
0209999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - Bank Loans - Acquired (Unaffiliated)				217,617,629	216,846,429	XXX
0489999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - (Unaffiliated)				780,153,742	779,019,929	XXX
0499999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - (Affiliated)				0	0	XXX
0509999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1)				780,153,742	779,019,929	XXX
36202E-6E-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		1.A	1,274,551	1,271,718	06/20/2039
36225B-ND-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		1.A	269,832	260,462	05/15/2031
36241K-LQ-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 782		1.A	129,536	126,006	01/15/2037
36292C-BU-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 644		1.A	346,693	334,514	07/15/2035
38384C-2M-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_23-1		1.A	6,370,332	6,250,003	08/20/2053
38384G-NQ-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_23-1		1.A	4,567,927	4,521,440	12/20/2053
38384J-CM-4	GOVERNMENT NATIONAL MORTGAGE A GNMA_24-2		1.A	17,784,667	17,680,653	10/20/2053
38385B-EW-6	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		1.A	2,438,229	2,446,032	12/20/2054
1019999999. Subtotal - Asset-Backed Securities (Schedule D, Part 1, Section 2) - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)				33,181,767	32,890,828	XXX
20753B-AA-0	FANNIE MAE CONNECTICUT AVENUE CAS_23-R07		1.A	1,204,187	1,192,730	09/25/2043
20753D-AA-6	FANNIE MAE - CAS_22-R09 CAS_22-R09		1.A	2,680,724	2,629,033	09/25/2042
20753G-AB-7	FANNIE MAE CAS_24-R04 4-1M1 144A		1.A	122,639	122,677	05/25/2044
20753U-AA-8	FANNIE MAE - CAS_24-R01 CAS_24-R01		1.A	4,850,349	4,841,365	01/25/2044
20753Y-CH-3	CONNECTICUT AVENUE SECURITIES CAS_22-R04		1.A	7,460,649	7,306,665	03/25/2042
20754A-AA-1	CONNECTICUT AVENUE SECURITIES CAS_21-R03		1.A	1,431,250	1,428,653	12/25/2041
20754G-AA-8	FANNIE MAE CONNECTICUT AVENUE CAS_24-R02		1.A	923,003	920,257	02/25/2044
20754L-AA-7	FANNIE MAE CONNECTICUT AVENUE CAS_22-R01		1.A	572,819	567,407	12/25/2041
20754X-AB-9	FANNIE MAE CAS_24-R05 WHOLE CMO 5-2M1 14		1.A	1,139,182	1,139,892	07/25/2044
20755A-AB-8	FANNIE MAE CONNECTICUT AVENUE CAS_23-R02		1.A	13,780,785	13,704,783	01/25/2043
20755R-AB-1	CONNECTICUT AVENUE SECURITIES WHOLE CMO		1.A	815,271	815,270	09/25/2044
20755T-AB-7	CONNECTICUT AVENUE SECURITIES 4-1M1 144A		1.A	2,421,682	2,417,218	05/25/2045
207941-AA-3	FANNIE MAE CAS_24-R03 CAS_24-R03		1.A	2,103,329	2,101,010	03/25/2044
3128LB-2V-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A77		1.A	37,661	37,142	06/01/2038
3128M7-QY-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G05		1.A	122,007	121,059	06/01/2039
3128M8-B6-0	FEDERAL HOME LOAN MORTGAGE COR FGOLD30YR		1.A	575,900	613,382	10/01/2040
3128M9-U2-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		1.A	476,924	522,418	10/01/2043
31292H-4K-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	98,578	95,435	12/01/2033
31292S-CF-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C09		1.A	66,403	73,411	12/01/2044
3132A5-HQ-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR		1.A	5,361,704	5,981,481	10/01/2047
3132AC-EP-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR		1.A	12,165,897	13,615,480	09/01/2047
3132DS-NM-0	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR		1.A	1,990,603	1,964,136	02/01/2054
3132DS-TT-9	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR		1.A	4,377,840	4,392,322	03/01/2054
3132DU-SD-0	FEDERAL HOME LOAN MORTGAGE COR POOL#SD68		1.A	4,613,368	4,574,703	07/01/2054
3132DU-WX-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR		1.A	3,761,166	3,723,127	09/01/2053
3132E0-TC-6	FEDERAL HOME LOAN MORTGAGE COR POOL#SD41		1.A	5,180,091	5,180,438	07/01/2049
3132QT-HS-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q36		1.A	161,139	179,159	10/01/2045
3133KK-FL-8	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR		1.A	9,007,180	11,502,987	10/01/2050
3133KM-VJ-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR		1.A	33,178,718	42,242,124	10/01/2051
3133N2-TV-8	FEDERAL HOME LOAN MORTGAGE COR FHLMCMBS3		1.A	5,716,678	5,761,609	10/01/2054
31333Q3-G8-8	FREDDIEMAC STRIP FHSTR_406 FHSTR_406		1.A	5,381,318	5,333,606	10/25/2053
31333Q3-GP-0	FREDDIEMAC STRIP FHSTR_406 FHSTR_406		1.A	7,212,604	7,083,238	10/25/2053
31333Q3-H7-9	FREDDIEMAC STRIP FHSTR_406 FHSTR_406		1.A	18,012,502	17,591,908	10/25/2053
31333Q3-JB-8	FREDDIEMAC STRIP FHSTR_406 FHSTR_406		1.A	9,068,923	8,805,907	10/25/2053
31333Q3-L6-6	FREDDIEMAC STRIP FHSTR_413 FHSTR_413		1.A	12,136,137	12,164,846	05/25/2054
3133US-KU-4	FEDERAL HOME LOAN MORTGAGE COR POOL#SI21		1.A	5,016,321	4,995,853	07/01/2051
3136BQ-GV-5	FANNIE MAE FNMA_23-40 FNMA_23-40E		1.A	15,783,761	15,696,543	09/25/2053
3136BS-6Q-3	FANNIE MAE REMICS FNMA_24-70 FNMA_24-70D		1.A	4,623,493	4,658,378	10/25/2054
3136BT-3D-3	FEDERALNATIONALMORTGAGEASSO SENIORAGENCY		1.A	7,466,236	7,454,429	12/25/2054
3137HA-L7-9	FREDDIE MAC FHLMC_5335 FHLMC_5335A		1.A	17,713,854	17,608,896	09/25/2053
3137HB-GJ-7	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM		1.A	6,624,163	6,543,616	02/25/2054
3137HB-KC-7	FEDERAL HOME LOAN MORTGAGE COR FHLMC_537		1.A	6,665,362	6,694,914	02/25/2054
3137HC-Q8-8	FREDDIE MAC FHLMC_5145 FHLMC_5415A		1.A	3,693,269	3,668,930	05/25/2054
3137HC-Y5-5	FREDDIE MAC FHLMC_5426 AGENCY CMO 426A-F		1.A	9,942,133	9,935,234	06/25/2054
3137HD-JA-9	FEDERAL HOME LOAN MORTGAGE COR FHLMC_542		1.A	17,507,414	17,350,326	06/25/2054
3137HJ-FD-4	FEDERAL HOME LOAN MORTGAGE COR FHLMC_550		1.A	7,107,352	7,091,536	02/25/2055
3137HK-KQ-6	FEDERAL HOME LOAN MORTGAGE COR FHLMC_551		1.A	9,020,872	9,032,115	03/25/2055
3138E0-RK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ7		1.A	3,237,592	3,437,278	12/01/2041
3138ER-JQ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		1.A	1,359,416	1,502,506	10/01/2046
3138LU-S2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# A04		1.A	520,862	568,871	06/01/2042
3138NX-RW-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR1		1.A	2,366,109	2,604,899	01/01/2043
3138WC-CL-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR		1.A	395,717	436,384	07/01/2044
3138WD-3S-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	1,608,490	1,781,003	02/01/2045

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
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and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3138WE-KK-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	951,868	1,055,629	04/01/2045
3138WE-KT-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	940,637	1,040,693	04/01/2045
3138WF-2Z-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6		1.A	5,774,417	6,431,081	11/01/2045
3138WK-QV-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR		1.A	3,725,874	4,014,906	04/01/2047
