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
SEPTEMBER 30, 2026

LIFE AND ACCIDENT AND HEALTH

2026

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LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026
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	ALLIE nmn LIN #
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	CRAIG ANTHONY MICHAUD 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
14DCF588BA2F4DA...
GIANNA HELENE FIGARO-STERLING
Vice President and Controller

Signed by:
Janet Morgan
3188DCB72DF74CE...
JANET MARIE MORGAN
Vice President and Treasurer

Subscribed and sworn to before me this
20th day of October, 2026.

RACHITA SHOOK
NOTARY PUBLIC
STATE OF FLORIDA
Commission #HH 508570
My Commission Expires 9/7/2027
ONLINE NOTARY

Signed by:
Rachita Shook
B5B4B8C1B211445...
Notary for Figaro-Sterling & Morgan

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			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	41,410,772,450	0	41,410,772,450	43,718,411,252
2.	Stocks:				
	2.1 Preferred stocks	55,956,532	0	55,956,532	86,780,249
	2.2 Common stocks	1,023,070,681	3,821,620	1,019,249,061	1,013,142,009
3.	Mortgage loans on real estate:				
	3.1 First liens	8,574,201,438	0	8,574,201,438	10,439,857,120
	3.2 Other than first liens	0	0	0	0
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)	4,518,506	0	4,518,506	1,742,464
5.	Cash ($ 4,689,939,291), cash equivalents ($ 1,125,255,476) and short-term investments ($ 27,299,229)	5,842,493,996	0	5,842,493,996	3,308,524,112
6.	Contract loans (including $ 0 premium notes)	1,060,329,174	0	1,060,329,174	1,047,100,613
7.	Derivatives	9,352,609,595	0	9,352,609,595	6,657,400,284
8.	Other invested assets	4,250,084,407	391,420	4,249,692,987	4,338,663,628
9.	Receivables for securities	195,145,746	0	195,145,746	149,525,168
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	137,421,789	0	137,421,789	76,512,588
12.	Subtotals, cash and invested assets (Lines 1 to 11)	71,906,604,314	4,213,040	71,902,391,274	70,837,659,487
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	874,351,557	208,230	874,143,327	828,085,142
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	303,823,074	1,889,587	301,933,487	312,348,914
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	40,088,921	0	40,088,921	39,787,561
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	612,766,576	0	612,766,576	591,341,648
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	716,205,068	0	716,205,068	1,176,486,346
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	99,976,838	0	99,976,838	82,353,134
18.2	Net deferred tax asset	3,221,662,771	2,830,949,390	390,713,381	469,572,119
19.	Guaranty funds receivable or on deposit	50,560,261	0	50,560,261	56,119,380
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	41,272,246	0	41,272,246	43,596,044
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	934,675,111	10,015,301	924,659,810	896,941,172
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	78,801,986,737	2,847,275,548	75,954,711,189	75,334,290,947
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	118,850,869,177	0	118,850,869,177	117,430,600,411
28.	Total (Lines 26 and 27)	197,652,855,914	2,847,275,548	194,805,580,366	192,764,891,358
	DETAILS OF WRITE-INS				
1101.	Cash collateral pledged on derivatives	109,912,982	0	109,912,982	33,737,845
1102.	Deposits in connection with investments	27,508,807	0	27,508,807	42,774,743
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)	137,421,789	0	137,421,789	76,512,588
2501.	Insurance Company Owned Life Insurance	868,372,028	0	868,372,028	821,814,128
2502.	Other receivables	17,704,102	0	17,704,102	17,273,948
2503.	Receivable from third party administrator	16,303,721	0	16,303,721	19,998,271
2598.	Summary of remaining write-ins for Line 25 from overflow page	32,295,260	10,015,301	22,279,959	37,854,825
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	934,675,111	10,015,301	924,659,810	896,941,172

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 37,387,979,570 less $ 0 included in Line 6.3 (including $ 6,231,624,138 Modco Reserve)	37,387,979,570	39,399,736,312
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	78,931,764	63,579,536
3.	Liability for deposit-type contracts (including $ 119,802,527 Modco Reserve)	10,290,474,665	10,758,996,818
4.	Contract claims:		
	4.1 Life	244,944,297	308,686,555
	4.2 Accident and health	129,267	114,777
5.	Policyholders' dividends/refunds to members $ (11,807,608) and coupons $ 0 due and unpaid	(11,807,608)	(13,094,841)
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)	5,906,771	5,932,519
	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 $ 4,912 accident and health premiums	1,233,356	1,376,527
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 $ 291,976,420 assumed and $ 1,120,670,848 ceded	1,412,647,268	1,934,398,377
	9.4 Interest Maintenance Reserve	141,951,106	237,819,143
10.	Commissions to agents due or accrued-life and annuity contracts $ 34,634,062 , accident and health $ 0 and deposit-type contract funds $ 0	34,634,062	34,998,604
11.	Commissions and expense allowances payable on reinsurance assumed	32,437,155	32,325,292
12.	General expenses due or accrued	16,750,877	19,642,886
13.	Transfers to Separate Accounts due or accrued (net) (including $ (235,027,497) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(166,881,574)	194,629,287
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	34,902,466	42,523,923
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	5,453,903	2,056,400
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,164,770	3,175,693
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	176,877,558	136,922,533
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	1,399,596,105	1,423,780,263
	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	70,326,972	86,246,567
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	5,351,689,957	5,390,149,064
	24.08 Derivatives	6,302,343,093	4,507,581,849
	24.09 Payable for securities	2,710,720,334	2,297,201,098
	24.10 Payable for securities lending	3,311,780,567	3,227,057,739
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	4,645,121,822	2,016,520,128
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	73,479,308,523	72,112,357,049
27.	From Separate Accounts Statement	118,330,802,572	117,052,481,385
28.	Total liabilities (Lines 26 and 27)	191,810,111,095	189,164,838,434
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)	(2,926,480,256)	(2,321,896,603)
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 $ 520,066,605 in Separate Accounts Statement)	2,920,469,271	3,525,052,924
38.	Totals of Lines 29, 30 and 37	2,995,469,271	3,600,052,924
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	194,805,580,366	192,764,891,358
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	4,004,506,418	1,416,750,510
2502.	Derivative instruments expense payable	501,220,509	473,431,820
2503.	Miscellaneous	139,394,895	126,337,798
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)	4,645,121,822	2,016,520,128
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	7,049,744,073	7,300,419,694	9,815,209,481
2.	Considerations for supplementary contracts with life contingencies	429,565,786	359,048,625	479,797,768
3.	Net investment income	2,417,041,939	2,192,522,176	3,093,147,245
4.	Amortization of Interest Maintenance Reserve (IMR)	(12,084,746)	(5,816,667)	(8,454,254)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(2,126,329,823)	(2,570,699,915)	(3,239,097,078)
6.	Commissions and expense allowances on reinsurance ceded	122,150,746	145,265,162	192,203,304
7.	Reserve adjustments on reinsurance ceded	(946,892,855)	(1,024,727,553)	(1,596,873,735)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,442,538,326	1,470,419,880	1,959,415,400
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	466,565,909	445,758,285	592,734,361
9.	Totals (Lines 1 to 8.3)	8,842,299,355	8,312,189,687	11,288,082,492
10.	Death benefits	284,979,460	689,657,561	822,308,640
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,072,372	1,218,219	2,951,923
12.	Annuity benefits	2,486,526,206	2,433,909,985	3,246,823,520
13.	Disability benefits and benefits under accident and health contracts	6,006,607	4,954,450	6,454,476
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	13,796,803,323	12,061,972,665	16,899,772,850
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	337,700,623	371,801,824	488,084,118
18.	Payments on supplementary contracts with life contingencies	124,472,400	72,154,405	104,935,598
19.	Increase in aggregate reserves for life and accident and health contracts	(1,996,404,514)	(2,891,637,393)	(3,993,542,557)
20.	Totals (Lines 10 to 19)	15,043,156,477	12,744,031,716	17,577,788,568
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	611,834,439	614,244,437	828,016,283
22.	Commissions and expense allowances on reinsurance assumed	102,405,269	154,244,100	189,085,885
23.	General insurance expenses and fraternal expenses	692,782,657	727,489,661	963,555,470
24.	Insurance taxes, licenses and fees, excluding federal income taxes	38,277,445	54,152,555	73,419,989
25.	Increase in loading on deferred and uncollected premiums	(817,057)	(2,410,692)	(3,732,018)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(6,673,500,510)	(4,917,975,086)	(7,316,852,692)
27.	Aggregate write-ins for deductions	(129,880,693)	127,981,184	156,632,462
28.	Totals (Lines 20 to 27)	9,684,258,027	9,501,757,875	12,467,913,947
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(841,958,672)	(1,189,568,188)	(1,179,831,455)
30.	Dividends to policyholders and refunds to members	4,019,543	4,011,530	5,450,036
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(845,978,215)	(1,193,579,718)	(1,185,281,491)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(43,083,243)	(74,057,078)	(123,881,286)
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)	(802,894,972)	(1,119,522,640)	(1,061,400,205)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 54,225,593 (excluding taxes of $ (28,696,309) transferred to the IMR)	(2,286,191,601)	(825,838,240)	(1,268,156,836)
35.	Net income (Line 33 plus Line 34)	(3,089,086,573)	(1,945,360,880)	(2,329,557,041)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,600,052,924	3,673,337,218	3,673,337,218
37.	Net income (Line 35)	(3,089,086,573)	(1,945,360,880)	(2,329,557,041)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 209,539,403	1,394,017,582	1,358,524,072	1,304,293,137
39.	Change in net unrealized foreign exchange capital gain (loss)	(7,672,128)	97,277,716	92,833,297
40.	Change in net deferred income tax	463,656,307	356,963,815	387,027,841
41.	Change in nonadmitted assets	(347,129,969)	(21,977,887)	(64,243,375)
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	0
44.	Change in asset valuation reserve	24,184,158	(13,933,800)	24,430,092
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(1,192,145,870)	(2,245,164,509)	(2,726,378,175)
47.	Other changes in surplus in Separate Accounts Statement	2,268,277,402	2,592,680,374	3,265,965,522
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	0
	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	(56,587,943)	(55,622,279)	(74,163,039)
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	(62,096,619)	(150,487,995)	46,507,447
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(604,583,653)	(27,101,373)	(73,284,294)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,995,469,271	3,646,235,845	3,600,052,924
	DETAILS OF WRITE-INS			
08.301.	Management and service fee income	255,346,821	260,244,619	347,566,684
08.302.	Miscellaneous	87,898,604	88,693,791	115,380,774
08.303.	Rider benefits	62,356,061	59,369,602	78,865,687
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	60,964,423	37,450,273	50,921,216
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	466,565,909	445,758,285	592,734,361
2701.	Realized gain/(loss) on funds withheld on derivatives	(283,310,164)	(303,188,666)	(301,858,396)
2702.	Interest credited to reinsurers	256,322,586	290,427,851	395,237,617
2703.	Reserves transferred under reinsurance agreements	(102,900,045)	91,799,147	1,279,213
2798.	Summary of remaining write-ins for Line 27 from overflow page	6,930	48,942,852	61,974,028
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(129,880,693)	127,981,184	156,632,462
5301.	Unrealized change on funds withheld on derivatives	(48,064,122)	(139,369,734)	(86,180,301)
5302.	Aged suspense write-off	(14,032,497)	0	0
5303.	Unrealized gains transfer to Separate Account	0	0	160,340,832
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	(11,118,261)	(27,653,084)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(62,096,619)	(150,487,995)	46,507,447