3138WX-4U-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT9		1.A	738,425	801,051	06/01/2043
3138WZ-U2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU0		1.A	944,019	1,038,086	08/01/2043
3138YK-X5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AY6		1.A	2,001,736	2,214,371	06/01/2045
31392R-E3-1	FREDDIE MAC FHLMC_2469 FHLMC_2469		1.A	122,509	115,394	07/15/2032
3140E1-AW-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ8		1.A	630,775	695,456	09/01/2045
3140E8-YT-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BA4		1.A	747,605	830,697	11/01/2045
3140EU-GT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC0		1.A	2,176,173	2,440,576	02/01/2046
3140H6-N8-8	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR		1.A	1,384,732	1,495,942	02/01/2048
3140HN-AX-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	8,121,109	10,386,282	10/01/2050
3140J6-A3-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		1.A	3,577,252	4,003,262	10/01/2047
3140J7-LR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		1.A	2,343,568	2,618,107	10/01/2047
3140KY-LC-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	15,016,641	18,629,954	05/01/2051
3140L7-XU-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	17,590,884	21,670,160	05/01/2051
3140M5-QP-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	12,357,102	11,874,549	07/01/2053
3140Q9-C2-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR		1.A	2,496,990	2,688,634	06/01/2048
31400C-MR-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	14,249,818	17,372,813	12/01/2049
31400E-A5-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	22,080,758	28,256,769	07/01/2050
31400E-DP-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	38,517,485	48,968,681	07/01/2050
31400E-J9-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	15,830,763	20,355,037	08/01/2050
31400E-ZE-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	14,808,199	18,922,064	09/01/2050
31400E-ZS-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	9,993,156	12,185,586	09/01/2050
31400F-BS-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	27,100,483	34,403,012	10/01/2050
31400K-C9-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	31,611,114	38,702,965	04/01/2051
31400L-DE-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRF		1.A	12,885,929	15,637,399	07/01/2051
31400L-R5-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	28,857,354	35,103,285	08/01/2051
31400M-JL-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	15,841,660	19,066,298	11/01/2051
31400M-JM-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	17,975,763	21,947,249	11/01/2051
31400S-F2-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	4,195,761	4,239,996	06/01/2053
31400T-EV-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	3,791,743	3,674,493	10/01/2053
31400T-EZ-8	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	8,011,352	7,695,158	10/01/2053
31400T-J5-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	47,395,902	46,455,765	11/01/2053
31400T-WX-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	4,477,924	4,449,937	01/01/2054
31400U-M8-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	4,585,268	4,597,246	05/01/2054
31400U-VB-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	2,179,122	2,165,664	06/01/2054
31400V-GY-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	4,507,656	4,530,891	09/01/2054
31400V-L5-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	9,524,038	9,425,193	10/01/2054
31400V-LG-7	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	7,386,164	7,409,067	10/01/2054
31400V-M6-8	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	6,934,138	6,871,533	10/01/2054
3140W1-KB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL#FA11		1.A	7,463,442	7,459,918	10/01/2054
3140X9-N4-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	14,217,683	17,422,036	01/01/2051
3140XP-VU-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	4,180,188	4,069,982	04/01/2054
3140XR-AK-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	4,777,330	4,843,493	09/01/2054
3140XR-KR-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	3,861,965	3,846,376	10/01/2054
3140XR-WQ-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	4,652,443	4,574,623	10/01/2054
3140Y6-NX-4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CC04		1.A	8,173,002	8,125,465	05/01/2055
31410L-K3-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 890		1.A	380,908	408,383	12/01/2042
31417G-RY-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9		1.A	5,583,956	6,164,802	05/01/2043
31417G-XM-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR		1.A	237,209	260,243	06/01/2043
31418B-T5-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA2		1.A	76,281	85,029	08/01/2045
31418C-S5-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		1.A	1,071,550	1,180,977	01/01/2048
31418E-GT-1	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YRU		1.A	18,955,670	19,388,389	07/01/2052
31418M-XJ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0		1.A	97,784	99,345	09/01/2036
3142GQ-AF-9	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR		1.A	3,829,774	3,762,136	10/01/2053
3142GQ-DP-4	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR		1.A	24,315,689	23,527,705	10/01/2053
3142GR-LK-4	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR		1.A	4,924,620	4,900,357	04/01/2054
3142GR-P9-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR		1.A	9,184,720	9,096,746	04/01/2054
3142GT-BV-7	FEDERAL HOME LOAN MORTGAGE COR POOL#RJ27		1.A	7,168,752	7,123,865	11/01/2054
35563X-AQ-5	STRUCTURED AGENCY CREDIT RISK STACR_18-H		1.A	2,081,809	2,075,370	10/25/2048
35564C-AN-7	FREDDIE MAC - SLST SLST_18-2 SENIOR AGEN		1.A	4,513,541	4,602,069	11/25/2028
35564K-3F-4	FREDDIE MAC STACR REMIC TRUST STACR_23-H		1.A	6,014,588	5,923,806	11/25/2043
35564K-H3-6	STRUCTURED AGENCY CREDIT RISK STACR_22-D		1.A	5,341,475	5,268,767	09/25/2042
35564K-PU-7	FREDDIE MAC STACR REMIC TRUST STACR_22-D		1.A	9,953,015	9,767,848	01/25/2042
35564K-RE-1	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		1.A	570,037	562,337	02/25/2042
35564K-RF-8	STRUCTURED AGENCY CREDIT RISK STACR_22-D		1.A	1,034,675	984,764	02/25/2042
35564K-UW-7	FREDDIE MAC STACR REMIC TRUST STACR_22-D		1.A	5,833,748	5,761,211	04/25/2042
35564K-WS-4	FREDDIE MAC STACR REMIC TRUST STACR_22-D		1.A	874,424	861,738	05/25/2042
35564N-FY-4	STRUCTURED AGENCY CREDIT RISK STACR_25-D		1.A	386,896	387,500	01/25/2045
3132CX-MJ-8	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR		1.A	6,545,896	6,503,785	09/01/2039
3132D6-DX-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR		1.A	2,822,214	2,803,843	03/01/2038
3132D6-H5-2	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR		1.A	6,360,685	6,320,862	12/01/2039
3132D6-H6-0	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR		1.A	4,725,140	4,695,494	01/01/2040
3132D6-HR-4	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR		1.A	5,371,568	5,304,250	11/01/2039
3133WK-5U-6	FEDERAL HOME LOAN MORTGAGE COR FHLMC15YR		1.A	5,446,369	5,411,186	11/01/2038
31418F-E9-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YRU		1.A	4,435,214	4,403,470	12/01/2039
31418F-F9-3	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YRU		1.A	4,744,420	4,714,627	12/01/2039
1039999999. Subtotal - Asset-Backed Securities (Schedule D, Part 1, Section 2) - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)				933,454,172	1,020,982,317	XXX
009740-AA-9	AJAX MORTGAGE LOAN TRUST AJAXM SUPSEN WH		1.A FE	10,881,128	12,392,913	12/25/2060
12567R-AA-8	CIM TRUST CIM_21-R6 CIM_21-R6		1.A	1,260,173	1,412,557	07/25/2061
12653T-BX-8	CSMC TRUST 2018-J1 CSMC_18-J1 WHOLE_CMO		1.A	2,838,858	3,197,946	02/25/2048
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		1.A	2,006,332	2,078,732	01/25/2067
12661G-AA-7	CREDIT SUISSE MORTGAGE TRUST C CSMC_21-R		1.A FE	2,186,609	2,479,915	01/25/2060
16160D-AD-5	CHASE HOME LENDING MORTGAGE TR CHASE_24-		1.A	2,115,538	2,083,079	01/25/2055
17329M-CL-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI_21-J		1.A	5,812,156	6,661,118	07/25/2051
17330C-AA-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI_22-J		1.A	1,823,739	1,983,723	02/25/2052
19687Y-AA-3	COLT FUNDING LLC COLT_20-RPL1 COLT_20-RP		1.A FE	5,284,883	6,134,541	01/25/2065
33852E-AF-6	FLAGSTAR MORTGAGE TRUST FSMT_2 FSMT_21-2		1.A	1,251,952	1,442,178	04/25/2051
36168K-AD-9	GCAT LLC GCAT_21-NQM5 WHOLE_CMO _21-NQM5		1.A	4,269,908	5,053,269	07/26/2066
36168X-AA-7	GCAT TRUST GCAT_22-HX1 SENIOR WHOLE_CMO		1.A	1,767,669	1,895,004	12/25/2066
46592N-AF-3	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_21-		1.A	1,142,823	1,310,015	11/25/2051
46654W-BT-7	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		1.A	1,277,022	1,423,529	07/25/2052

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
46657T-AL-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE CMO		1.A	1,308,444	1,309,743	08/25/2054
46657W-AL-2	JP MORGAN MORTGAGE TRUST JPMMT WHOLE CMO		1.A	7,752,696	7,742,699	10/25/2054
46658P-AD-4	JP MORGAN MORTGAGE TRUST JPMMT WHOLE CMO		1.A FM	1,497,204	1,489,816	04/25/2055
585494-AK-3	MELLO MORTGAGE CAPITAL ACCEPTA MELLO_21-		1.A	2,790,752	3,207,653	06/01/2051
585498-AJ-7	MELLO MORTGAGE CAPITAL ACCEPTA MELLO_18-		1.A	8,278,979	9,341,335	03/25/2048
58549K-AF-8	MELLO MORTGAGE CAPITAL ACCEPTA MELLO_21-		1.A	3,000,991	3,456,590	06/25/2051
58549R-AJ-5	MELLO MORTGAGE CAPITAL ACCEPTA MELLO_21-		1.A	1,534,487	1,744,903	07/01/2051
61744C-GW-0	MORGAN STANLEY ABS CAPITAL I M SENIOR AB		1.A FM	1,558,750	1,586,670	09/25/2034
61776X-AA-9	MORGAN STANLEY RESIDENTIAL MOR MSRM_24-I		1.A	6,350,860	6,321,632	09/25/2054
670857-AB-7	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO		1.A	1,271,785	1,523,928	05/25/2061
670857-AC-5	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO		1.A	1,282,850	1,524,096	05/25/2061
670857-AD-3	ONSLOW BAY FINANCIAL LLC TRUST MEZZANIN		1.B	593,651	999,644	05/25/2061
67114V-AA-1	OBX TRUST OBX_22-NQM1 WHOLE_CMO _22-NQM1		1.A	1,187,723	1,327,728	11/25/2061
67115D-AA-0	OBX TRUST OBX_21-NQM4 WHOLE_CMO _21-NQM4		1.A	1,407,135	1,659,971	10/25/2061
67448D-AL-4	OBX TRUST OBX_22-NQM2 WHOLE_CMO _22-NQM2		1.A	3,276,608	3,415,132	01/25/2062
67448X-AD-8	OBX TRUST OBX_21-J3 OBX_21-J3		1.A	1,276,341	1,458,656	10/25/2051
67647B-AU-7	OCEANVIEW MORTGAGE TRUST OCMT_ WHOLE CMO		1.A FE	9,737,040	9,738,304	03/25/2055
67647V-AD-1	OCEANVIEW MORTGAGE TRUST OCMT_ WHOLE_CMO		1.A	3,652,172	4,216,491	06/25/2051
743874-AJ-8	PROVIDENT FUNDING MORTGAGE LOA SENIOR WH		1.A	841,256	995,647	02/25/2050
74936R-AE-4	RCKT MORTGAGE TRUST RCKT_21-2 SUPSEN WHO		1.A	3,196,588	3,677,171	06/25/2051
75408T-AD-8	RATE MORTGAGE TRUST RATE_24-J4 RATE_24-J		1.A FM	3,826,455	3,765,305	12/25/2054
75409J-AG-2	RATE MORTGAGE TRUST RATE_21-J1 SUPSEN WH		1.A	1,894,438	2,183,692	07/25/2051
81748W-AD-8	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH		1.A	2,997,255	3,461,248	06/25/2051
81748X-AD-6	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH		1.A	5,234,986	6,016,851	07/25/2051
85573J-AB-2	STARWOOD MORTGAGE RESIDENTIAL STAR_21-3		1.A	666,332	757,346	06/25/2056
85573Q-AA-8	STARWOOD MORTGAGE RESIDENTIAL STAR_21-5		1.A FE	3,581,003	4,234,063	09/25/2066
85573Q-AC-4	STARWOOD MORTGAGE RESIDENTIAL STAR_21-5		1.A FE	1,560,088	1,814,105	09/25/2066
92538M-AA-7	VERUS SECURITIZATION TRUST VER VERUS_21-		1.A	937,771	1,073,898	10/25/2066
92538M-AB-5	VERUS SECURITIZATION TRUST VER VERUS_21-		1.A	3,437,286	3,931,230	10/25/2066
95003J-AC-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A	2,518,720	2,861,056	12/25/2050
1059999999. Subtotal - Asset-Backed Securities (Schedule D, Part 1, Section 2) - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)				132,369,436	146,385,122	XXX
009920-AA-7	ALA TRUST ALA_25-OANA SENIOR CMBS OANA-A		1.A FE	1,005,314	997,560	06/15/2040
009920-AC-3	ALA TRUST ALA_25-OANA OANA-B 144A		1.D FE	1,000,313	997,561	06/15/2040
009920-AE-9	ALA TRUST ALA_25-OANA OANA-C 144A		1.G FE	1,500,469	1,496,341	06/15/2040
03990D-AA-5	ARES COMMERCIAL MORTGAGE TRUST ARES1_24-		1.A	4,006,250	3,959,165	07/15/2041
03990D-AC-1	ARES COMMERCIAL MORTGAGE TRUST ARECMT_24		1.A	4,007,500	3,950,561	07/15/2041
05592A-AA-8	BPR TRUST BPR_21-TY BPR_21-TY		1.A	2,671,677	2,661,957	09/15/2038
05593T-AG-3	BX TRUST BX_24-FNX BX_24-FNX		1.A	1,381,701	1,376,956	11/15/2041
05594C-AA-2	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM		1.A FE	2,002,496	2,000,000	06/15/2040
05608R-AA-3	BX TRUST BX_21-ARIA BX_21-ARIA		1.A	1,498,594	1,491,094	10/15/2036
05609K-AA-7	BX COMMERCIAL MORTGAGE TRUST B BX_21-XL2		1.A	2,341,988	2,271,706	10/15/2038
05609Q-AA-4	BX TRUST BX_21-ACNT LCF SENIOR_CMBS _21-		1.A	4,285,153	4,219,516	11/15/2038
05612A-AA-4	BX COMMERCIAL MORTGAGE TRUST B BX_24-BIO		1.A	1,999,999	2,000,000	02/15/2041
05612G-AA-1	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM		1.A	9,567,060	9,534,202	03/15/2041
05612T-AA-3	BX COMMERCIAL MORTGAGE TRUST B BX_24-VLT		1.A	999,688	997,500	06/15/2041
05612T-AC-9	BX COMMERCIAL MORTGAGE TRUST B BX_24-VLT		1.A	1,923,797	1,920,688	06/17/2041
05613Q-AA-8	BX COMMERCIAL MORTGAGE TRUST B BX_24-AIR		1.A	4,804,873	4,783,911	10/15/2041
05625A-AA-9	BLP COMMERICAL MORTGAGE TRUST BLP_24-IND		1.A	1,900,027	1,892,911	03/15/2041
06035R-AR-7	BANK BANK_18-BN14 BANK_18-BN14		1.A	5,897,922	5,949,268	09/17/2060
096817-AA-9	BOCA COMMERCIAL MORTGAGE TRUST BOCA_24-B		1.A	4,260,625	4,239,374	08/15/2041
12433B-AA-5	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM		1.A	5,900,584	5,878,502	05/15/2041
12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST B BX_24-AIR		1.A	3,166,669	3,146,951	08/15/2041
12433G-AA-4	BXTRUSTBX_25-GW BX TRUST BX_25-GW		1.A FE	4,009,995	4,000,000	07/15/2042