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	7,598,614,110	7,576,603,563	10,224,577,889
2.	Net investment income	2,259,478,917	1,969,248,247	2,891,052,927
3.	Miscellaneous income	2,043,098,430	2,380,697,510	2,804,919,356
4.	Total (Lines 1 to 3)	11,901,191,457	11,926,549,320	15,920,550,172
5.	Benefit and loss related payments	18,339,647,398	16,898,172,077	23,412,854,545
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(6,743,127,169)	(5,596,548,439)	(7,579,851,475)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,238,419,314	1,642,914,114	2,170,209,535
8.	Dividends paid to policyholders	2,758,058	2,953,699	5,510,365
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	69,745	(4,190,114)	(12,486,191)
10.	Total (Lines 5 through 9)	12,837,767,346	12,943,301,337	17,996,236,779
11.	Net cash from operations (Line 4 minus Line 10)	(936,575,889)	(1,016,752,017)	(2,075,686,607)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	5,603,880,897	5,408,540,927	6,886,742,906
	12.2 Stocks	55,423,271	41,425,751	52,010,254
	12.3 Mortgage loans	1,168,078,349	1,129,480,500	1,539,913,277
	12.4 Real estate	637,013	1,424,715	1,710,339
	12.5 Other invested assets	197,810,243	298,799,639	464,335,061
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	60,013	4,842,659	5,609,952
	12.7 Miscellaneous proceeds	3,001,275,144	1,672,870,935	2,185,066,538
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,027,164,930	8,557,385,126	11,135,388,327
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,033,131,939	3,628,804,008	4,707,745,664
	13.2 Stocks	27,217,130	10,649,018	11,936,648
	13.3 Mortgage loans	308,425,522	252,032,215	454,813,873
	13.4 Real estate	0	0	0
	13.5 Other invested assets	157,994,853	170,891,862	241,136,914
	13.6 Miscellaneous applications	2,177,756,646	2,184,192,811	2,560,308,598
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,704,526,090	6,246,569,914	7,975,941,697
14.	Net increase/(decrease) in contract loans and premium notes	13,228,561	(586,371,040)	(578,288,824)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	3,309,410,279	2,897,186,252	3,737,735,454
	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	(468,522,153)	(1,102,209,901)	(1,493,991,816)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	629,657,647	(79,427,075)	44,259,954
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	161,135,494	(1,181,636,976)	(1,449,731,862)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	2,533,969,884	698,797,259	212,316,985
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,308,524,112	3,096,207,127	3,096,207,127
	19.2 End of period (Line 18 plus Line 19.1)	5,842,493,996	3,795,004,386	3,308,524,112

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

20.0001.	Mortgage loans, transfer to Separate Account	964,793,599	117,583,415	117,583,415
20.0002.	Bonds, transfer to Separate Account	934,721,976	2,356,552,864	3,410,143,077
20.0003.	Security exchanges	354,975,083	428,084,689	630,270,756
20.0004.	Bonds, transfer from Separate Account	224,902,137	507,692,090	535,310,132
20.0005.	Interest credited to reinsurers, asset in kind transfer	80,420,040	76,476,671	76,476,671
20.0006.	Bonds, asset in kind transfer out	71,332,844	48,008,923	48,008,923
20.0007.	Death Benefits, asset in kind transfer	60,522,806	117,021,461	117,021,461
20.0008.	Reinsurance settlement to premiums ceded, asset in kind transfer	54,189,390	48,896,439	48,896,439
20.0009.	Mortgage loans, transfer from Separate Account	51,330,048	117,766,971	117,766,971
20.0010.	Mortgage loan modifications	20,500,000	43,501,959	47,180,249

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

20.0011.	Funds held under coinsurance, asset in kind transfer	20,023,323	43,180,656	43,180,656
20.0012.	Commission and expense allowance, asset in kind transfer	10,607,420	11,295,580	11,295,580
20.0013.	Rider Benefits, asset in kind transfer	9,892,502	10,674,646	10,674,646
20.0014.	Capitalized interest on bonds	8,217,616	14,779,540	18,659,485
20.0015.	Transfer of assets from other invested assets to stocks	5,133,088	5,267,125	7,374,991
20.0016.	Transfer of bonds to preferred stock	0	100,724,500	100,724,500
20.0017.	Bonds, asset in kind transfer in	0	99,121,210	99,121,210
20.0018.	Surrenders, asset in kind transfer	0	78,115,328	78,115,328
20.0019.	Modco, asset in kind transfer in	0	72,497,696	72,497,696
20.0020.	Transfer of bonds to other invested assets	0	43,115,114	43,115,114
20.0021.	Transfer of assets from mortgages to other invested assets	0	0	23,421,359
20.0022.	Non-cash contribution presented as purchases and disposals	0	0	7,458,740
20.0023.	Annuity benefits, asset in kind transfer in	0	6,197,398	6,197,398

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	1,130,026,286	1,240,570,803	1,639,586,527
2.	Group life	0	0	0
3.	Individual annuities	6,109,387,575	6,714,183,419	9,145,823,826
4.	Group annuities	251,884,535	300,419,909	330,553,153
5.	Accident & health	134,353,737	137,480,187	183,916,279
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	7,625,652,133	8,392,654,318	11,299,879,785
9.	Deposit-type contracts	5,074,023	3,939,736	5,726,120
10.	Total (Lines 8 and 9)	7,630,726,156	8,396,594,054	11,305,605,905

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 Nine Months Ended September 30, 2026	For the Year Ended December 31, 2025
Net income (loss), DE SAP				$ (3,089,086,573)	$ (2,329,557,041)
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				$ (3,089,086,573)	$ (2,329,557,041)

	September 30, 2026	December 31, 2025
Statutory capital and surplus, DE SAP	$ 2,995,469,271	$ 3,600,052,924
State prescribed practices: NONE	—	—
State permitted practices: NONE	—	—
Statutory capital and surplus, NAIC SAP	$ 2,995,469,271	$ 3,600,052,924

[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 ("ABS"), included in bonds, are generally stated at amortized cost using the scientific method unless they have a NAIC rating designation of 6, which are stated at the lower of amortized cost or fair value. Amortization of the discount or premium from the purchase of these securities considers the estimated timing and amount of prepayments of the underlying mortgage loans. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For credit-sensitive ABS, certain prepayment-sensitive bonds (e.g., interest-only securities) and securities that have experienced an other-than-temporary impairment ("OTTI"), the effective yield is recalculated on a prospective basis. For all other ABS, the effective yield is recalculated on a retrospective basis.

For certain ABS, both an initial and final NAIC designation is determined on a security-by-security basis based on a range of values published by the NAIC. The final designation calculation compares this carrying value with a range of values, resulting in a final NAIC designation reported herein, which is used for all other accounting and reporting purposes. For ABS which are not modeled, the NAIC relies on NAIC Credit Rating Provider ("CRP") ratings to determine the NAIC designation.

(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*

No significant change.

3. *Business Combinations and Goodwill*

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

4. Discontinued Operations

No significant change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum interest rates for mortgage loans funded or acquired during 2026 were:

	Maximum	Minimum
Farm loans	6.16%	5.27%
Residential loans	6.88%	5.13%
Commercial loans	5.37%	5.17%

(2) Generally, the Company, as the lender, only loans up to 75% of the purchase price of the underlying real estate. From time to time, the Company may originate loans in excess of 75% of the purchase price of the underlying real estate, if underwriting risk is sufficiently within Company standards.

The maximum percentage of any one loan to the value of the underlying real estate at the time of the origination and originated by the Company during the period covering the nine months ended September 30, 2026 was: 71%.

(3) During 2026 and 2025, all applicable taxes, assessments and advances were included in the mortgage loan total.

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's age analysis of mortgage loans, aggregated by type, was as follows:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. September 30, 2026							
1. Recorded Investment (All)							
(a) Current	$ 1,706,385,941	$ —	$ 2,566,615,043	$ —	$ 4,194,185,115	$ —	$ 8,467,186,099
(b) 30-59 days past due	$ —	$ —	$ 42,049,791	$ —	$ —	$ —	$ 42,049,791
(c) 60-89 days past due	$ —	$ —	$ 18,968,902	$ —	$ —	$ —	$ 18,968,902
(d) 90-179 days past due	$ —	$ —	$ 14,435,868	$ —	$ —	$ —	$ 14,435,868
(e) 180+ days past due	$ 3,233,864	$ —	$ 26,651,917	$ —	$ 9,898,581	$ —	$ 39,784,362
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$ 3,233,864	$ —	$ —	$ —	$ —	$ —	$ 3,233,864
(b) Interest accrued	$ 146,444	$ —	$ —	$ —	$ —	$ —	$ 146,444
4. Interest Reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	— %	— %	— %	— %	— %	— %	—%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ 267,455,247	$ —	$ —	$ —	$ 1,362,328,980	$ —	$1,629,784,227
b. December 31, 2025							
1. Recorded Investment (All)							
(a) Current	$ 1,716,680,292	$ —	$ 2,975,693,395	$ —	$ 5,658,214,776	$ 20,612,275	$ 10,371,200,738
(b) 30-59 days past due	$ —	$ —	$ 2,016,481	$ —	$ 3,565,248	$ —	$ 5,581,729
(c) 60-89 days past due	$ —	$ —	$ 19,176,406	$ —	$ —	$ —	$ 19,176,406
(d) 90-179 days past due	$ —	$ —	$ 17,962,561	$ —	$ —	$ —	$ 17,962,561
(e) 180+ days past due	$ —	$ —	$ 27,281,253	$ —	$ —	$ —	$ 27,281,253
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest Reduced							
(a) Recorded investment	$ 118,771,215	$ —	$ 7,213,884	$ —	$ 1,138,452,551	$ —	$ 1,264,437,649
(b) Number of loans	25	—	47	—	62	—	134
(c) Percent reduced	0.7 %	— %	1.0%	— %	0.7 %	— %	0.7%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ 278,578,340	$ —	$ —	$ —	$ 1,852,108,287	$ 20,612,275	$ 2,151,298,902

NOTES TO THE FINANCIAL STATEMENTS

(5) The Company's investment in impaired loans with or without allowance for credit losses, were as follows:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. September 30, 2026							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 53,758,986	$ —	$ 53,758,986
2. No allowance for credit losses	3,233,864	—	56,719,299	—	13,130,038	—	73,083,201
3. Total (1+2)	$ 3,233,864	$ —	$ 56,719,299	$ —	$ 66,889,024	$ —	$ 126,842,187
4. Subject to a participating or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ 66,889,024	$ —	$ 66,889,024
b. December 31, 2025							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 3,837,975	$ —	$ 3,837,975
2. No allowance for credit losses	—	—	60,374,541	—	11,944,055	—	72,318,596
3. Total (1+2)	$ —	$ —	$ 60,374,541	$ —	$ 15,782,030	$ —	$ 76,156,571
4. Subject to a participating or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ 15,782,030	$ —	$ 15,782,030

(6) The Company's investment in impaired and nonaccrual loans was as follows:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. September 30, 2026							
1. Average recorded investment	$ 2,435,830	$ —	$ 59,883,586	$ —	$42,813,872	$ —	$ 105,133,288
2. Interest income recognized	$ —	$ —	$ 4,215	$ —	$ —	$ —	$ 4,215
3. Recorded investment on nonaccrual status	$ —	$ —	$ 27,140,134	$ —	$10,171,308	$ —	$ 37,311,442
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ 58,045	$ —	$ —	$ —	$ 58,045
b. December 31, 2025							
1. Average recorded investment	$ 5,823,793	$ —	$ 59,896,539	$ —	$39,921,255	$ —	$ 105,641,587
2. Interest income recognized	$ —	$ —	$ 93,280	$ —	$ 35,288	$ —	$ 128,568
3. Recorded investment on nonaccrual status	$ —	$ —	$ 24,752,320	$ —	$ 3,837,975	$ —	$ 28,590,295
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ 93,885	$ —	$ 31,651	$ —	$ 125,536

(7) The Company's allowance for credit losses, were as follows:

		September 30, 2026	December 31, 2025
a.	Balance at beginning of period	$ 1,345,567	$ 14,891,675
b.	Additions charged to operations	6,878,017	15,272,970
c.	Direct write-downs charged against the allowances	—	(28,819,078)
d.	Recoveries of amounts previously charged off	—	—
e.	Balance at end of period	$ 8,223,584	$ 1,345,567

(8) The Company's derecognized mortgage loans as a result of foreclosure, were as follows:

		September 30, 2026	December 31, 2025
a.	Aggregate amount of mortgage loans derecognized	$ 3,650,851	$ 2,228,649
b.	Real estate collateral recognized	$ 3,650,851	$ 2,228,649
c.	Other collateral recognized	$ —	$ —
d.	Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ —	$ —

(9) The Company accrues interest income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its original or restructured contractual terms. As part of the reserve process, management assesses whether loans need to be placed on a non-accrual status at which time the Company recognizes income on the cash basis.

NOTES TO THE FINANCIAL STATEMENTS

B. Debt Restructuring

	September 30, 2026	December 31, 2025
(1) The total recorded investments in restructured loans	$ 2,241,541	$ 6,910,986
(2) The realized capital gains related to these loans	$ 122,512	$ 490,593
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

(4) The creditor's income recognition policy for interest income on an impaired loan:

The Company accrues interest income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its original or restructured contractual terms. As part of the reserve process, management assesses whether loans need to be placed on a non-accrual status at which time the Company recognizes income on the cash basis.

C. Reverse Mortgages

The Company did not have any reverse mortgages in 2026 and 2025.

D. Asset-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 nine months ended September 30, 2026.

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 nine months ended September 30, 2026.

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 asset-backed securities for which an OTTI has been recognized during the nine months ended September 30, 2026, 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
87222EAH1	$ 1,536,318	$ 1,343,972	$ 192,346	$ 1,343,972	$ 1,343,963	3/31/2026
76114GAA5	$ 6,050,770	$ 5,982,747	68,023	$ 5,982,747	$ 5,765,713	6/30/2026
02147PAY0	$ 1,287,683	$ 1,209,331	78,352	$ 1,209,331	$ 1,209,433	9/30/2026
23332UDB7	$ 5,223,685	$ 4,917,984	305,701	$ 4,917,984	$ 4,917,958	9/30/2026
23332UEL4	$ 4,179,923	$ 3,855,626	324,297	$ 3,855,626	$ 3,855,603	9/30/2026
76114GAA5	$ 5,987,786	$ 5,923,436	64,351	$ 5,923,436	$ 5,508,265	9/30/2026
87222EAH1	$ 1,330,925	$ 1,271,686	59,239	$ 1,271,686	$ 1,271,660	9/30/2026
Total			$ 1,092,309			

The recognized OTTI shown above is all noninterest related.

(4) At September 30, 2026, the estimated fair value and gross unrealized losses for asset-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	$ 99,753,577
2. 12 Months or Longer	$ 654,256,305

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

1. Less than 12 Months	$ 3,209,941,237
2. 12 Months or Longer	$ 4,480,564,356

(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.

NOTES TO THE FINANCIAL STATEMENTS

Projected future cash flows are estimated 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 asset-backed 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 asset-backed 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 September 30, 2026, was as follows:

1.

Securities Lending	Fair Value
Open[1]	$ 604,665,678
30 days or less	1,346,617,579
31 to 60 days	1,358,892,380
61 to 90 days	—
Greater than 90 days	—
Sub Total	$ 3,310,175,637
Securities received	—
Total collateral received	$ 3,310,175,637

(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 September 30, 2026, 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 September 30, 2026 was as follows:

1.

Securities Lending	Amortized Cost	Fair Value
Open	$ 1,076,401	$ 1,076,401
30 days or less	34,838,482	34,838,482
31 to 60 days	50,002,839	49,993,500
61 to 90 days	—	—
91 to 120 days	112,665,579	112,696,787
121 to 180 days	76,219,318	76,174,464
181 to 365 days	71,633,268	71,640,137
1 to 2 years	391,296,343	389,205,938
2 to 3 years	48,131,521	47,719,996
Greater than 3 years	2,438,796,942	2,315,085,561
Total Bonds	3,224,660,693	3,098,431,266
Additional collateral reinvested		
Common stocks	237	237
Preferred stocks	—	—
Derivatives	7,986,823	7,986,823
Cash	143,587,773	143,587,773
Payables, receivables and all other, net	148,624,709	148,624,709
Total other	300,199,542	300,199,542
Security collateral received	—	—
Grand total reinvestment portfolio	$ 3,524,860,235	$ 3,398,630,808
Portion of reinvestment portfolio invested in U.S. Treasury securities, agency securities and certain agency residential mortgage-backed securities (“RMBS”)	$ 1,686,695,539	$ 1,580,998,075

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. government and agency securities, U.S. and foreign corporate securities, commercial mortgage-backed securities ("CMBS") and non-agency RMBS. 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 nine months ended September 30, 2026.

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 September 30, 2026 was as follows:

		Gross Restricted						
		2026						
		(1)	(2)	(3)	(4)	(5)	(6)	(7)
	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]	September 30, 2026 (1 plus 3)	December 31, 2025	Increase/ (Decrease) (5 minus 6)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b.	Collateral held under security lending agreements	3,310,175,637	—	—	—	3,310,175,637	3,224,804,243	85,371,394
c.	Subject to repurchase agreements	—	—	—	—	—	—	—
d.	Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g.	Placed under option contracts	—	—	—	—	—	—	—
h.	Letter stock or securities restricted as to sale	—	—	—	—	—	—	—
i.	Federal Home Loan Bank ("FHLB") capital stock	227,000,000	—	—	—	227,000,000	217,500,000	9,500,000
j.	On deposit with states	7,555,414	—	—	—	7,555,414	7,561,752	(6,338)
k.	On deposit with other regulatory bodies	32,134,311	—	—	—	32,134,311	32,049,016	85,295
l.	Pledged collateral to FHLB (including assets backing funding agreements	5,784,671,049	—	2,823,300,811	2,823,300,811	8,607,971,860	6,376,085,651	2,231,886,209
m.	Pledged as collateral not captured in other categories	3,253,114,247	1,655,534	3,876,898,871	3,876,898,871	7,130,013,118	5,308,288,767	1,821,724,351
n.	Other restricted assets	14,053,207,980	—	—	—	14,053,207,980	14,658,964,973	(605,756,993)
o.	Collateral assets received and on balance sheet	7,529,366,651	—	—	—	7,529,366,651	4,842,280,475	2,687,086,176
p.	Assets held under modco reinsurance agreements	6,351,426,662	—	1,968,018,980	—	8,319,445,642	8,851,282,437	(531,836,795)
q.	Assets held under funds withheld ("FWH") reinsurance agreements	5,351,689,952	—	—	—	5,351,689,952	5,390,149,064	(38,459,112)
r.	Total restricted assets	$ 45,900,341,903	$ 1,655,534	$ 8,668,218,662	$ 6,700,199,682	$ 54,568,560,565	$48,908,966,378	$5,659,594,187

(a) Subset of column 1.

(b) Subset of column 3.

		2026						
				Percentage				
		(8)	(9)	(10)	(11)	(12)	(13)	(14)
	Restricted Asset Category	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Amount Reported in General Interrogatories	Difference from Note and GI	GI Reference
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %	XXX	XXX	XXX
b.	Collateral held under security lending agreements	—	3,310,175,637	1.67	1.70	$ —	—	25.04+25.05
c.	Subject to repurchase agreements	—	—	—	—	—	—	26.21
d.	Subject to reverse repurchase agreements	—	—	—	—	—	—	26.22
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	26.23
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	26.24
g.	Placed under option contracts	—	—	—	—	—	—	26.25
h.	Letter stock or securities restricted as to sale	—	—	—	—	—	—	26.26
i.	Federal Home Loan Bank ("FHLB") capital stock	—	227,000,000	0.11	0.12	—	—	26.27
j.	On deposit with states	—	7,555,414	—	—	—	—	26.28
k.	On deposit with other regulatory bodies	—	32,134,311	0.02	0.02	—	—	26.29
l.	Pledged collateral to FHLB (including assets backing funding agreements	—	8,607,971,860	4.36	4.42	—	—	26.31
m.	Pledged as collateral not captured in other categories	—	7,130,013,118	3.61	3.66	—	—	26.30
n.	Other restricted assets	—	14,053,207,980	7.12	7.22	—	—	26.32
o.	Collateral assets received and on balance sheet	—	7,529,366,651	3.81	3.87	XXX	XXX	XXX
p.	Assets held under modco reinsurance agreements	—	8,319,445,642	4.21	4.27	XXX	XXX	XXX
q.	Assets held under funds withheld reinsurance agreements	—	5,351,689,952	2.71	2.75	XXX	XXX	XXX
r.	Total restricted assets	$ —	$ 54,568,560,565	27.61 %	28.01 %	XXX	XXX	XXX

(c) Column 5 divided by Asset Page, Column 1, Line 28.

(d) Column 9 divided by Asset Page, Column 3, Line 28.

NOTES TO THE FINANCIAL STATEMENTS

GI Reference	Difference between Note and GI (Per Column 12 above)	Explanation
25.04+25.05	$ —	
26.21	$ —	
26.22	$ —	
26.23	$ —	
26.24	$ —	
26.25	$ —	
26.26	$ —	
26.27	$ —	
26.28	$ —	
26.29	$ —	
26.30	$ —	
26.31	$ —	
26.32	$ —	

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

	Gross Restricted								Percentage	
	2026									
	(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)	September 30, 2026 (1 plus 3)	December 31, 2025	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	$ 2,004,449,421	$ 1,655,534	$3,876,898,871	$3,876,898,871	$ 5,881,348,292	$3,979,695,876	$1,901,652,416	$ 5,881,348,292	2.98%	3.02%
Pledged Collateral on Other Funding Agreements	646,682,548	—	—	—	646,682,548	632,725,132	13,957,416	646,682,548	0.33	0.33
Pledged collateral to Farmer Mac	601,982,278	—	—	—	601,982,278	695,867,759	(93,885,481)	601,982,278	0.30	0.31
Total	$ 3,253,114,247	$ 1,655,534	$3,876,898,871	$3,876,898,871	$ 7,130,013,118	$5,308,288,767	$1,821,724,351	$ 7,130,013,118	3.61%	3.66%
Amount of Total pledged under derivative contracts	$ 2,004,449,421	$ 1,655,534	$3,876,898,871	$3,876,898,871	$ 5,881,348,292	$3,979,695,876	1,901,652,416	5,881,348,292	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ 1,248,664,826	$ —	$ —	$ —	$ 1,248,664,826	$1,328,592,891	(79,928,065)	1,248,664,826	XXX	XXX

(a) Subset of column 1.

(b) Subset of column 3.

(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7, respectively, and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11, respectively.

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

	Gross Restricted								Percentage	
	2026									
	(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)	September 30, 2026 (1 plus 3)	December 31, 2025	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	$ 7,422,474,156	$ —	$ —	$ —	$ 7,422,474,156	$ 7,723,307,854	$ (300,833,698)	$ 7,422,474,156	3.76%	3.81%
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"	6,619,562,195	—	—	—	6,619,562,195	6,922,663,998	(303,101,803)	6,619,562,195	3.35	3.40
Rabbi Trust	11,171,629	—	—	—	11,171,629	12,993,121	(1,821,492)	11,171,629	0.01	0.01
Total	$ 14,053,207,980	$ —	$ —	$ —	$ 14,053,207,980	$ 14,658,964,973	$ (605,756,993)	$ 14,053,207,980	7.12%	7.22%

(a) Subset of column 1.

(b) Subset of column 3.

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's collateral received and assets Held under Modco/Funds Withheld (FWH) Reinsurance Agreements reflected as assets at September 30, 2026, were as follows:

	Assets	(1) BACV Collateral ***	(2) BACV Modco ****	(3) BACV FWH *****	(4) Fair Value Collateral	(5) Fair Value Modco	(6) Fair Value FWH	(7) % of BACV to Total Assets (Admitted and Nonadmitted) *	(8) % of BACV to Total Admitted Assets**
General Account:									
a.	Cash, Cash Equivalents, and Short-Term Investments	$4,184,009,073	$ 45,095,562	$ 19,663,050	$ 4,184,009,073	$ 45,095,562	$ 19,663,050	5.39 %	5.59 %
b.	Schedule D, Part 1	1,031,682,351	4,713,393,358	2,208,020,425	1,027,983,778	4,247,343,957	1,803,865,718	10.09	10.47
c.	Schedule D, Part 1, Section 2	2,157,063,459	160,086,693	270,716,825	2,034,532,605	155,088,900	234,193,143	3.28	3.41
d.	Schedule D, Part 2, Section 1	—	164,655	—	—	164,655	—	—	—
e.	Schedule D, Part 2, Section 2	237	37	619,155	237	37	619,155	—	—
f.	Schedule B	—	1,406,064,343	626,267,886	—	1,275,012,481	524,884,658	2.58	2.68
g.	Schedule A	—	7,433	213,102	—	11,550	329,454	—	—
h.	Schedule BA, Part 1	—	12,671,635	3,161,786,749	—	12,631,113	3,173,130,229	4.03	4.18
i.	Schedule DL, Part 1	—	—	—	—	—	—	—	—
j.	Other	156,611,531	13,942,946	(935,597,240)	156,611,531	17,204,239	(1,030,194,018)	(0.97)	(1.01)
k.	Total Assets	$7,529,366,651	$ 6,351,426,662	$5,351,689,952	$ 7,403,137,224	$ 5,752,552,494	$4,726,491,389	24.40 %	25.32 %
l.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:									
m.	Cash, Cash Equivalents, and Short-Term Investments	$ —	$ 2,830,930	$ —	$ —	$ 2,830,930	$ —	— %	— %
n.	Schedule D, Part 1	—	87,799,454	—	—	85,499,140	—	0.07	0.07
o.	Schedule D, Part 1, Section 2	—	116,513,075	—	—	115,967,851	—	0.10	0.10
p.	Schedule D, Part 2, Section 1	—	—	—	—	—	—	—	—
q.	Schedule D, Part 2, Section 2	—	587,240	—	—	587,240	—	—	—
r.	Schedule B	—	8,000,062	—	—	7,980,186	—	0.01	0.01
s.	Schedule A	—	—	—	—	—	—	—	—
t.	Schedule BA, Part 1	—	1,899,025	—	—	1,956,426	—	—	—
u.	Schedule DL, Part 1	—	—	—	—	—	—	—	—
v.	Other	—	1,750,389,194	—	—	1,750,389,194	—	1.47	1.47
w.	Total Assets	$ —	$ 1,968,018,980	$ —	$ —	$ 1,965,210,967	$ —	1.66 %	1.66 %
x.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

* k = Column 1 divided by Asset Page, Line 26 (Column 1).
w = Column 1 divided by Asset Page, Line 27 (Column 1).