12433G-AC-0	BX_25-GW BX TRUST BX_25-GW		1.D FE	2,003,750	2,000,000	07/15/2042
12433G-AE-6	BXTRUSTBX_25-GW BX TRUST BX_25-GW		1.E FE	2,003,750	2,000,000	07/15/2042
12433K-AC-1	BX TRUST BX_25-VLT6 BX_25-VLT6		1.D FE	1,548,201	1,546,125	03/15/2042
12593Y-BE-2	COMM_16-CCRE28 COMM_16-CR28		1.A	4,975,078	5,001,051	02/10/2049
12635R-AX-6	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL_15-		1.A	5,006,708	5,026,488	11/15/2048
17323Y-AD-1	CITIGROUP COMMERCIAL MORTGAGE CGCMT_15-G		1.A	933,456	959,133	06/10/2048
17324D-AU-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT_15-P		1.A	4,265,693	4,273,426	09/15/2048
17324K-AP-3	CITIGROUP COMMERCIAL MORTGAGE CGCMT_15-G		1.A	1,488,830	1,501,361	11/10/2048
30227F-AA-8	EXTENDED STAY AMERICA TRUST ES ESA_21-ES		1.A	8,579,958	8,448,618	07/15/2038
36250V-AD-4	GS MORTGAGE SECURITIES TRUST G GSMS_15-G		1.A	3,979,027	4,001,421	10/10/2048
403956-AA-3	HILTON USA TRUST HILT_24-ORL HILT_24-ORL		1.A FE	2,001,250	1,995,000	05/15/2037
40424U-AA-5	HLTN COMMERCIAL MORTGAGE TRUST HLTNCM_24		1.A	1,500,938	1,497,031	06/15/2041
40424U-AC-1	HLTN COMMERCIAL MORTGAGE TRUST HLTNCM_24		1.A	500,000	498,750	06/15/2041
449173-AA-1	HYT COMMERCIAL MORTGAGE TRUST HYTCMT_24-		1.A	2,751,715	2,743,125	08/15/2041
500937-AA-5	KSL COMMERCIAL MORTGAGE TRUST KSLCMT_24-		1.A	499,035	498,750	12/15/2039
500937-AC-1	KSL COMMERCIAL MORTGAGE TRUST KSLCMT_24-		1.A	498,750	498,750	12/15/2039
53218D-AA-6	LIFE FINANCIAL SERVICES TRUST LIFE_22-BM		1.A	2,528,438	2,552,022	05/15/2039
61690A-AE-4	MORGAN STANLEY BAML TRUST MSBA MSBAM_15-		1.A	1,493,479	1,500,000	12/15/2047
62475W-AA-3	MTN COMMERCIAL MORTGAGE TRUST MTN_22-LPF		1.A	9,993,750	9,853,906	03/15/2039
64830J-AA-8	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO		1.A	1,144,318	1,293,875	04/25/2061
67021H-AA-4	NRTH PARK MORTGAGE TRUST NRTH_ NRTHMT_24		1.A	12,507,791	12,468,750	03/15/2039
67120U-AA-5	NYC COMMERCIAL MORTGAGE TRUST NYC_25-3BP		1.A FE	1,239,844	1,246,875	02/15/2042
78457J-AA-0	STORAGEMART COMMERCIAL MORTGAG SMRT_22-M		1.A	7,950,075	7,889,606	01/15/2039
78457J-AG-7	STORAGEMART COMMERCIAL MORTGAG SMRT_22-M		1.A	4,956,250	4,901,563	01/15/2039
78472U-AA-6	SREIT TRUST SREIT_21-MFP SREIT_21-MFP		1.A	4,241,885	4,134,445	11/15/2038
78474P-AG-2	STAR_22-SFR3 STAR_22-SFR3		3.A FE	9,301,667	9,225,000	05/17/2039
85520A-AA-7	STAR TRUST STAR_24-SFR4 STAR_24-SFR4		1.A FE	5,023,466	4,992,411	10/17/2041
85520C-AA-3	STARVEST EMERGING MARKETS CBO STAR_25-SF		1.A FE	2,002,508	2,000,000	02/17/2042
87231E-AC-1	TAUBMAN CENTERS COMMERCIAL MOR TCO_24-DP		1.A	499,376	499,074	12/15/2039
87231E-AE-7	TAUBMAN CENTERS COMMERCIAL MOR TCO_24-DP		1.A	498,750	499,068	12/15/2039
92258D-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		1.A FE	8,803,946	9,882,412	12/26/2051
92258R-AA-4	VELOCITY COMMERCIAL CAPITAL LO VCC_21-3		1.A FE	5,003,303	5,999,819	10/25/2051
92259L-AB-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		1.A FE	1,866,540	2,058,024	02/25/2050
92259M-AA-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		1.A FE	2,947,824	3,468,445	08/25/2051
92259M-AE-6	VELOCITY COMMERCIAL CAPITAL LO VCC_21-2		1.D FE	2,100,138	2,607,754	08/25/2051
92259M-AH-9	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		1.G FE	705,224	875,295	08/25/2051
94989X-BC-8	WELLS FARGO COMMERCIAL MORTGAG WFCM_15-N		1.A	1,492,864	1,500,000	12/17/2048
95000M-BP-5	WELLS FARGO COMMERCIAL MORTGAG WFCM_16-C		1.A	9,765,596	9,957,326	11/15/2059
05492T-AD-2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS_20-		1.A	1,240,545	1,234,203	02/15/2053
12515H-AZ-8	CD COMMERCIAL MORTGAGE TRUST C LCF SENIO		1.A	2,540,187	2,529,936	08/15/2050

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
61691N-AE-5	MORGAN STANLEY CAPITAL I TRUST MSC_17-HR		1.A	1,949,606	1,940,350	12/15/2050
1079999999. Subtotal - Asset-Backed Securities (Schedule D, Part 1, Section 2) - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)				214,466,203	217,364,912	XXX
00090N-AA-8	ABPCI DIRECT LENDING FUND ABS ABDLF_22-2		1.F FE	1,720,143	1,747,541	03/01/2032
001746-AN-6	AMERICAN MONEY MANAGEMENT CORP AMMC_16-1		1.A FE	341,021	340,806	05/26/2031
00852K-AC-8	AGL CLO LTD AGL_24-35A AGL_24-35A		1.B FE	2,003,805	2,000,000	01/21/2038
00901A-AU-1	AIMCO CLO LTD AIMCO_19-10 AIMCO_10-RR		1.C FE	1,002,602	992,822	07/22/2037
00901Q-AA-0	AIMCO CLO LTD AIMCO_23-20 AIMCO_23-20A		1.A FE	3,010,902	3,000,000	10/16/2036
00901Q-AC-6	AIMCO CLO LTD AIMCO_23-20 AIMCO_23-20		1.C FE	8,053,837	8,000,000	10/16/2036
03328C-AA-0	ANCHC_25-33 ABS 5-33-A1 144A		1.A FE	1,250,000	1,250,000	10/20/2038
03328C-AE-2	ANCHC_25-33 25-33-B 144A		1.C FE	2,350,000	2,350,000	10/20/2038
03328C-AG-7	ANCHORAGECAPITALCLOLTDANCH 5-33A-C 144A		1.F FE	2,400,000	2,400,000	10/20/2038
03328W-BE-7	ANCHORAGE CAPITAL CLO ANCHC_16 ANCHC_9R-		1.A FE	7,538,072	7,500,000	07/15/2037
03330R-AC-9	ANCHORAGE CAPITAL CLO LTD ANCH ANCHC_28		1.C FE	503,145	500,000	04/20/2037
03666L-AL-6	ANTARES CLO LTD ANTR_20-1R ANTR_20-1R		1.A FE	6,011,324	6,000,000	10/23/2033
04016V-AA-3	ARES CLO LTD ARES_18-47A ARES_18-47A		1.A FE	244,307	244,290	04/15/2030
04017W-AY-8	ARESCLOLTDARES_54 ABS RR-BR2 144A		1.C FE	5,000,000	5,000,000	07/15/2038
055328-AL-2	BCC MIDDLE MARKET CLO 2018-1 L BMMC_18-1		1.A FE	1,002,942	1,000,000	04/20/2036
056162-AQ-3	BABSON CLO LTD BABSN_15-1A BABSN_15-1A		1.A FE	7,019,046	7,000,000	01/20/2031
05683T-AL-3	BAIN CAPITAL CREDIT CLO BCC_19 BCC_19-3A		1.A FE	124,999	125,000	10/21/2034
05765D-AL-9	BALBOA BAY LOAN FUNDING LTD BO ABS -1R-A		1.A FE	1,000,000	994,500	04/21/2036
05765D-AR-6	BALBOA BAY LOAN FUNDING LTD BO BALBOA BA		1.A FE	2,000,000	2,000,000	04/20/2036
05765X-AN-1	BALBOA BAY LOAN FUNDING LTD BO BOBA_21-1		1.C FE	1,998,130	2,000,000	07/20/2034
05877G-AA-1	BALLYROCK CLO 22 LTD BALLY_24- ABS 22A-A		1.A FE	2,008,815	1,999,000	04/15/2037
06759J-AU-2	BABSON CLO LTD BABSN_19-1A BABSN_19-1A		1.F FE	1,003,889	1,000,000	04/15/2035
067936-AA-2	BABSON CLO LTD BABSN_24-2 BABSN_24-2		1.A FE	1,003,332	1,000,000	07/15/2039
067936-AG-9	BABSON CLO LTD BABSN_24-2 BABSN_24-2		1.F FE	1,004,010	1,000,000	07/15/2039
07133Y-AL-4	BATTERY PARK CLO LTD BATPK_19- BATPK_19-		1.A FE	3,005,100	3,000,000	07/15/2036
07134C-AQ-0	BATTERY PARK CLO LTD BATPK_22- BATPK_22-		1.A FE	4,014,544	4,000,000	10/20/2037
072929-AE-2	BAYSWATER PARK CLO BAYPK_23-1 BAPACL_1		1.C FE	5,027,045	5,000,000	01/20/2037
07403C-AL-5	BEAR MOUNTAIN PARK CLO LTD BRM BRMTN_22-		1.C FE	1,003,193	1,000,000	07/15/2037
07403C-AN-1	BEAR MOUNTAIN PARK CLO LTD BRM BRMTN_22-		1.F FE	1,004,112	1,000,000	07/15/2037
08049A-AE-3	BELMONT PARK CLO BMTPK_24-1A BMTPK_24-1A		1.C FE	5,019,560	5,000,000	04/15/2037
113520-AC-4	BROOKHAVEN PARK CLO LTD BROOKP BROOKP_24		1.C FE	2,006,963	2,000,000	04/19/2037
125488-AA-4	CIFC FUNDING LTD CIFC_23-2 CIFC_23-2		1.A FE	6,531,005	6,500,000	01/21/2037
125488-AC-0	CIFC FUNDING LTD CIFC_23-2 CIFC_23-2		1.C FE	6,543,874	6,500,000	01/21/2037
12550T-AW-5	CIFC FUNDING LTD CIFC_15-4A CIFC_15-4A		1.A FE	300,000	300,000	04/20/2034
12555Q-AN-6	CIFC_20-1A ABS 1A-A1R 144A		1.A FE	3,509,181	3,487,750	07/15/2036
12567M-AU-5	CIFC FUNDING LTD CIFC_22-2 CIFC_22-2		1.E FE	1,000,248	1,000,000	04/19/2035
12572G-AQ-0	CIFC FUNDING LTD CIFC_22-5 CIFC_22-5R		1.C FE	1,004,242	1,000,000	01/16/2037
13079W-DC-9	SYMPHONY CLO LTD SYMP_12-9A SYMP_12-9A		1.A FE	6,914,020	6,900,450	07/16/2032
143111-AL-6	CARLYLE GLOBAL MARKET STRATEGI ABS -3A-A		1.A FE	3,011,417	3,000,000	04/20/2037
14311D-BS-4	CARLYLE GLOBAL MARKET STRATEGI CGMS_15-1		1.B FE	2,004,418	2,000,000	07/20/2031
14311N-AU-8	CARLYLE GLOBAL MARKET STRATEGI CGMS_15-4		1.A FE	3,224,954	3,219,214	07/20/2032
14311U-AY-4	CARLYLE GLOBAL MARKET STRATEGI CGMS_16-3		1.A FE	1,526,322	1,526,318	07/20/2034
143120-AJ-2	CARLYLE US CLO LTD CGMS_21-8 CGMS_21-8A		1.A FE	473,696	473,689	10/15/2034
14317X-BJ-4	CARLYLE US CLO LTD CGMS_20-1 CGMS_20-1		1.C FE	5,009,015	5,000,000	01/20/2038
14317X-BL-9	CARLYLE US CLO LTD CGMS_20-1 CGMS_20-1		1.F FE	1,000,248	1,000,000	01/20/2038
14317X-BN-5	CARLYLE US CLO LTD CGMS_20-1 CGMS_20-1		2.C FE	1,505,223	1,500,000	01/20/2038
14319R-AC-1	CARLYLE GLOBAL MARKET STRATEGI CGMS_24-7		1.C FE	3,504,059	3,500,000	01/15/2037
14320C-AE-7	CARLYLE GLOBAL MARKET STRATEGI ABS 5-2A		1.F FE	1,005,912	1,000,000	07/25/2038
15033E-AS-7	CEDAR FUNDING LTD CEDF_18-9A CEDF_18-9R		1.F FE	2,010,291	2,000,000	07/20/2037
15033T-BC-8	CEDAR FUNDING LTD CEDF_20-12 CEDF_20-12		1.C FE	2,753,038	2,750,000	01/25/2038
17178Y-AE-5	CIFC FUNDING LTD CIFC_24-5A CIFC_24-5A		1.C FE	2,252,232	2,241,445	01/22/2038
26243D-AL-7	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF_22-		1.A FE	6,525,571	6,500,000	11/15/2036
26243D-AQ-6	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF_22-		1.C FE	6,536,371	6,500,000	08/15/2034
26244G-AU-9	DRYDEN 40 SENIOR LOAN FUND DRS DRSLF15-4		1.A FE	14,005,531	14,000,000	08/15/2031
26248K-AQ-5	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF_22-		1.F FE	500,344	500,000	04/15/2038
26249B-AU-5	DRYDEN 30 SENIOR LOAN FUND LLC DRSLF_13-		1.B FE	3,860,262	3,800,918	11/15/2028
26249M-AN-7	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF_15-		1.A FE	377,715	377,526	01/15/2031
26249M-AQ-0	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF_15-		1.A FE	9,002,554	9,000,000	01/15/2031
26250U-AQ-8	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF_13-		1.A FE	1,012,545	1,012,913	04/16/2029
26252Q-AY-8	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF_19-		1.F FE	1,000,473	1,000,000	07/15/2035
26252V-AQ-4	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF_20-		1.A FE	312,486	312,500	05/20/2034
26252V-AS-0	DRYDEN SENIOR LOAN FUND DRSLF_ ABS 77AR-		1.A FE	1,001,595	998,500	05/20/2034
26253E-BB-3	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF_22-		1.C FE	1,500,000	1,500,000	10/15/2037
29001B-AE-3	ELM25_24-1 ELM25_24-1		1.C FE	1,004,052	1,000,000	04/17/2037
29001B-AG-8	ELM25_24-1 ELM25_24-1A		1.F FE	1,006,264	1,000,000	04/17/2037
29001V-AU-3	ELMWOOD CLO VI LTD ELMWI6_20-3A ELMWI6_20-		1.A FE	2,256,989	2,246,500	07/18/2037
29001V-AW-9	ELMWOOD CLO VI LTD ELMWI6_20-3A ELMWI6_20-		1.C FE	502,001	500,000	07/18/2037
29001V-AY-5	ELMWOOD CLO VI LTD ELMWI6_20-3A ELMWI6_20-		1.F FE	502,159	500,000	07/18/2037
29002Q-AN-6	ELMWOOD CLO 24 LTD ELM24_23_3A ELM24_23_		1.C FE	7,010,873	7,000,000	01/17/2038
36320M-AL-2	GALAXY CLO LTD GALXY_15-20A GALXY_15-20A		1.A FE	150,512	150,497	04/20/2031
36320W-AL-0	GALAXY CLO LTD GALXY_15-21A SENIOR ABS_A		1.A FE	1,613,636	1,608,998	04/20/2031
36321B-AG-6	GALAXY XXIV CLO LTD GALXY_17-2 GALXY_17-		1.A FE	2,508,661	2,500,000	04/15/2037
36321B-AJ-0	GALAXY XXIV CLO LTD GALXY_17-2 GALXY_17-		1.C FE	1,001,054	1,000,000	04/15/2037
378272-BV-9	LCM LTD PARTNERSHIP LCM_35A LCM_35-R		2.A FE	1,001,363	1,000,000	10/15/2035
38138W-AE-4	GOLDENTREE LOAN MANAGEMENT US GLM_24-19A		1.C FE	1,003,172	1,000,000	04/20/2037
38139M-AC-9	GOLDENTREE LOAN MANAGEMENT US GLM_24-20A		1.A FE	1,004,317	1,000,000	07/20/2037
381740-AQ-2	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_51-		1.A FE	4,000,002	4,000,000	05/05/2037
38179N-AB-0	GOLUB CAPITAL PARTNERS CLO LTD ABS 4-71A		1.A FE	1,504,716	1,500,000	02/09/2037
381948-AA-6	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_20-		1.A FE	6,770,046	6,750,000	08/05/2037
40436V-AG-6	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_11A-1		1.A FE	3,559,682	3,552,881	05/06/2030
413279-AC-4	HARMONY PEACE PARK CLO LTD HPP HPPK_24-1		1.A FE	1,003,522	1,000,000	10/20/2037
413279-AE-0	HARMONY PEACE PARK CLO LTD HPP HPPK_24-1		1.C FE	1,501,894	1,500,000	10/20/2037
42088A-AG-9	HAYFIN US XII LTD HAYFN_21-14A HAYFN_21-		1.F FE	1,201,800	1,200,000	07/20/2034
449278-AJ-9	ICGUSCLO2023-1(I)LTDICG_2 ABS -1-AR 144A		1.A FE	5,000,000	5,000,000	07/18/2038
449278-AK-6	ICGUSCLOLTDICG_23-1A ABS 1A-BR 144A		1.C FE	4,000,000	4,000,000	07/18/2038
44931N-AV-3	ICG US CLO LTD ICG_16-1A ICG_16-1A-BRR		1.F FE	2,006,800	2,000,000	04/29/2034
48662L-AE-1	KAYNE CLO LTD KAYNE_21-10A KAYNE_21-10A		1.F FE	5,502,023	5,482,689	04/23/2034
50200J-AC-5	LCM LTD PARTNERSHIP LCM_27A SENIOR ABS_A		1.A FE	247,283	247,407	07/16/2031
50202Q-AJ-2	LCM LTD PARTNERSHIP LCM_35A LCM_35A		2.C FE	952,656	1,000,000	10/15/2034
50204A-AG-1	LCM LTD LCM_32 LCM-32A		1.F FE	2,206,620	2,200,000	07/20/2034
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA SENIOR SE		1.A FE	994,266	991,943	10/18/2036
55285A-AA-5	MF1 MULTIFAMILY HOUSING MORTGA LCF SENIO		1.A FE	3,212,357	3,204,502	06/19/2037
55287K-AA-1	MF1 MULTIFAMILY HOUSING MORTGA SENIOR CM		1.A FE	1,002,707	997,541	05/18/2042

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
55819F-AU-5	MADISON PARK FUNDING LTD MDPK_ MDPK_22-5		1.B FE	4,760,417	4,750,000	07/18/2037
55821Y-AC-0	MADISON PARK FUNDING LTD MDPK_ MDPK_24-6		1.C FE	6,034,575	6,000,000	04/25/2037
55822N-AA-7	MADISON PARK FUNDING LTD MDPK_ MDPK_23-6		1.A FE	2,010,196	2,000,000	01/20/2037
55822N-AE-9	MADISON PARK FUNDING LTD MDPK_ MDPK_23-6		1.C FE	2,013,159	2,000,000	01/21/2037
55953Y-AN-6	MAGNETITE CLO LTD MAGNE_22-33A MAGNE_33-		1.A FE	1,254,403	1,250,000	10/20/2037
55953Y-AQ-9	MAGNETITE CLO LTD MAGNE_22-33A MAGNE_33-		1.C FE	1,252,803	1,250,000	10/20/2037
55954N-AL-3	MAGNETITE CLO LIMITED MAGNE_23 MAGNE_19-		1.C FE	7,022,934	6,889,400	01/25/2035
55955R-AA-7	MAGNETITE XL LTD MAGNE_24-40A MAGNE_24-4		1.A FE	1,505,304	1,500,000	07/15/2037
55955R-AJ-8	MAGNETITE XL LTD MAGNE_24-40A MAGNE_24-4		1.F FE	502,401	500,000	07/15/2037
55955X-AG-1	MAGNETITE CLO LTD MAGNE_24-42 MAGNE_24-4		1.C FE	3,006,999	3,000,000	01/25/2038
55956A-AA-3	MAGNETITE CLO LTD MAGNE_24-41 ABS E_41A-		1.A FE	1,002,407	992,600	01/25/2038
57068U-AA-0	MARKET STREET CLO LTD MKTST_25 ABS 25-1-		1.A FE	2,011,735	2,000,000	07/20/2038