** k = Column 1 divided by Asset Page, Line 26 (Column 3).
w = Column 1 divided by Asset Page, Line 27 (Column 3).

*** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.
w (Collateral BACV) should equal Note 5L(1) Column 2, Line o.

**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p.
w (Modco BACV) should equal Note 5L(1) Column 2, Line p.

***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q.
w (FWH BACV) should equal Note 5L(1) Column 2, Line q.

NOTES TO THE FINANCIAL STATEMENTS

Assets	(9) BACV	(10)	(11)	(12)	(13)	(14)	(15)
		Related Party Code					
	FWH including Modco	1	2	3	4	5	6
General Account:							
a. Cash, Cash Equivalents, and Short-Term Investments	$ 64,758,612	$ —	$ —	$ —	$ —	$ —	$ 64,758,612
b. Schedule D, Part 1	6,921,413,783	—	—	—	—	—	6,921,413,783
c. Schedule D, Part 1, Section 2	430,803,518	—	—	—	—	—	430,803,518
d. Schedule D, Part 2, Section 1	164,655	—	—	—	—	—	164,655
e. Schedule D, Part 2, Section 2	619,192	—	—	—	—	—	619,192
f. Schedule B	2,032,332,229	—	—	—	—	—	2,032,332,229
g. Schedule A	220,535	—	—	—	—	—	220,535
h. Schedule BA, Part 1	3,174,458,384	—	—	—	—	—	3,174,458,384
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	(921,654,294)	—	—	—	—	—	(921,654,294)
k. Total Assets	$11,703,116,614	$ —	$ —	$ —	$ —	$ —	$11,703,116,614
l. Percentage to Total FWH Assets (including Modco)	100.0 %	— %	— %	— %	— %	— %	100.0 %
Separate Account:							
m. Cash, Cash Equivalents, and Short-Term Investments	$ 2,830,930	$ —	$ —	$ —	$ —	$ —	$ 2,830,930
n. Schedule D, Part 1	87,799,454	—	—	—	—	—	87,799,454
o. Schedule D, Part 1, Section 2	116,513,075	—	—	—	—	—	116,513,075
p. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
q. Schedule D, Part 2, Section 2	587,240	—	—	—	—	—	587,240
r. Schedule B	8,000,062	—	—	—	—	—	8,000,062
s. Schedule A	—	—	—	—	—	—	—
t. Schedule BA, Part 1	1,899,025	—	—	—	—	—	1,899,025
u. Schedule DL, Part 1	—	—	—	—	—	—	—
v. Other	1,750,389,194	—	—	—	—	—	1,750,389,194
w. Total Assets	$ 1,968,018,980	$ —	$ —	$ —	$ —	$ —	$ 1,968,018,980
x. Percentage to Total FWH Assets (including Modco)	100.0 %	— %	— %	— %	— %	— %	100.0 %

	(1) Amount	(2) % of Liability to total Liabilities*
y. Recognized Obligation to Return Collateral Asset (General Account)	$ 7,314,682,077	10.0 %
z. Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	— %
aa. Recognized Obligation for Modco assets (General Account)	$ 6,351,426,662	8.6 %
bb. Recognized Obligation for Modco assets (Separate Account)	$ 1,968,018,980	1.7 %
cc. Recognized Obligation FWH (excluding Modco) assets (General Account)	$ 5,351,689,952	7.3 %
dd. Recognized Obligation FWH (excluding Modco) assets (Separate Account)	$ —	— %

* y + aa + cc = Column 1 divided by Liability Page, Line 26 (Column 1)
z + bb + dd = Column 1 divided by Liability Page, Line 27 (Column 1)

(5) The Company does not have any assets subject to a modified coinsurance or funds withheld arrangement that were pledged as collateral for purposes unrelated to the reinsurance agreement.

M. Working Capital Finance Investments

The Company had no working capital finance investments as of September 30, 2026.

NOTES TO THE FINANCIAL STATEMENTS

N. Offsetting and Netting of Assets and Liabilities

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative assets	$ 2,560,345,311	$ 2,560,345,311	$ —
Total Derivatives	$ 2,560,345,311	$ 2,560,345,311	$ —
(2) Liabilities			
Derivative liabilities	$ 2,560,345,311	$ 2,560,345,311	$ —
Total Derivatives	$ 2,560,345,311	$ 2,560,345,311	$ —

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

O-P. No significant change.

Q. Prepayment Penalty and Acceleration Fees

During the nine months ended September 30, 2026, 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	56	38
Aggregate Amount of Investment Income	$ 11,201,112	$ 5,171,774

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

The Company did not participate in a cash pool during the nine months ended September 30, 2026.

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 $13,086,107 and $7,642,536 on investments in joint ventures, partnerships and LLCs during the nine months ended September 30, 2026 and the year ended December 31, 2025, 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 September 30, 2026 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.

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

For the nine months ended September 30, 2026, 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, 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.

Credit Risk

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

NOTES TO THE FINANCIAL STATEMENTS

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

	Cash		Securities [1]		Total	
	September 30, 2026	December 31, 2025	September 30, 2026	December 31, 2025	September 30, 2026	December 31, 2025
Initial Margin:						
OTC-bilateral	$ —	$ —	$ 2,924,562,353	$ 2,143,470,086	$ 2,924,562,353	$ 2,143,470,086
OTC-cleared	—	—	168,449,068	290,512,646	168,449,068	290,512,646
Variation Margin:						
OTC-bilateral	—	—	2,399,166,121	1,377,969,130	2,399,166,121	1,377,969,130
OTC-cleared	109,912,982	33,737,845	—	—	109,912,982	33,737,845
Total OTC	$ 109,912,982	$ 33,737,845	$ 5,492,177,542	$ 3,811,951,862	$ 5,602,090,524	$ 3,845,689,707
Initial Margin:						
Futures [2]	$ —	$ —	$ 279,257,768	$ 134,194,412	$ 279,257,768	$ 134,194,412

[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	
	September 30, 2026	December 31, 2025	September 30, 2026	December 31, 2025	September 30, 2026	December 31, 2025
Initial Margin:						
OTC-bilateral	$ —	$ —	$ 2,367,650,094	$ 1,648,257,515	$ 2,367,650,094	$ 1,648,257,515
Variation Margin:						
OTC-bilateral	4,004,506,418	1,408,723,260	1,363,957,096	1,325,835,597	5,368,463,514	2,734,558,857
OTC-cleared	—	8,027,250	—	—	—	8,027,250
Total OTC	$ 4,004,506,418	$ 1,416,750,510	$ 3,731,607,190	$ 2,974,093,112	$ 7,736,113,608	$ 4,390,843,622

[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 September 30, 2026:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2026	$ 170,781,350
2027	401,894,404
2028	379,663,613
2029	249,138,012
Thereafter	1,688,995,261
Total	$ 2,890,472,640

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:

	September 30, 2026	December 31, 2025
Net undiscounted future premium payments (receipts)	$ 2,890,472,640	$ 2,402,094,909
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	$ 1,158,703,500	$ (25,259,135)
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	$ 3,657,312,476	$ 2,113,065,313

9. Income Taxes

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

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

A-C. On May 28, 2026, the Company received a short-term intercompany loan of $250,000,000 from Brighthouse Reinsurance Company of Delaware ("BRCD").

On August 6, 2026, the Company made a payment of $169,608,522 to BRCD, as a partial repayment of the short-term loan. On August 28, 2026, the Company paid $80,391,478, plus interest of $2,638,998, to BRCD, as a full repayment of the short-term loan.

The Company received an extraordinary cash dividend of $600,000,000 from BRCD on September 29, 2026.

D-M. No significant change.

11. Debt

A. The Company did not have any debt, including capital notes, outstanding as of September 30, 2026.

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 September 30, 2026, the Company holds stock of the FHLB of Atlanta. The Company has determined the actual or estimated maximum borrowing capacity as $19,480,558,037. 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:

	September 30, 2026		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	18,000,000	18,000,000	—
Activity stock	209,000,000	209,000,000	—
Excess stock	—	—	—
Aggregate total	$ 227,000,000	$ 227,000,000	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 19,480,558,037	$ 19,480,558,037	$ —

	December 31, 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	$ 19,276,489,136	$ 19,276,489,136	$ —

b. The Company's membership stock (Class A and B) eligible for redemption at September 30, 2026 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:

	September 30, 2026		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	$ 7,731,991,653	$ 8,607,971,860	$ 4,400,000,000
Total collateral pledged - General Account	$ 5,193,776,591	$ 5,784,671,049	$ 4,400,000,000
Total collateral pledged - Separate Account	$ 2,538,215,062	$ 2,823,300,811	$ —

	December 31, 2025		
Total collateral pledged - General and Separate Accounts	$ 5,919,241,225	$ 6,376,085,651	$ 4,200,000,000

b. Maximum amount pledged during the reporting period ended:

	September 30, 2026		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	$ 8,428,984,086	$ 9,006,095,629	$ 4,500,000,000
2. Maximum collateral pledged - General Account	$ 6,270,072,630	$ 6,744,686,887	$ 4,500,000,000
3. Maximum collateral pledged - Separate Account	$ 2,158,911,456	$ 2,261,408,742	$ —

	December 31, 2025		
4. Maximum collateral pledged - total General and Separate Accounts	$ 6,382,254,595	$ 7,110,494,902	$ 4,300,000,000

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

a. Amount borrowed as of:

	September 30, 2026			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	4,400,000,000	4,400,000,000	—	—
Other	—	—	—	—
Aggregate total	$ 4,400,000,000	$ 4,400,000,000	$ —	$ —

	December 31, 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	$ —	$ —

b. Maximum amount borrowed during the reporting period ended:

	September 30, 2026		
	Total	General Account	Separate Account
Debt	$ —	$ —	$ —
Funding agreements	4,500,000,000	4,500,000,000	—
Other	—	—	—
Aggregate total	$ 4,500,000,000	$ 4,500,000,000	$ —

c. FHLB - Prepayment Obligations:

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

C. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

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

As of September 30, 2026, the Company did not have any material employee benefit plan obligations.

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 $4,916,787,832 at September 30, 2026.

K-M. No significant change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) The Company makes commitments to fund partnership investments in the normal course of business. The amount of these unfunded commitments is $901,500,073 at September 30, 2026.

(2-3) No significant change.

B-E. No significant change.

F. All Other Contingencies

Uncollectible Premium Receivables

No significant change.

Litigation

Sales Practice Claims and Regulatory Matters

Over the past several years, the Company has faced claims and regulatory inquiries and investigations, alleging improper marketing or sales of individual life insurance policies, annuities, or products issued by the company. The Company vigorously defends against the claims in these matters.