640969-AE-1	NEUBERGER BERMAN LOAN ADVISERS NEUB_24_5		1.B FE	1,003,901	1,000,000	04/22/2038
640969-AG-6	NEUBERGER BERMAN LOAN ADVISERS NEUB_24_5		1.E FE	1,005,977	1,000,000	04/22/2038
640969-AJ-0	NEUBERGER BERMAN LOAN ADVISERS NEUB_24_5		2.B FE	505,966	500,000	04/22/2038
640989-AE-9	NEUB_25-61 ABS -61A-B 144A		1.C FE	3,500,000	3,500,000	07/17/2039
64131J-AY-2	NEUBERGER BERMAN CLO LTD NEUB_ NEUB_25-R		1.C FE	1,003,212	1,000,000	07/19/2038
64132D-AJ-7	NEUBERGER BERMAN CLO LTD NEUB NEUB_19-32		1.A FE	4,786,685	4,781,010	01/20/2032
64132J-BA-2	NEUBERGER BERMAN CLO LTD NEUB NEUB_19-31		1.F FE	500,124	500,000	01/20/2039
64132T-AU-7	NEUBERGER BERMAN CLO LTD NEUB_ ABS 3A-AR		1.A FE	10,005,000	10,000,000	04/16/2039
64132T-AW-3	NEUBERGER BERMAN CLO LTD NEUB_ ABS 3A-BR		1.C FE	4,757,618	4,750,000	04/16/2039
64134V-AS-5	NEUBERGER BERMAN CLO LTD NEUB_ NEUB_22-5		1.C FE	7,516,733	7,500,000	07/23/2036
64135F-AQ-3	NEUBERGER BERMAN CLO LTD NEUB_ NEUB_52-R		1.C FE	1,003,261	1,000,000	10/25/2038
64135P-AC-2	NEUBERGER BERMAN CLO LTD NEUB_ NEUB_24-5		1.C FE	2,007,501	2,000,000	04/23/2038
64135P-AE-8	NEUBERGER BERMAN CLO LTD NEUB_ NEUB_24-5		1.F FE	1,508,926	1,500,000	04/23/2038
64135X-AA-9	NEUBERGER BERMAN CLO LTD NEUB ABS 32RA-A		1.A FE	5,500,000	5,500,000	07/20/2039
65357L-AT-2	NIAGARA PARK CLO LTD NIAPK_19- NIAPK_19-		1.A FE	9,775,492	9,750,000	01/17/2038
65357L-AU-9	NIAGARA PARK CLO LTD NIAPK_19- NIAPK_19-		1.C FE	1,001,363	1,000,000	01/17/2038
67577F-AA-6	OCTAGON INVESTMENT PARTNERS 54 ABS 1-1A		1.A FE	3,505,935	3,480,050	07/15/2034
67579E-AA-7	OCTAGON 75 LTD OCT75_25-1 OCT75_25-1		1.A FE	1,250,174	1,250,000	01/22/2038
675932-AS-6	OCTAGON 58 LTD OCT58_25-1A ABS 22-1-BR 1		1.C FE	2,606,586	2,600,000	04/15/2038
68626J-AA-7	ORION CLO LTD ANTOR_24-4A ANTOR_24-4A		1.A FE	1,757,014	1,750,000	10/20/2037
68626J-AC-3	ORION CLO LTD ANTOR_24-4A ANTOR_24-4A		1.C FE	1,990,913	2,000,000	10/20/2037
69145B-AA-4	OXFORD FINANCE FUNDING TRUST O OXFIN_22-		1.F FE	5,811,967	5,888,712	02/15/2030
69382D-AE-4	PPM CLO LTD PPMC_25-8 PPMC_25-8		1.B FE	1,251,799	1,250,000	04/20/2038
69382D-AG-9	PPM CLO LTD PPMC_25-8 PPMC_25-8		1.E FE	1,003,831	1,000,000	04/20/2038
699917-AA-8	PARK BLUE CLO LTD PKBLU_23-4 PKBLU_23-4		1.A FE	6,027,013	6,000,000	01/25/2037
699917-AE-0	PARK BLUE CLO LTD PKBLU_23-4 PKBLU_23-4A		1.C FE	6,046,010	6,000,000	01/25/2037
70015Q-AC-2	PARK AVENUE INSTITUTIONAL ADVI PAIA_21-1		1.C FE	4,014,912	4,000,000	01/20/2034
70017T-AL-4	PARK AVENUE INSTITUTIONAL ADVI PAIA_22-2		1.A FE	5,024,238	5,000,000	01/20/2037
70017T-AN-0	PARK AVENUE INSTITUTIONAL ADVI PAIA_22-2		1.C FE	8,066,070	8,000,000	01/20/2037
70019H-AE-4	PARK BLUE CLO LTD PKBLU_25-7A PKBLU_25-7		1.C FE	1,752,390	1,750,000	04/26/2038
70537A-AA-0	PEEBLES PARK CLO PBSPK_24-1 PBSPK_24-1A		1.A FE	1,003,370	1,000,000	04/21/2037
70537A-AC-6	PEEBLES PARK CLO PBSPK_24-1 PBSPK_24-1A		1.C FE	1,004,181	1,000,000	04/21/2037
70537A-AG-7	PEEBLES PARK CLO PBSPK_24-1 PBSPK_24-1		1.F FE	1,006,231	1,000,000	04/21/2037
74989V-AA-9	RR 29 LTD RRAM_24-29RAR RRAM_24-29RAR		1.A FE	1,504,794	1,500,000	07/15/2039
758465-BL-1	REESE PARK CLO LTD RESPK_20-1A ABS 1ARR-		1.A FE	752,250	747,375	01/15/2038
76676C-AS-5	RIN LTD RIN_19-1A RIN_19-1A		1.A FE	3,764,055	3,750,000	01/15/2038
83609G-BN-4	SOUND POINT CLO LTD SNDPT_15-2 SNDPT_15-		1.A FE	10,544,903	10,520,396	07/20/2032
83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1 SENIOR AB		1.A FE	486,936	486,571	04/15/2031
83617J-AE-9	SOUND POINT CLO LTD SNDPT_24-4 SNDPT_41		1.C FE	3,017,447	3,000,000	01/15/2038
85440K-AE-4	PARK BLUE CLO LTD PKBLU_25-7A PKBLU_25-7		1.A FE	3,498,950	3,500,000	04/25/2038
860444-AS-7	STEWART PARK CLO LTD STWRT_15- STWRT_15-		1.A FE	11,525,996	11,500,000	01/15/2030
87170X-AG-3	SYMPHONY CLO LTD SYMP_25-47 SYMP_47		1.F FE	2,501,661	2,500,000	04/20/2038
871989-AR-0	SYMPHONY CLO 40 LTD SYMPH_24-4 SYMPH_24-		1.C FE	5,010,518	5,000,000	01/05/2038
87277J-AA-9	TPG REAL ESTATE FINANCE TRTX_2 TRTX_22-F		1.A FE	1,766,883	1,767,471	02/15/2039
883310-AJ-3	THAYER PARK CLO LTD THAYR_17-1 THAYR_17-		1.A FE	200,000	200,000	04/20/2034
89855A-AJ-5	TRYSAIL CLO LTD TRYSL_21-1A TRYSL_21-1A		1.C FE	1,502,670	1,500,000	07/20/2032
92325Q-AA-5	VENTURE CDO LTD VENTR_18-32A VENTR_18-32		1.A FE	1,037,319	1,036,291	07/18/2031
92328X-BD-0	VENTURE CDO LTD VENTR_13-15A VENTR_13-15		1.A FE	5,483,857	5,474,389	07/15/2032
92895F-AE-1	VOYA CLO LTD VOYA_24-3A VOYA_24-3		1.C FE	1,001,083	999,669	07/20/2037
92895F-AG-6	VOYA CLO LTD VOYA_24-3A VOYA_24-3		1.F FE	1,004,066	995,173	07/20/2037
92913U-BG-0	VOYA CLO 2015-3 LTD VOYA_15-3A VOYA_15-3		1.C FE	10,009,806	10,000,000	10/20/2031
92915H-BA-0	VOYA CLO LTD VOYA_16-3RR VOYA_16-3RR		1.C FE	1,499,976	1,500,000	10/20/2031
92915Q-BL-6	VOYA CLO LTD VOYA_17-3 VOYA_17-3		1.F FE	4,017,214	4,000,000	04/20/2034
92916M-AH-4	VOYA CLO LTD VOYA_17-1A VOYA_17-1A		1.B FE	501,131	499,250	04/17/2030
92916W-AA-7	ING INVESTMENT MANAGEMENT CLO INGIM_13-2		1.A FE	3,982,514	3,980,100	04/25/2031
92916W-AC-3	ING INVESTMENT MANAGEMENT CLO INGIM_13-2		1.C FE	11,011,429	11,000,000	04/25/2031
92918N-BA-4	VOYA CLO VOYA_20-3 VOYA_20-3		1.C FE	12,521,780	12,500,000	01/20/2038
92918U-AQ-4	VOYA CLO LTD VOYA_22-1 VOYA_22-1R		1.F FE	5,020,077	5,000,000	04/20/2035
92920D-AA-3	VOYA CLO LTD VOYA_24-1 VOYA_24-1		1.A FE	3,012,988	3,000,000	04/15/2037
92920D-AC-9	VOYA CLO LTD VOYA_24-1 VOYA_24-1A		1.C FE	1,004,292	1,000,000	04/15/2037
92920D-AE-5	VOYA CLO LTD VOYA_24-1 VOYA_24-1		1.F FE	1,006,273	1,000,000	04/15/2037
92920F-AJ-9	VOYA CLO LTD VOYA_23-1 VOYA_23-1		1.C FE	3,678,357	3,650,000	01/20/2037
92920L-AN-7	VOYA CLO LTD VOYA_22-4 ABS 4R-A1R 144A		1.A FE	2,006,896	1,993,500	04/20/2037
97317A-AA-9	WIND RIVER CLO LTD WINDR_24-1 WINDR_24-1		1.A FE	3,010,899	2,997,000	04/20/2037
97317A-AC-5	WIND RIVER CLO LTD WINDR_24-1 WINDR_24-1		1.C FE	1,311,619	1,300,000	04/20/2037
98877G-AQ-1	Z CAPITAL CREDIT PARTNERS CLO ZCCP_19-1A		1.A FE	1,772,843	1,771,973	07/16/2031
98878F-AU-3	Z CAPITAL CREDIT PARTNERS CLO ZCCP_21-1R		1.A FE	4,999,493	5,000,000	07/15/2033
98885N-AA-1	ZAIS MATRIX CDO I ZAIS_22-18A ZAIS_22-18		1.A FE	2,404,226	2,400,000	01/25/2035
98886C-AS-5	NAVESINK CLO LIMITED NAVS_23-1 1A-A1R 14		1.A FE	3,016,444	3,000,000	07/25/2033
98888J-AW-9	ZAIS CLO LTD ZAIS_21-17 ZAIS_21-17		1.A FE	10,047,539	10,000,000	10/20/2037
00120B-AE-0	AGL CLO LTD AGL_21-12A AGL_12		1.C FE	8,599,872	8,067,487	07/20/2034
03770C-AS-4	APIDOS CLO APID_22-41 APID_22-41AR		1.C FE	4,902,333	4,890,000	10/20/2037
07403C-AL-5	BEAR MOUNTAIN PARK CLO LTD BRM BRMTN_22-		1.C FE	9,028,733	9,000,000	07/15/2037
12548R-AH-7	CIFC FUNDING LTD CIFC_14-2RA CIFC_14-2RA		1.A FE	2,008,500	2,000,000	10/24/2037
12574H-AN-3	CIFC FUNDING LTD CIFC_22-6 CIFC_22-6R		1.C FE	400,885	400,000	10/16/2038
14318L-AQ-4	CARLYLE GLOBAL MARKET STRATEGI CGMS_22-5		1.C FE	300,928	300,000	10/15/2037