Cost of Insurance Class Actions

Richard A. Newton v. Brighthouse Life Insurance Company (U.S. District Court, Northern District of Georgia, Atlanta Division, filed May 8, 2020). Plaintiff filed a purported class action lawsuit against Brighthouse Life Insurance Company. Plaintiff was the owner of a universal life ("UL") insurance policy issued by Travelers Insurance Company, a predecessor to Brighthouse Life Insurance Company. Plaintiff sought to certify a class of all persons who own or owned life insurance policies issued where the terms of the life insurance policy provide or provided, among other things, a guarantee that the cost of insurance ("COI") rates would not be increased by more than a specified percentage in any contract year. Plaintiff also alleges that COI charges were based on improper factors and should have decreased over time due to improving mortality. Plaintiff's complaint alleges, among other things, causes of action for breach of contract, fraud, suppression and concealment, and violation of the Georgia Racketeer Influenced and Corrupt Organizations Act. Plaintiff seeks to recover damages, including punitive damages, interest and treble damages, attorneys' fees, and injunctive and declaratory relief. Brighthouse Life Insurance Company filed a motion to dismiss in June 2020, which was granted in part and denied in part in March 2021. Plaintiff was granted leave to amend the complaint. On January 18, 2023, plaintiff filed a motion on consent to amend the second amended class action complaint to narrow the scope of the class sought to those who own or owned policies issued in Georgia. The motion was granted on January 23, 2023 and the third amended class action complaint was filed on January 23, 2023. On September 5, 2025, the court granted in part plaintiff's motion for class certification, certifying a class of all persons, who as of May 8, 2015, owned a UL policy issued in Georgia by Brighthouse Life Insurance Company or its predecessors-in-interest on Forms ULXP86 and ULXP88, and who were subject to at least one monthly deduction. On October 31, 2025, the court issued an amended order changing the date as to class certification for breach of contract claims to March 14, 2014 and for Georgia Racketeer Influenced and Corrupt Organizations Act claims to March 14, 2015. The Company intends to vigorously defend this matter.

Lawrence Martin v. Brighthouse Life Insurance Company (U.S. District Court, Southern District of New York, filed April 6, 2021). Plaintiff filed a purported class action lawsuit against Brighthouse Life Insurance Company. Plaintiff is the owner of a UL insurance policy issued by Travelers Insurance Company, a predecessor to Brighthouse Life Insurance Company. Plaintiff sought to certify a class of similarly situated owners of UL insurance policies issued or administered by defendants and alleges that COI charges were based on improper factors and should have decreased over time due to improving mortality. Plaintiff's complaint alleges, among other things, causes of action for breach of contract, breach of the covenant of good faith and fair dealing, and unjust enrichment. Plaintiff seeks to recover compensatory damages, attorneys' fees, interest, and equitable relief including a constructive trust. Brighthouse Life Insurance Company filed a motion to dismiss in June 2021, which was denied in February 2022. On September 25, 2025, the court granted in part plaintiff's motion for class certification, certifying as to plaintiff's breach of contract claim based on the alleged failure to decrease COI rates, a nationwide class of owners of UL policies with the product codes ULX or ULXP that contains the language: "We will base these rates only on our future outlook for mortality and expenses." On October 9, 2025, plaintiff filed a petition for permission to appeal to the United States Court of Appeals for the Second Circuit. On February 11, 2026, the United States Court of Appeals for the Second Circuit denied plaintiff's petition. On July 27, 2026, Brighthouse Life Insurance Company executed a settlement agreement with plaintiff to settle all actual and potential claims on behalf of the putative class defined in the complaint for

NOTES TO THE FINANCIAL STATEMENTS

approximately $9,300,000. The settlement excludes any policies at issue in *Richard A. Newton v. Brighthouse Life Insurance Company*. On September 1, 2026, the court granted preliminary approval of the settlement. The settlement is subject to final court approval.

MOVEit Data Security Incident Litigation

Kennedy v. Progress Software Corporation, et al. (U.S. District Court, District of Massachusetts, filed October 3, 2023). Brighthouse Financial, Inc. ("Brighthouse Financial") has been named as a defendant in a purported class action lawsuit. The action relates to a data security incident at an alleged third-party vendor, PBI Research Services ("PBI"), and allegedly involves the MOVEit file transfer system that PBI uses in its provision of services ("MOVEit Incident"). As it relates to Brighthouse Financial, plaintiff seeks to certify a subclass of persons whose private information was allegedly maintained by Brighthouse Financial and accessed or acquired in relation to the MOVEit Incident. Plaintiff alleges, among other things, that Brighthouse Financial negligently chose to utilize PBI to store and transfer plaintiff's and purported class members' private information despite PBI's use of the MOVEit software which plaintiff contends contained security vulnerabilities. The complaint asserts claims against Brighthouse Financial for negligence, negligence per se, and unjust enrichment, and plaintiff seeks declaratory and injunctive relief, damages, attorneys' fees and prejudgment interest. The court dismissed claims for injunctive relief against Brighthouse Financial, but denied the remainder of a motion to dismiss based on plaintiff's lack of standing. Brighthouse Financial intends to vigorously defend this matter.

Summary

Various litigations, claims and assessments against the Company, in addition to those discussed previously and those otherwise provided for in the Company's financial statements, have arisen in the course of the Company's business, including, but not limited to, in connection with its activities as an insurer, investor or taxpayer. The Company also receives and responds to subpoenas or other inquiries seeking a broad range of information from various state and federal regulators, agencies and officials. The issues involved in information requests and regulatory matters vary widely and can include inquiries or investigations concerning the Company's compliance with applicable insurance and other laws and regulations. The Company cooperates in these inquiries.

It is not possible to predict the ultimate outcome of all pending investigations and legal proceedings. In some of the matters, large and/or indeterminate amounts, including punitive and treble damages, may be sought. Although, in light of these considerations, it is possible that an adverse outcome in certain cases could have a material effect upon the Company's financial position, based on information currently known by the Company's management, in its opinion, the outcomes of pending investigations and legal proceedings are not likely to have such an effect. However, given the large and/or indeterminate amounts that may be sought in certain of these matters and the inherent unpredictability of litigation, it is possible that an adverse outcome in certain matters could, from time to time, have a material effect on the Company's net income or cash flows in any particular period.

Other Contingencies

As with litigation and regulatory loss contingencies, the Company considers establishing liabilities for loss contingencies associated with disputes or other matters involving third parties, including counterparties to contractual arrangements entered into by the Company (e.g., third-party vendors and reinsurers), as well as with tax authorities ("other loss contingencies"). The Company establishes liabilities for such other loss contingencies when it is probable that a loss will be incurred and the amount of the loss can be reasonably estimated. In matters where it is not probable, but is reasonably possible that a loss will be incurred and the amount of loss can be reasonably estimated, such losses or range of losses are disclosed, and no accrual is made. In the absence of sufficient information to support an assessment of the reasonably possible loss or range of loss, no accrual is made and no loss or range of loss is disclosed.

In matters where the Company's subsidiaries are acting as the reinsured or the reinsurer, such matters involve assertions by third parties primarily related to rates, fees or reinsured benefit calculations, and in certain of such matters, the counterparty has made a request to arbitrate. As of September 30, 2026, the Company estimates the range of reasonably possible losses in excess of the amounts accrued for certain loss contingencies to be from zero up to approximately $50,000,000, which are primarily associated with the above reinsurance-related matters. For certain other matters, the Company may not currently be able to estimate the reasonably possible loss or range of loss until developments in such matters have provided sufficient information to support an assessment of such loss. On a quarterly basis, the Company reviews relevant information with respect to non-litigation contingencies and, when applicable, updates its accruals, disclosures and estimates of reasonably possible losses or ranges of loss based on such reviews.

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	
	September 30, 2026	December 31, 2025	September 30, 2026	December 31, 2025
Swaps	$ 1,175,783,175	$ 1,129,080,791	$ 580,359,357	$ 666,926,262

(2) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

(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 $113,694,831 and $134,212,756 at September 30, 2026 and December 31, 2025, respectively.

(4) At September 30, 2026 and December 31, 2025, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $1,363,957,096 and $1,325,835,597, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of $2,367,650,094 and $1,648,257,515 at September 30, 2026 and December 31, 2025, 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.

Securities with a cost or amortized cost of $3,879,712,127 and an estimated fair value of $3,206,091,363 were on loan under the securities lending program at September 30, 2026. The Company was liable for cash collateral under its control of $3,310,175,637 at September 30, 2026.

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 September 30, 2026.

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.

NOTES TO THE FINANCIAL STATEMENTS

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:

	September 30, 2026			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Issuer Credit Obligations	$ —	$ 659,036	$ 7,372,346	$ 8,031,382
Asset-Backed Securities	—	193,662	—	193,662
Total bonds	—	852,698	7,372,346	8,225,044
Perpetual preferred stocks				
Industrial & Miscellaneous	—	53,706,537	—	53,706,537
Common stocks				
Industrial & Miscellaneous (1)	7,923,909	227,010,638	1,333,795	236,268,342
Derivative assets (2)				
Interest rate	—	519,424,329	—	519,424,329
Foreign currency exchange rate	—	25,326,175	3,063,040	28,389,215
Equity market	—	11,268,384,818	—	11,268,384,818
Total derivative assets	—	11,813,135,322	3,063,040	11,816,198,362
Other invested assets	—	8,780,451	—	8,780,451
Separate Account assets (3)	12,332,455	75,838,495,355	—	75,850,827,810
Total assets	$ 20,256,364	$ 87,941,981,001	$ 11,769,181	$ 87,974,006,546
Liabilities				
Derivative liabilities (2)				
Interest rate	$ —	$ 2,930,019,538	$ —	$ 2,930,019,538
Foreign currency exchange rate	—	638,707	—	638,707
Equity market	—	5,894,929,584	—	5,894,929,584
Total derivative liabilities	—	8,825,587,829	—	8,825,587,829
Separate Account liabilities (3)	278,270	350,602,692	—	350,880,962
Total liabilities	$ 278,270	$ 9,176,190,521	$ —	$ 9,176,468,791

(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. Derivative instruments that are offset on the balance sheet under SSAP 64 are presented on a gross basis in the table above. See Note 5N.

(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.

Transfers between Levels 1 and 2

During the quarter ended September 30, 2026, 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.

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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, June 30, 2026	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, September 30, 2026
Assets										
Bonds - Issuer Credit Obligations	$ 8,831,353	$ —	$ (450)	$ —	$ (1,458,558)	$ —	$ —	$ —	$ —	$ 7,372,346
Common stocks - Industrial & miscellaneous	1,333,813	—	—	—	(17)	—	—	—	—	1,333,795
Derivatives - Foreign currency exchange (2)	3,967,242	—	—	—	(904,202)	—	—	—	—	3,063,040
Separate Account assets (2)	3,912,529	—	(3,912,529)	—	—	—	—	—	—	—
Total	$ 18,044,937	$ —	$ (3,912,979)	$ —	$ (2,362,777)	$ —	$ —	$ —	$ —	$ 11,769,181

(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 nine months ended September 30, 2026, 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 nine months ended September 30, 2026, 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 $3,912,529 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.

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.

NOTES TO THE FINANCIAL STATEMENTS

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:

	September 30, 2026						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Issuer Credit Obligations	$ 26,988,879,060	$ 30,942,463,361	$ 2,319,081,206	$ 24,491,452,615	$ 178,345,239	$ —	$ —
Asset-Backed Securities	9,741,157,041	10,468,309,089	—	9,648,818,845	92,338,196	—	—
Preferred stocks	55,871,302	55,956,532	—	54,935,346	935,956	—	—
Common stock - unaffiliated	236,268,342	236,268,346	7,923,909	227,010,638	1,333,795	—	—
Mortgage loans	7,766,486,605	8,574,201,438	—	—	7,766,486,605	—	—
Cash, cash equivalents and short-term investments	5,842,478,154	5,842,493,996	5,817,339,113	25,139,041	—	—	—
Contract loans	976,923,027	1,060,329,174	—	518,603,894	458,319,133	—	—
Derivative assets [1]	9,383,707,856	9,352,609,595	4,184,880	9,374,211,148	5,311,828	—	—
Other invested assets	150,823,767	213,074,820	—	140,834,722	9,989,045	—	—
Investment income due and accrued	874,143,327	874,143,327	—	874,143,327	—	—	—
Receivables for cash collateral on derivatives	109,912,982	109,912,982	—	109,912,982	—	—	—
Separate Account assets	115,036,558,856	118,217,395,698	1,127,683,700	101,390,648,074	12,518,227,082	—	—
Total assets	$ 177,163,210,319	$ 185,947,158,358	$ 9,276,212,808	$146,855,710,632	$ 21,031,286,879	$ —	$ —
Liabilities							
Investment contracts included in:							
Liability for deposit-type contracts	$ 10,290,474,665	$ 10,290,474,665	$ —	$ —	$ 10,290,474,665	$ —	$ —
Derivative liabilities [1]	6,237,853,729	6,302,343,093	3,205,654	6,234,766,546	(118,471)	—	—
Payable for collateral under securities loaned and other transactions	7,316,286,985	7,316,286,985	—	7,316,286,985	—	—	—
Investment contracts included in Separate Account liabilities	1,281,711,572	1,281,711,572	—	1,281,711,572	—	—	—
Separate Account liabilities	386,424,443	392,633,195	278,270	386,146,173	—	—	—
Total liabilities	$ 25,512,751,394	$ 25,583,449,510	$ 3,483,924	$ 15,218,911,276	$ 10,290,356,194	$ —	$ —

	December 31, 2025						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Issuer Credit Obligations	$ 30,183,484,712	$ 32,431,894,919	$ 2,129,223,529	$ 27,801,824,520	$ 252,436,663	$ —	$ —
Asset-Backed Securities	10,858,626,149	11,286,516,333	—	10,693,947,048	164,679,101	—	—
Preferred stocks	86,712,024	86,780,249	—	85,765,935	946,089	—	—
Common stock - unaffiliated	228,176,854	228,176,858	9,343,633	217,500,000	1,333,221	—	—
Mortgage loans	9,836,093,498	10,439,857,120	—	—	9,836,093,498	—	—
Cash, cash equivalents and short-term investments	3,308,553,335	3,308,524,112	3,279,196,007	29,357,328	—	—	—
Contract loans	1,071,969,603	1,047,100,613	—	512,187,080	559,782,523	—	—
Derivative assets [1]	6,691,260,342	6,657,400,284	5,721,485	6,679,359,287	6,179,570	—	—
Other invested assets	174,002,865	221,980,791	—	163,813,207	10,189,658	—	—
Investment income due and accrued	828,085,142	828,085,142	—	828,085,142	—	—	—
Receivables for cash collateral on derivatives	33,737,845	33,737,845	—	33,737,845	—	—	—
Separate Account assets	115,443,376,981	116,923,461,017	1,170,123,206	102,842,642,819	11,430,610,956	—	—
Total assets	$ 178,744,079,350	$ 183,493,515,283	$ 6,593,607,860	$149,888,220,211	$ 22,262,251,279	$ —	$ —
Liabilities							
Investment contracts included in:							
Liability for deposit-type contracts	$ 10,758,996,818	$ 10,758,996,818	$ —	$ —	$ 10,758,996,818	$ —	$ —
Derivative liabilities [1]	4,410,489,734	4,507,581,849	2,945,505	4,407,772,559	(228,330)	—	—
Payable for collateral under securities loaned and other transactions	4,643,808,249	4,643,808,249	—	4,643,808,249	—	—	—
Investment contracts included in Separate Account liabilities	1,260,435,550	1,260,435,550	—	1,260,435,550	—	—	—
Separate Account liabilities	241,954,766	270,337,719	760,632	241,194,134	—	—	—
Total liabilities	$ 21,315,685,117	$ 21,441,160,185	$ 3,706,137	$ 10,553,210,492	$ 10,758,768,488	$ —	$ —

[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.

NOTES TO THE FINANCIAL STATEMENTS

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 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.

Receivables for Cash Collateral on Derivatives

The estimated fair value of receivables for cash collateral on derivatives approximates carrying value as these receivables are short-term in nature and the Company believes that there is minimal risk of material changes in the credit of the counterparties. These amounts are generally classified in 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

NOTES TO THE FINANCIAL STATEMENTS

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”.

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 September 30, 2026, the Company had no investments where it was not practicable to estimate fair value.

E. At September 30, 2026, 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

On November 6, 2025, Brighthouse Financial entered into an Agreement and Plan of Merger (the “Merger Agreement”) with Aquarian Holdings VI L.P., a Delaware limited partnership (“Aquarian Parent”), Aquarian Beacon Merger Sub Inc., a Delaware corporation and an indirect wholly-owned subsidiary of Aquarian Parent (“Merger Sub”), and Aquarian Holdings LLC, a Delaware limited liability company, solely for the purpose of certain provisions, pursuant to which, at the closing of the transactions contemplated by the Merger Agreement, Merger Sub will merge with and into Brighthouse Financial, and the separate corporate existence of Merger Sub will cease, with Brighthouse Financial continuing as the surviving corporation and as a wholly-owned subsidiary of Aquarian Parent (the “Merger”).

Pursuant to the Merger Agreement, at the effective time of the Merger (the “Effective Time”), each share of the Company's common stock issued and outstanding immediately prior to the Effective Time will be converted into the right to receive $70.00 per share, net in cash, without interest and less any amounts that are required to be deducted or withheld under applicable law.

The Merger Agreement was adopted by Brighthouse Financial stockholders at the special meeting held on February 12, 2026, and the applicable waiting period under the Hart-Scott-Rodino Antitrust Improvements Act of 1976, as amended, expired on January 20, 2026. On May 19, 2026, the Financial Industry Regulatory Authority approved the change of control of Brighthouse Securities, LLC. In addition, on June 18, 2026, the Committee on Foreign Investment in the United States informed the parties that it had concluded its review and that there were no unresolved national security concerns.

The completion of the Merger remains subject to the receipt of insurance regulatory approvals in Delaware, New York and Massachusetts. All other conditions to the closing of the Merger have been satisfied or waived (other than those conditions that, by their terms, are to be satisfied at the closing and are capable of being satisfied at the closing). Pursuant to the terms of the Merger Agreement, on September 6, 2026, the Merger Agreement was automatically extended to December 6, 2026 (the “Outside Date”). The Company or Aquarian Parent may terminate the Merger Agreement if the closing has not occurred by the Outside Date.

The regulatory review process is ongoing, and the necessary regulatory approvals are not expected to be received in time to complete the Merger by the Outside Date. Accordingly, the Company and Aquarian Parent currently are in discussions regarding amending the Merger Agreement to extend the Outside Date and remain committed to the Merger, although there can be no assurance that the Company and Aquarian Parent will ultimately agree on an extension or that the Merger will be completed by any such new outside date (or at all).

D-E. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

F. Subprime Mortgage Related Risk Exposure

(1) No significant change.

(2) Direct exposure through investments in subprime mortgage loans at September 30, 2026:

	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Buildings	OTTI Losses Recognized	Default Rate [2]
Mortgages in the process of foreclosure	$ 19,325,562	$ 18,559,644	$ 35,293,905	$ —	N/A
Mortgages in good standing [1]	350,362,609	304,778,185	698,484,234	—	N/A
Mortgages with restructured terms	16,697,601	15,048,125	36,833,499	—	N/A
Total	$ 386,385,772	$ 338,385,954	$ 770,611,638	$ —	— %

[1] As of September 30, 2026, the book/adjusted carrying value, fair value and value of land and building for mortgage loans greater than 60 days delinquent which were included in mortgages in good standing was $31,915,951, $26,544,004 and $69,384,538, respectively.

[2] Default rate was calculated using the current year loan loss as a percentage of subprime mortgage loans.

(3-4) No significant change.

G-J. No significant change.

22. Events Subsequent

The Company has evaluated events subsequent to September 30, 2026, through November 12, 2026, 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, 2025 were $38,571,770. As of September 30, 2026, $2,892,803 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $35,308,737 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $370,230 favorable prior-year development from December 31, 2025 to September 30, 2026. The decrease 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 nine months ended September 30, 2026.

26. Intercompany Pooling Arrangements

No significant change.

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.

NOTES TO THE FINANCIAL STATEMENTS

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

No significant change.

35. Separate Accounts

A. Separate Accounts Activity

(1-4) No significant change.

(5) The Company periodically transfers assets between the general account and separate accounts to support normal business operations. Separate account asset transfers are made in accordance with the relevant separate account plan of operations approved by the Delaware Department.

During 2026, the Company made the following transfers between the general account and separate accounts:

	Transfer from SA to GA	Transfer from GA to SA
Fair Value of Assets Transferred as a Sale for Cash	$ —	$ —
Fair Value of Assets Transferred Not Reflected as a Sale for Cash	$ 279,117,424	$ 1,911,563,294

The assets transferred primarily consisted of fixed maturity securities and mortgage loans.

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)	$ 6,099,531,315
	b. Transfers from Separate Accounts (Page 4, Line 10)	12,773,031,825
	c. Net transfers to or (from) Separate Accounts (a) - (b)	(6,673,500,510)
(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)	$ (6,673,500,510)

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: ..... $ 408,478,530

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 0	$ 0
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 788,724,156	$ 786,802,336
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 179,044,830	$ 178,550,344
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 967,768,986	$ 965,352,680
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 0	$ 0

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

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

.....

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

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 3,250,006,098

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 3,376,235,525

15.3 Total payable for securities lending reported on the liability page. ..... $ 3,311,780,567

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
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.....
.....	.....

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No [ ] N/A [ ]

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

16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
317314	Apollo HGA Management, L.P.	SEC	NO.....
106006	Barings, LLC	SEC	NO.....
107105	BlackRock Financial Management, Inc.	SEC	DS.....
.....	Brighthouse Services, LLC	Not a Registered Investment Advisor	NO.....
107738	Goldman Sachs Asset Management, L.P.	SEC	NO.....
107876	Hamilton Lane Advisors, L.L.C.	SEC	NO.....
107038	J.P. Morgan Investment Management Inc.	SEC	NO.....
284788	Macquarie Asset Management Credit Advisors US, LLC	SEC	NO.....
142463	MetLife Investment Management, LLC	SEC	NO.....
149822	NB Alternatives Advisers LLC	SEC	NO.....
104559	Pacific Investment Management Company LLC	SEC	NO.....
106494	Voya Investment Management Co. LLC	SEC	NO.....
.....	.....	.....	.....

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

17.2 If no, list exceptions:

As of September 30, 2026, 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. .....

18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	1,706,385,942
	1.12 Residential Mortgages	$	2,579,085,668
	1.13 Commercial Mortgages	$	4,189,725,239
	1.14 Total Mortgages in Good Standing	$	8,475,196,849
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	29,579,166
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	3,233,864
	1.32 Residential Mortgages	$	38,177,097
	1.33 Commercial Mortgages	$	6,134,872
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	47,545,833
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	0
	1.42 Residential Mortgages	$	21,879,590
	1.43 Commercial Mortgages	$	0
	1.44 Total Mortgages in Process of Foreclosure	$	21,879,590
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	8,574,201,438
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	0
	1.62 Residential Mortgages	$	804,000
	1.63 Commercial Mortgages	$	0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	804,000
2.	Operating Percentages:		
	2.1 A&H loss percent		186.800 %
	2.2 A&H cost containment percent		0.000 %
	2.3 A&H expense percent excluding cost containment expenses		(8.000)%
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	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
Total	0