14688R-AA-8	CARVAL CLO XI-C LTD CARVL_24-3 CARVL_24-		1.A FE	3,007,134	3,000,000	10/20/2037
26252W-BE-8	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF_19-		1.A FE	3,005,715	3,000,000	10/15/2037
29002Y-AL-6	ELMWOOD CLO XII LTD ELM12_21-5 ELM12_21-		1.C FE	801,734	800,000	10/15/2037
38139V-AC-9	GOLDENTREE LOAN MANAGEMENT US ABS 24A-A		1.A FE	2,994,402	2,977,500	10/20/2038
38139V-AG-0	GOLDENTREE LOAN MANAGEMENT US _24-B 144A		1.C FE	4,000,516	4,000,000	10/20/2038
40638U-AS-8	HALSEYPOINT CLO HLSY_20-3 HLSY_20-3A		1.A FE	2,508,708	2,500,000	07/30/2037
417403-AS-1	HARTWICK PARK CLO LTD HWKPK_23 -1AR-CR 1		1.F FE	1,000,728	991,370	01/20/2037
55821T-AL-1	MADISON PARK FUNDING LTD MDPK_ MDPK_18-3		1.A FE	4,012,414	3,997,000	07/16/2037

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
69690A-AS-6	PALMER SQUARE CLO 2022-3A LTD PLMRS_22-3		1.A FE	3,006,924	3,000,000	07/20/2037
73163E-AC-3	POLUS CAPITAL MANAGEMENT POLUS POLUS_24-		1.A FE	3,509,366	3,500,000	10/20/2037
846031-AN-2	SOUTHWICK PARK CLO LTD STHWK_1 STHWK_19-		1.A FE	9,091,749	8,899,941	07/20/2032
87168Y-AS-9	SYMPHONY CLO LTD SYMP_22-31A ABS 31A-CR		1.F FE	2,301,152	2,268,384	01/22/2038
88676L-AY-7	TIKEHAU US CLO LTD TKO_22-1 TKO_2R		1.C FE	8,013,504	8,000,000	01/20/2038
89532X-AC-1	TRESTLES CLO LTD TREST_24-7A TREST_24-7A		1.A FE	3,006,000	3,000,000	10/25/2037
89643D-AA-5	TRINITAS CLO LTD TRNTS_24-30 TRNTS_24-30		1.A FE	4,015,069	4,000,000	10/23/2037
1099999999. Subtotal - Asset-Backed Securities (Schedule D, Part 1, Section 2) - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)				607,462,383	605,020,752	XXX
00834X-AA-7	AFFIRM ASSET SECURITIZATION TR AFFRM_24-		1.A FE	170,009	169,874	05/15/2029
07336P-AB-0	BAYVIEW OPPORTUNITY MASTER FUN BVCLN_24-		1.C FE	648,367	648,369	06/25/2047
07336Q-AC-6	BAYVIEW OPPORTUNITY MASTER FUN BVCLN_24-		1.G FE	542,782	540,643	12/25/2031
08861Y-AC-0	BANKERS HEALTHCARE GROUP SECUR BHG_21-A		1.E FE	2,292,064	2,456,842	11/17/2033
20267U-AB-5	COMMONBOND STUDENT LOAN TRUST CBSLT_16-B		1.A FE	180,260	180,863	10/25/2040
25273C-AC-4	DIAMOND RESORTS OWNER TRUST DR DROT_21-1		2.B FE	582,765	585,921	11/20/2033
26829H-AA-4	ECMC GROUP STUDENT LOAN TRUST ECMC_20-2A		1.B FE	1,870,449	1,863,930	11/25/2069
289338-AB-1	ELM TRUST MDCP_20-3A MDCP_20-3A		1.F FE	556,429	561,601	08/20/2029
362549-AC-1	GM FINANCIAL CONSUMER AUTOMOBI ABS 5-2-A		1.A FE	1,001,283	1,000,000	02/16/2028
43285H-AB-4	HILTON GRAND VACATIONS TRUST H HGVT_20-A		1.F FE	280,179	283,395	02/25/2039
43285H-AC-2	HILTON GRAND VACATIONS TRUST H HGVT_20-A		2.B FE	285,577	283,388	02/25/2039
437921-AC-3	HONDA AUTO RECEIVABLES OWNER T ABS 5-2-A		1.A FE	2,000,178	2,000,000	01/15/2028
501683-AC-0	LAD AUTO RECEIVABLES TRUST LAD SUB ABS_A		1.A FE	263,748	264,376	04/15/2027
55389T-AC-5	MVW OWNER TRUST MVWOT_21-1WA MVWOT_21-1W		2.B FE	273,065	286,965	01/22/2041
55400E-AC-3	MVW_20-1A MVW_20-1A		2.B FE	76,830	77,918	10/20/2037
57108Q-AC-7	MARLETTE FUNDING TRUST MFT_21- MFT_21-3A		1.A FE	62,635	62,695	12/15/2031
57563N-AB-4	MASSACHUSETTS EDL FING AUTH MEFA_18-A-A		1.A FE	729,333	734,848	05/25/2033
63935B-AA-1	NAVIENT STUDENT LOAN TRUST NAV NAVSL_20-		1.A FE	870,702	926,650	01/15/2069
64031M-AB-6	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		1.C FE	5,875,314	5,730,805	06/25/2051
64033D-AB-4	NELNET STUDENT LOAN TRUST NSLT NSLT_13-3		1.F FE	4,906,338	4,838,450	07/25/2047
64033F-AB-9	NELNET STUDENT LOAN TRUST NSLT NSLT_13-4		1.C FE	12,863,423	12,452,351	01/25/2047
64033N-AB-2	NELNET STUDENT LOAN TRUST NSLT NSLT_14-5		1.C FE	5,958,313	5,727,184	05/25/2049
64033Q-AC-3	NELNET STUDENT LOAN TRUST NSLT NELS_15-2		1.E FE	10,535,754	10,284,953	05/25/2054
69335P-FW-0	PFS FINANCING CORP PFSFC_25-C ABS _25-C-		1.A FE	999,996	1,000,000	04/16/2029
78442G-RA-6	SLM STUDENT LOAN TRUST SLMA_05 SENIOR AB		1.B FE	2,978,905	3,021,087	01/25/2041
78447Y-AD-4	SLM STUDENT LOAN TRUST SLMA_13 SLMA_13-3		2.B FE	966,284	989,300	09/25/2043
802824-AC-6	SANTANDAR CONSUMER AUTO SCART_ SCART_21-		1.C PL	476,985	488,255	03/15/2029
81378R-AB-0	SECURITIZED TERM AUTO RECEIVAB SSTRT_25-		1.B FE	607,517	603,215	07/25/2031
81378R-AC-8	SECURITIZED TERM AUTO RECEIVAB SSTRT_25-		1.F FE	303,554	301,607	07/25/2031
98164T-AC-6	WORLD OMNI AUTO RECEIVABLES TR 5-B-A2B		1.A FE	1,001,625	1,000,000	08/15/2028
36265W-AD-5	GM FINANCIAL CONSUMER AUTOMOBI GMCAR_22-		1.A FE	783,558	785,068	04/16/2027
1119999999. Subtotal - Asset-Backed Securities (Schedule D, Part 1, Section 2) - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)				60,944,221	60,150,553	XXX
85236K-AP-7	STACK INFRASTRUCTURE ISSUER LL ABS25-1A1		1.G FE	7,421,554	7,355,107	05/25/2050
1339999999. Subtotal - Asset-Backed Securities (Schedule D, Part 1, Section 2) - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)				7,421,554	7,355,107	XXX
73329K-AC-0	PORSCHE INNOVATIVE LEASE OWNER ABS 5-1-A		1.A FE	4,004,268	4,000,000	12/20/2027
1519999999. Subtotal - Asset-Backed Securities (Schedule D, Part 1, Section 2) - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)				4,004,268	4,000,000	XXX
01983K-AA-2	ALLO ISSUER LLC ALLO_23-1 ALLO_23-1A		1.G FE	2,129,945	2,134,473	06/20/2053
225638-AA-3	CRESCENDO ROYALTY FUNDING LP S SONG_21-1		1.F FE	8,754,260	9,512,925	12/20/2051
476681-AA-9	JERSEY MIKES FUNDING LLC JMIKE JMIKE_19-		2.B FE	2,549,329	2,804,755	02/15/2050
91326E-AA-3	UNITI FIBER SECURITIZATION UNI UNIT_25-1		1.G FE	1,788,982	1,750,000	04/20/2055
91326E-AB-1	UNITI FIBER SECURITIZATION UNI UNIT_25-1		2.C FE	274,956	270,000	04/20/2055
1539999999. Subtotal - Asset-Backed Securities (Schedule D, Part 1, Section 2) - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)				15,497,472	16,472,153	XXX
29374F-AB-9	ENTERPRISE FLEET FINANCING LLC EFF_22-3		1.A FE	957,707	958,543	07/20/2029
81758V-AA-3	SERVICE EXPERTS ISSUER SE_21-1 SE_21-1A		1.E FE	448,510	459,982	02/02/2032
82667C-AA-3	SRL SRL_21-1 SRL_21-1		1.C FE	3,924,418	4,439,685	08/17/2051
1719999999. Subtotal - Asset-Backed Securities (Schedule D, Part 1, Section 2) - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)				5,330,635	5,858,210	XXX
19521U-AA-1	COLOGIX DATA CENTERS CLGIX_21- CLGIX_21-		1.G FE	5,805,506	6,475,384	12/25/2051
19521U-AC-7	COLOGIX DATA CENTERS CLGIX_21- CLGIX_21-		2.C FE	4,320,430	4,958,726	12/25/2051
23284B-AJ-3	CYRUSONE DATA CENTER ISSUER LL CYRUS_25-		1.G FE	509,560	501,024	02/20/2050
23802W-AA-9	DATABANK ISSUER LLC COLO_21-1A COLO_21-1		1.G FE	12,960,616	14,102,810	02/27/2051
23802W-AC-5	DATABANK ISSUER LLC COLO_21-1A COLO_21-1		2.B FE	791,270	863,893	02/25/2051
1739999999. Subtotal - Asset-Backed Securities (Schedule D, Part 1, Section 2) - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)				24,387,382	26,901,837	XXX
1889999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2) - (Unaffiliated)				2,038,519,493	2,143,381,791	XXX