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

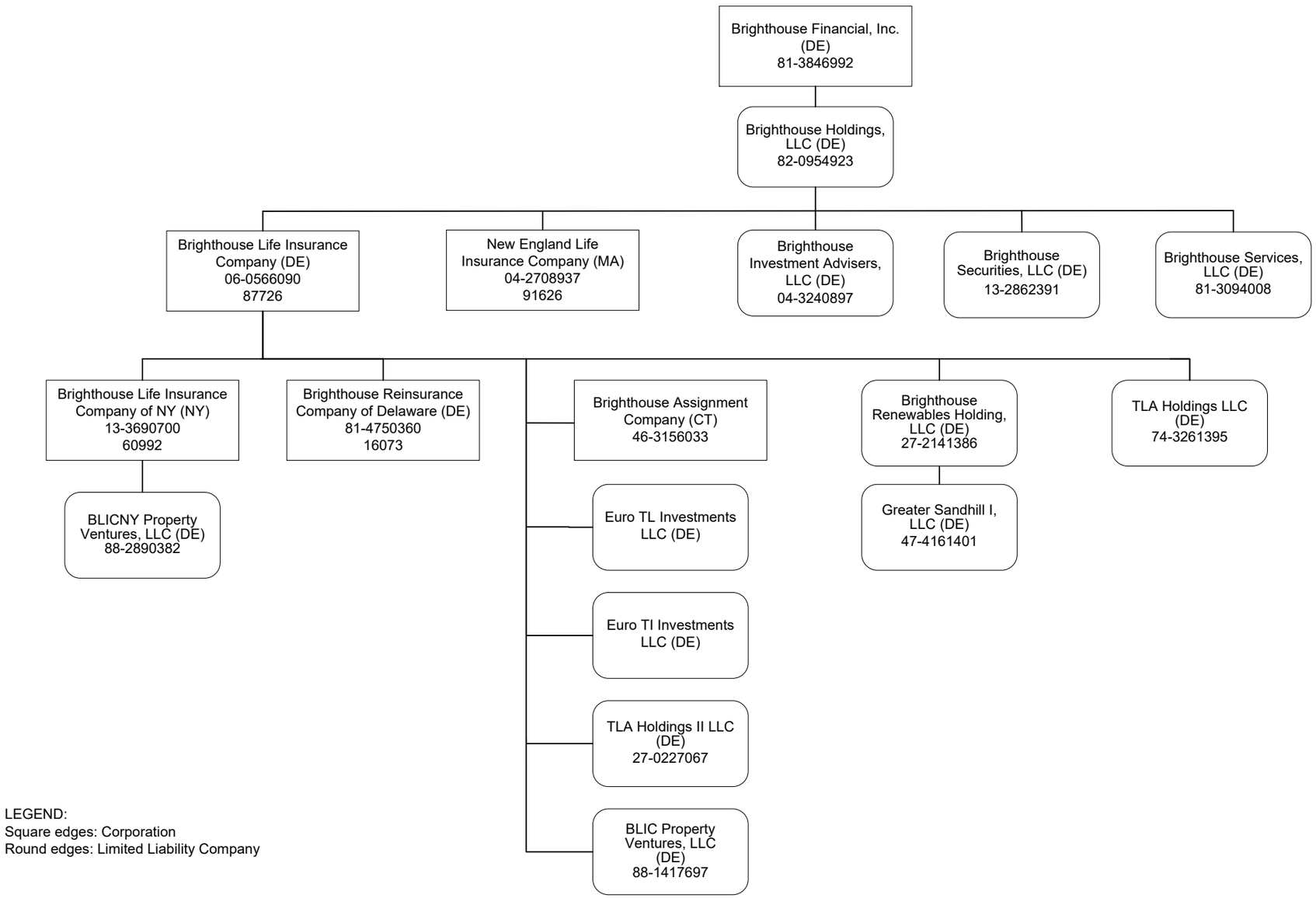
States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	14,831,792	23,810,705	480,002	545,453	39,667,952	7,994
2. Alaska AK	L	984,275	2,276,100	36,858	0	3,297,233	0
3. Arizona AZ	L	15,406,026	158,465,057	1,375,278	0	175,246,361	10,318
4. Arkansas AR	L	4,941,771	39,830,618	216,311	0	44,988,700	0
5. California CA	L	100,730,492	853,280,357	6,286,650	25,000	960,322,499	1,419,917
6. Colorado CO	L	16,032,343	58,996,787	1,108,048	0	76,137,178	0
7. Connecticut CT	L	31,977,255	119,870,015	8,446,137	5,304,933	165,598,340	0
8. Delaware DE	L	10,437,181	31,055,302	257,840	0	41,750,323	0
9. District of Columbia DC	L	3,920,617	11,728,616	416,106	0	16,065,339	0
10. Florida FL	L	95,509,270	524,722,416	11,569,696	0	631,801,382	1,286,202
11. Georgia GA	L	28,108,331	297,640,835	1,330,061	8,454	327,087,681	0
12. Hawaii HI	L	5,285,151	19,435,224	567,517	0	25,287,892	0
13. Idaho ID	L	2,562,212	18,784,847	103,866	0	21,450,925	0
14. Illinois IL	L	47,469,939	169,204,932	1,869,657	7,578	218,552,106	945,664
15. Indiana IN	L	12,289,251	119,837,009	1,091,991	0	133,218,251	0
16. Iowa IA	L	10,879,409	103,480,715	613,530	0	114,973,654	0
17. Kansas KS	L	7,889,965	66,735,821	383,007	0	75,008,793	0
18. Kentucky KY	L	6,817,896	125,633,543	295,982	0	132,747,421	0
19. Louisiana LA	L	15,361,827	69,520,813	468,585	0	85,351,225	0
20. Maine ME	L	4,544,255	15,890,480	695,869	0	21,130,604	0
21. Maryland MD	L	23,797,079	174,257,496	3,713,807	0	201,768,382	0
22. Massachusetts MA	L	44,417,549	175,669,521	4,258,438	0	224,345,508	0
23. Michigan MI	L	42,429,265	262,385,034	998,992	435,403	306,248,694	368,141
24. Minnesota MN	L	58,670,445	148,875,679	2,440,402	0	209,986,526	42,873
25. Mississippi MS	L	6,835,637	25,033,683	121,482	0	31,990,802	0
26. Missouri MO	L	15,735,256	85,667,244	838,396	1,630,628	103,871,524	9,808
27. Montana MT	L	1,385,528	13,337,389	91,706	0	14,814,623	0
28. Nebraska NE	L	6,075,165	44,772,173	360,128	0	51,207,466	23,976
29. Nevada NV	L	5,691,379	44,489,659	357,119	0	50,538,157	0
30. New Hampshire NH	L	7,218,188	33,121,177	634,092	0	40,973,457	0
31. New Jersey NJ	L	84,130,115	325,945,440	7,258,746	40,343	417,374,644	0
32. New Mexico NM	L	4,069,902	14,100,427	251,724	0	18,422,053	0
33. New York NY	N	39,588,268	36,207,833	18,256,237	4,306,402	98,358,740	0
34. North Carolina NC	L	30,022,383	159,602,879	3,052,140	0	192,677,402	7,994
35. North Dakota ND	L	993,584	71,217,927	25,178	0	72,236,689	0
36. Ohio OH	L	27,178,549	236,878,545	1,830,905	0	265,887,999	144,717
37. Oklahoma OK	L	7,882,199	42,982,029	254,066	0	51,118,294	0
38. Oregon OR	L	5,263,804	12,444,889	465,532	0	18,174,225	0
39. Pennsylvania PA	L	61,877,915	285,408,703	3,778,796	0	351,065,414	230,087
40. Rhode Island RI	L	10,539,543	30,735,295	712,008	0	41,986,846	0
41. South Carolina SC	L	16,845,979	138,409,770	1,553,375	0	156,809,124	14,230
42. South Dakota SD	L	2,413,982	30,906,599	137,965	0	33,458,546	0
43. Tennessee TN	L	19,534,556	116,222,746	852,700	87,187	136,697,189	274,125
44. Texas TX	L	76,554,196	373,909,667	2,561,538	18,904	453,044,305	23,674
45. Utah UT	L	9,658,642	41,159,354	197,060	4,486,000	55,501,056	42,200
46. Vermont VT	L	2,377,385	21,414,517	474,542	0	24,266,444	0
47. Virginia VA	L	29,676,173	195,698,769	2,711,264	0	228,086,206	222,103
48. Washington WA	L	10,686,697	66,662,455	889,129	0	78,238,281	0
49. West Virginia WV	L	2,551,830	45,381,891	104,781	0	48,038,502	0
50. Wisconsin WI	L	14,439,898	130,862,006	513,750	0	145,815,654	0
51. Wyoming WY	L	1,650,791	1,191,411	56,482	0	2,898,684	0
52. American Samoa AS	N	1,577	0	0	0	1,577	0
53. Guam GU	L	20,441	0	1,019	0	21,460	0
54. Puerto Rico PR	L	4,407,962	543,323	47,828	0	4,999,113	0
55. U.S. Virgin Islands VI	L	151,554	6,002	12,442	0	169,998	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	129,906	0	0	0	129,906	0
58. Aggregate other alien OT	XXX	3,686,165	49,993	271	0	3,736,429	0
59. Subtotal	XXX	1,114,568,745	6,215,751,717	97,427,031	16,896,285	7,444,643,778	5,074,023
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	38,542,212	0	0	0	38,542,212	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	3,747,074	0	36,168,617	0	39,915,691	0
94. Aggregate or other amounts not allocable by state	XXX	0	129,030,747	0	0	129,030,747	0
95. Totals (direct business)	XXX	1,156,858,031	6,344,782,464	133,595,648	16,896,285	7,652,132,428	5,074,023
96. Plus reinsurance assumed	XXX	32,699,897	923,318,046	828	0	956,018,771	0
97 Totals (all business)	XXX	1,189,557,928	7,268,100,510	133,596,476	16,896,285	8,608,151,199	5,074,023
98. Less reinsurance ceded	XXX	1,277,004,497	93,485,597	123,176,123	0	1,493,666,217	0
99. Totals (all business) less reinsurance ceded	XXX	(87,446,569)	7,174,614,913	10,420,353	16,896,285	7,114,484,982	5,074,023
DETAILS OF WRITE-INS							
58001. Bahamas	XXX	2,139,561	0	0	0	2,139,561	0
58002. Mexico	XXX	35,153	0	0	0	35,153	0
58003. Other Alien	XXX	1,511,451	49,993	271	0	1,561,715	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	3,686,165	49,993	271	0	3,736,429	0
9401. Internal policy changes	XXX	0	129,030,747	0	0	129,030,747	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	129,030,747	0	0	129,030,747	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	47-4161401				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	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	82-0954923				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.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

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]



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.	Miscellaneous	12,498,595	2,169,014	10,329,581	20,007,927
2505.	Premium deposit suspense	11,950,378	0	11,950,378	17,846,898
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	32,295,260	10,015,301	22,279,959	37,854,825

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	40,087,598	37,450,273	50,921,216
08.305.	Derivative gain on deferred premium	20,876,825	0	0
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	60,964,423	37,450,273	50,921,216

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.	Rider benefit payments	6,930	1,747	1,747
2705.	Derivative loss on deferred premiums	0	48,941,105	61,972,281
2797.	Summary of remaining write-ins for Line 27 from overflow page	6,930	48,942,852	61,974,028

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Prior period adjustment	0	(7,328,844)	(16,816,346)
5305.	Miscellaneous	0	(3,789,417)	(10,836,738)
5397.	Summary of remaining write-ins for Line 53 from overflow page	0	(11,118,261)	(27,653,084)

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	1,742,464	1,414,399
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,650,852	2,228,649
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	(237,797)	(190,245)
5.	Deduct amounts received on disposals	637,013	1,710,339
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)	4,518,506	1,742,464
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	4,518,506	1,742,464

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	10,439,857,120	11,539,816,350
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	341,892,653	475,357,755
	2.2 Additional investment made after acquisition	38,362,917	144,403,338
3.	Capitalized deferred interest and other	385,296	1,408,222
4.	Accrual of discount	7,087,302	8,865,180
5.	Unrealized valuation increase/(decrease)	(6,878,017)	13,546,108
6.	Total gain (loss) on disposals	(83,012,503)	(676,074)
7.	Deduct amounts received on disposals	2,157,022,799	1,730,442,572
8.	Deduct amortization of premium and mortgage interest points and commitment fees	6,073,779	7,248,478
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(392,709)	23,646,369
10.	Deduct current year's other than temporary impairment recognized	4,043	28,819,078
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	8,574,201,438	10,439,857,120
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	8,574,201,438	10,439,857,120
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	8,574,201,438	10,439,857,120

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	4,338,951,718	4,524,027,740
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	28,862,212	57,229,568
	2.2 Additional investment made after acquisition	131,543,260	260,960,208
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	2,409	3,618
5.	Unrealized valuation increase/(decrease)	(16,987,133)	(77,448,839)
6.	Total gain (loss) on disposals	329,426	23,601,990
7.	Deduct amounts received on disposals	208,279,689	484,941,124
8.	Deduct amortization of premium, depreciation and proportional amortization	74,918	60,168
9.	Total foreign exchange change in book/adjusted carrying value	(11,176,771)	43,221,261
10.	Deduct current year's other than temporary impairment recognized	13,086,107	7,642,536
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,250,084,407	4,338,951,718
12.	Deduct total nonadmitted amounts	391,420	288,090
13.	Statement value at end of current period (Line 11 minus Line 12)	4,249,692,987	4,338,663,628