1899999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2) - (Affiliated)				0	0	XXX
1909999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2)				2,038,519,493	2,143,381,791	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities				2,818,673,235	2,922,401,720	XXX
4109999999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks				0	0	XXX
5109999999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
912797-NU-7	UNITED STATES TREASURY TREASURYBILL		1.A	48,007,760	48,007,760	12/26/2025
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1)				48,007,760	48,007,760	XXX
000000-00-0	JP Morgan			129,667,809	129,667,809	
9609999999. Subtotal - Cash (Schedule E Part 1)				129,667,809	129,667,809	XXX
313385-JE-7	FEDERAL HOME LOAN BANKS AGENCY CASH		1.A	82,854,517	82,854,517	07/16/2025
313385-JG-2	FEDERAL HOME LOAN BANKS AGENCY CASH		1.A	55,189,530	55,189,530	07/18/2025
912797-NX-1	UNITED STATES TREASURY TBILL CASH		1.A	95,578,341	95,578,341	07/03/2025
912797-PU-5	UNITED STATES TREASURY TBILL CASH		1.A	33,100,000	33,100,000	07/01/2025
912797-QU-4	UNITED STATES TREASURY TBILL CASH		1.A	10,015,331	10,015,331	09/16/2025
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2)				276,737,719	276,737,719	XXX
000000-00-0	Derivatives			1,328,369	1,328,369	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9809999999. Subtotal - Other Assets				1,328,369	1,328,369	XXX
9999999999 - Totals				3,274,414,892	3,378,143,377	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 188,999,139 Book/Adjusted Carrying Value $ 156,762,488
2. Average balance for the year Fair Value $ 3,323,849,138 Book/Adjusted Carrying Value $ 3,439,920,593

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	*
Bank of America, NA	Charlotte, NC		0.000	0	0	(189,244,995)	(185,480,867)	(248,292,697)	XXX
Bank of New York Mellon, NA	New York, NY		0.000	0	0	(787,734)	(476,198)	(1,058,185)	XXX
Barclays Bank PLC	New York, NY		0.000	17,995	1,739	1,707,000	1,165,000	1,165,000	XXX
Bayerische Landesbank	New York, NY		0.000	9,991	108	812,060	812,054	812,047	XXX
Citibank Bahamas	Nassau, Bahamas	SD	0.000	0	70,914	31,887,365	31,887,365	31,887,365	XXX
Citibank Bahamas	Nassau, Bahamas		0.000	0	0	16,841,129	16,951,554	16,875,464	XXX
Citibank, NA	New York, NY		0.000	0	0	(31,595,850)	(6,983,270)	(11,599,079)	XXX
Credit Industriel et Commercial Bank	New York, NY		0.000	0	5,550	0	900,000	900,000	XXX
Deutsche Bank	New York, NY		0.000	0	9,106	300,000	300,000	300,000	XXX
Federal Home Loan Bank	Atlanta, GA		0.000	0	0	10,155,904	10,191,182	6,467,784	XXX
Fifth Third Bank	Cincinnati, OH		0.000	0	0	250,536	251,382	252,204	XXX
JPMorgan Chase Bank, NA	London, UK		0.000	0	0	6,446,731	4,043,657	8,575,244	XXX
JPMorgan Chase Bank, NA	New York, NY	0	0.000	0	0	64,891,646	40,910,242	76,169,586	XXX
JPMorgan Chase Bank, NA	New York, NY		0.000	0	0	1,349,401,883	1,193,575,849	1,402,632,857	XXX
Mizuho Bank Ltd	New York, NY		0.000	6,760	4,729	875,000	875,000	875,000	XXX
MUFG Bank LDT	New York, NY		0.000	3,617	0	316,000	316,000	0	XXX
PNC Bank	Pittsburgh, PA		0.000	0	0	943,711	314,706	424,309	XXX
Santander SA Bank	New York, NY		0.000	0	2,459	0	589,000	589,000	XXX
Svenska Handelsbanken	New York, NY		0.000	1,144	387	377,000	377,000	377,000	XXX
The Northern Trust Company	Chicago, IL		0.000	0	0	(181,871)	(328,744)	(8,994,440)	XXX
The Northern Trust Company	Chicago, IL		0.000	0	0	(351,360)	(351,360)	(349,885)	XXX
Toronto Dominion Bank	New York, NY		0.000	4,375	17,875	1,091,000	1,091,000	1,091,000	XXX
US Bank	Minneapolis, MN	0	0.000	0	0	562,758	562,758	167,562,758	XXX
US Bank	Minneapolis, MN		0.000	0	0	20,480,321	14,951,097	23,778,115	XXX
Wells Fargo Bank	Raleigh, NC		0.000	0	3,583	6,739,366	8,025,091	8,033,315	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	1,712	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	45,593	116,450	1,291,917,600	1,134,469,498	1,478,473,762	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	45,593	116,450	1,291,917,600	1,134,469,498	1,478,473,762	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	45,593	116,450	1,291,917,600	1,134,469,498	1,478,473,762	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
	UNITED STATES TREASURY TREASURYBILL		05/09/2025	4.216	08/07/2025	985,884	0	5,842
	UNITED STATES TREASURY TBILL CASH		06/30/2025	4.116	07/03/2025	195,555,474	0	54,677
	UNITED STATES TREASURY TBILL CASH		05/14/2025	4.285	08/14/2025	481,451	0	2,693
	UNITED STATES TREASURY TBILL CASH		06/30/2025	4.119	07/01/2025	98,100,000	0	32,922
	UNITED STATES TREASURY TBILL CASH		06/26/2025	4.188	09/25/2025	1,583,985	0	921
	UNITED STATES TREASURY TBILL CASH		05/16/2025	4.224	07/08/2025	4,196,532	0	22,648
	UNITED STATES TREASURY TBILL CASH		06/27/2025	4.036	07/29/2025	54,557,709	0	15,602
	UNITED STATES TREASURY TBILL CASH		06/30/2025	4.243	09/16/2025	13,384,478	0	12,876
	UNITED STATES TREASURY SENIOR GOVT BND		06/16/2025	4.365	07/31/2025	11,336,031	86,222	(905)
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)						380,181,544	86,222	147,276
	COMMONWEALTH BANK OF AUSTRALIA SENIOR CO		05/13/2025	4.850	07/07/2025	250,006	2,784	(62)
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)						250,006	2,784	(62)
	ALBION CAPITAL LLC ABCP CP CASH		06/24/2025	4.430	08/21/2025	296,128	0	219
	GOTHAM FUNDING CORP ABCP CP CASH		05/05/2025	4.400	08/05/2025	589,450	0	4,034
	FEDERAL HOME LOAN BANKS AGENCY CASH		06/24/2025	4.200	07/16/2025	82,854,517	0	73,543
	FEDERAL HOME LOAN BANKS AGENCY CASH		06/23/2025	4.225	07/18/2025	55,189,530	0	69,386
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)						138,929,625	0	147,182
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						519,361,175	89,006	294,396
0499999999. Total - Issuer Credit Obligations (Affiliated)						0	0	0
0509999999. Total - Issuer Credit Obligations						519,361,175	89,006	294,396
31846V-54-2	FIRST AMERICAN TRS OBL CL Z CLASS Z		06/30/2025	0.000		288,216,263	0	568,257
38141W-32-3	GOLDMANSACHSFINANCIALSQUARE FIN SQ TR OB		06/30/2025	0.000		96,705,375	0	3,051,434
40428X-20-6	HSBC US TREASURY MONEY MARKET STIFFUND		06/30/2025	0.000		13,304,893	0	290,982
665279-87-3	NORTHERN INSTITUTIONAL TREASUR		06/30/2025	0.000		88,321,800	0	1,625,895
825252-38-0	INVESCO TREASURY PORTFOLIO OPEN_ENDFUND		06/27/2025	0.000		309,268,442	0	1,864,286
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						795,816,773	0	7,400,854
BME1RU-27-1	FEDERATED GOVT OBLI FD-PRM FEDERATED GOV		06/04/2025	0.000		3,993,965	0	26,806
BRTTNP-J0-5	USBANKMONEYMARKETITC2 STIFFUND		06/30/2025	0.000		25,057,626	0	61,522
	SUMMARY LINE ADJ			0.000		4	0	9,736
8309999999. Subtotal - All Other Money Market Mutual Funds						29,051,595	0	98,064
8589999999. Total Cash Equivalents (Unaffiliated)						1,344,229,543	89,006	7,793,314
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						1,344,229,543	89,006	7,793,314