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	44,822,092,515	49,448,859,560
2.	Cost of bonds and stocks acquired	4,653,576,993	6,111,143,386
3.	Accrual of discount	172,394,713	238,262,901
4.	Unrealized valuation increase/(decrease)	(1,045,313)	87,723,006
5.	Total gain (loss) on disposals	(60,617,439)	(79,488,733)
6.	Deduct consideration for bonds and stocks disposed of	7,031,535,183	11,176,240,586
7.	Deduct amortization of premium	52,199,659	64,377,191
8.	Total foreign exchange change in book/adjusted carrying value	(20,490,725)	260,273,635
9.	Deduct current year's other than temporary impairment recognized	3,577,351	6,988,522
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	11,201,112	2,925,059
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	42,489,799,663	44,822,092,515
12.	Deduct total nonadmitted amounts	3,821,620	3,759,005
13.	Statement value at end of current period (Line 11 minus Line 12)	42,485,978,043	44,818,333,510

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)	20,096,749,730	1,791,322,781	2,257,729,906	64,611,271	20,029,645,001	20,096,749,730	19,694,953,876	20,423,941,307
2.	NAIC 2 (a)	10,316,837,892	184,253,871	827,835,801	(6,183,764)	10,447,966,552	10,316,837,892	9,667,072,198	10,729,524,444
3.	NAIC 3 (a)	1,506,861,033	143,441,639	103,167,637	(22,698,240)	1,557,810,016	1,506,861,033	1,524,436,795	1,580,561,111
4.	NAIC 4 (a)	189,167,445	2,721,325	15,404,253	9,567,598	212,713,117	189,167,445	186,052,115	198,600,238
5.	NAIC 5 (a)	26,903,041	124,583	1,340,304	(1,385,037)	29,039,147	26,903,041	24,302,283	50,822,319
6.	NAIC 6 (a)	9,945,680	51,561	259,113	(851,034)	12,223,291	9,945,680	8,887,094	11,973,423
7.	Total ICO	32,146,464,821	2,121,915,760	3,205,737,014	43,060,794	32,289,397,124	32,146,464,821	31,105,704,361	32,995,422,842
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	10,437,503,561	505,281,462	608,709,145	(3,948,694)	10,675,355,230	10,437,503,561	10,330,127,184	11,121,886,299
9.	NAIC 2	113,672,218	10,000,000	1,831,152	(234,117)	120,055,822	113,672,218	121,606,949	136,723,952
10.	NAIC 3	13,542,896	0	552,691	550,347	13,541,402	13,542,896	13,540,552	23,920,799
11.	NAIC 4	1,475,702	0	14,985	(841,886)	1,491,254	1,475,702	618,831	646,230
12.	NAIC 5	2,896,372	0	41,262	(439,538)	2,984,490	2,896,372	2,415,572	3,032,694
13.	NAIC 6	263,916	0	0	(263,915)	284,522	263,916	1	306,359
14.	Total ABS	10,569,354,665	515,281,462	611,149,235	(5,177,803)	10,813,712,720	10,569,354,665	10,468,309,089	11,286,516,333
	PREFERRED STOCK								
15.	NAIC 1	2,250,000	0	0	0	2,250,000	2,250,000	2,250,000	2,250,000
16.	NAIC 2	80,719,587	0	26,490,000	(538,904)	83,946,489	80,719,587	53,690,683	84,511,940
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	15,558	0	0	292	14,932	15,558	15,850	18,309
20.	NAIC 6	0	0	0	0	0	0	0	0
21.	Total Preferred Stock	82,985,145	0	26,490,000	(538,612)	86,211,421	82,985,145	55,956,533	86,780,249
22.	Total ICO, ABS & Preferred Stock	42,798,804,631	2,637,197,222	3,843,376,249	37,344,379	43,189,321,265	42,798,804,631	41,629,969,983	44,368,719,424

(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 $ 163,240,177 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 826

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	27,299,229	XXX	27,197,592	349,831	80,323

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	170,211,700	426,269,924
2.	Cost of short-term investments acquired	260,056,596	371,918,858
3.	Accrual of discount	3,393,824	5,502,202
4.	Unrealized valuation increase/(decrease)	(27,755)	0
5.	Total gain (loss) on disposals	(42,786)	72,094
6.	Deduct consideration received on disposals	406,211,929	633,159,745
7.	Deduct amortization of premium	39,424	160,026
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	40,998	231,607
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	27,299,228	170,211,700
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	27,299,228	170,211,700

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)	2,147,042,455
2.	Cost paid/(consideration received) on additions	(382,754,465)
3.	Unrealized valuation increase/(decrease)	1,040,695,535
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(2,090,378,608)
6.	Considerations received/(paid) on terminations	(2,291,913,845)
7.	Amortization	18,380,437
8.	Adjustment to the book/adjusted carrying value of hedged item	0
9.	Total foreign exchange change in book/adjusted carrying value	24,388,076
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	3,049,287,276
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,049,287,276

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				2,775,980
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(1,796,754)
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		(13,847,724)		
	3.14 Section 1, Column 18, prior year		(1,687,349)	(12,160,375)	(12,160,375)
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		(13,847,724)		
	3.24 Section 1, Column 19, prior year plus		(1,687,349)		
	3.25 SSAP No. 108 adjustments		0	(12,160,375)	(12,160,375)
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year			(114,358,650)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item		0		
	4.22 Amount recognized		(114,358,650)		
	4.23 SSAP No. 108 adjustments		0	(114,358,650)	
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)				979,226
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				979,226

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
126076RJ1	CDX.HY.BB.37 15-100%	2B	18,800,000	19,740,000	18,869,560	10/28/2021	12/20/2026	CDX.HY.BB.37 15-100% Credit Default Swap : BHF2X5NG4	0	36,958	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	19,740,000	18,832,602
126076UV0	CDX.HY.BB.37 15-100%	3B	9,400,000	9,870,000	9,542,545	01/07/2022	12/20/2026	CDX.HY.BB.37 15-100% Credit Default Swap : BHF30GWD1	0	18,010	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	9,870,000	9,524,535
126076UW8	CDX.NA.HY.BB.37.V3	3B	11,280,000	7,438,739	7,117,625	02/17/2022	12/20/2026	CDX.NA.HY.BB.37.V3 Credit Default Swap : BHF32JKV6	65,394	133,712	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	7,373,345	6,983,913
126076UW8	CDX.NA.HY.BB.37.V3	3B	0	4,470,655	3,837,509			CDX.NA.HY.BB.37.V3 Credit Default Swap : BHF32JKV6	0	0	912803-DJ-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2039 At Mat	1.A	4,470,655	3,837,509
126076UX6	CDX.NA.HY.BB.37.V3	3B	11,280,000	11,905,083	10,434,101	02/24/2022	12/20/2026	CDX.NA.HY.BB.37.V3 Credit Default Swap : BHF3342K2	61,083	136,301	912803-DJ-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2039 At Mat	1.A	11,844,000	10,297,800
126076WZ9	CDX.NA.IG.37 7-15%	1F	25,000,000	26,245,466	25,136,012	04/26/2022	12/20/2026	CDX.NA.IG.37 7-15% Credit Default Swap : BHF35VUK9	(4,534)	118,471	912803-DG-5	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2039 At Mat	1.A	26,250,000	25,017,541
126076WY2	CDX.NA.IG.37 15-100%	1C	40,000,000	33,781,288	16,051,548	05/20/2022	12/20/2028	CDX.NA.IG.37 15-100% Credit Default Swap : BHF36YEW4	493,880	795,602	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	33,287,408	15,255,946
126076WY2	CDX.NA.IG.37 15-100%	1C	0	8,712,592	8,633,845			CDX.NA.IG.37 15-100% Credit Default Swap : BHF36YEW4	0	0	912803-BM-4	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2027 At Mat	1.A	8,712,592	8,633,845
9999999999 - Totals				122,163,823	99,622,745	XXX	XXX	XXX	615,823	1,239,054	XXX	XXX	XXX	121,548,000	98,383,690

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	7	500,695,495	8	1,205,457,193	8	850,157,541	0	0	7	500,695,495
2. Add: Opened or acquired transactions	1	351,918,872	0	0	0	0	0	0	1	351,918,872
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	353,043,651	XXX	5,131	XXX	5,202	XXX	0	XXX	353,053,983
4. Less: Closed or disposed of transactions	0	0	0	0	2	726,106,571	0	0	2	726,106,571
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	200,825	XXX	355,304,783	XXX	1,892,347	XXX	0	XXX	357,397,955
7. Ending inventory	8	1,205,457,193	8	850,157,541	6	122,163,824	0	0	6	122,163,824

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	3,049,287,276	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	979,226	
3.	Total (Line 1 plus Line 2)		3,050,266,502
4.	Part D, Section 1, Column 6	11,912,954,906	
5.	Part D, Section 1, Column 7	(8,862,688,404)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	3,144,874,901	
8.	Part B, Section 1, Column 13	979,226	
9.	Total (Line 7 plus Line 8)		3,145,854,127
10.	Part D, Section 1, Column 9	11,993,842,994	
11.	Part D, Section 1, Column 10	(8,847,988,867)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,465,569,268	
14.	Part B, Section 1, Column 20	152,981,223	
15.	Part D, Section 1, Column 12	1,618,550,491	
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	928,867,127	1,602,364,681
2.	Cost of cash equivalents acquired	16,774,715,713	24,160,792,935
3.	Accrual of discount	4,791,292	12,318,977
4.	Unrealized valuation increase/(decrease)	(39,956)	0
5.	Total gain (loss) on disposals	5,738	13,585
6.	Deduct consideration received on disposals	16,583,075,133	24,846,619,305
7.	Deduct amortization of premium	622	3,746
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	8,683	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,125,255,476	928,867,127
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,125,255,476	928,867,127

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
7258 BEVERLY DRIVE REO LOAN 680615580	SOUTH HAVEN	MI	08/17/2026	TRANSFER FROM SCHEDULE B	804,000	0	804,000	0
0299999. Acquired by internal transfer					804,000	0	804,000	0
0399999 - Totals					804,000	0	804,000	0

SCHEDULE A - PART 3

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

NONE

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-Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

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
201866	FRESNO	CA		09/24/2026	3.500	51,330,048	0	133,753,700
201939	ZAVALA	TX		06/04/2021	5.760	0	2,970,000	21,913,390
202075	CRITTENDEN	AR		02/16/2022	5.340	0	1,282,200	8,851,920
202655	TEXAS	OK		10/31/2022	5.640	0	62,000	2,641,440
202854	TULARE	CA		04/10/2023	5.950	0	107,614	8,053,830
203208	RICHLAND	LA		01/19/2024	6.060	0	2,300,000	6,162,400
203401	TULARE	CA		11/08/2024	5.700	0	15,881	8,100,020
203622	RED RIVER	TX		06/13/2025	5.750	0	320,000	12,285,010
203886	TEHAMA	CA		04/16/2026	6.010	0	475,000	7,928,660
203982	COLQUITT	GA		04/07/2026	5.840	0	475,000	26,175,980
203990	MCDOWELL	NC		07/01/2026	5.640	15,000,000	3,500,000	70,624,430
204022	TULARE	CA		07/16/2026	6.010	17,000,000	0	33,479,160
204054	TULARE	CA		07/16/2026	5.760	3,092,000	0	4,920,860
204129	DEKALB	IL		09/25/2026	5.400	5,500,000	0	13,237,320
0199999. Mortgages in good standing - farm mortgages						91,922,048	11,507,695	358,128,120
703931	BOSTON	MA		09/24/2024	6.000	0	525,572	306,833
0599999. Mortgages in good standing - commercial mortgages-all other						0	525,572	306,833
0899999. Total mortgages in good standing						91,922,048	12,033,267	358,434,953
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						91,922,048	12,033,267	358,434,953

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
31216	LAGUNA HILLS	CA		06/19/2015	08/01/2026	322,908	0	32,269	0	0	32,269	0	345,044	345,044	0	0	0
39627	GREENWICH	CT		05/26/2016	09/01/2026	308,582	0	24	0	0	24	0	302,842	302,842	0	0	0
196750	TULARE	CA		02/27/2014	07/22/2026	8,668,715	0	(588,071)	0	0	(588,071)	0	7,879,989	7,879,989	0	0	0
196865	TULARE	CA		02/27/2014	07/22/2026	2,803,138	0	(189,010)	0	0	(189,010)	0	2,553,293	2,553,293	0	0	0
198358	FRESNO	CA		09/02/2016	07/02/2026	2,121,638	0	3,363	0	0	3,363	0	2,050,000	2,050,000	0	0	0
198964	TULARE	CA		06/29/2017	07/22/2026	3,033,968	0	(243,308)	0	0	(243,308)	0	2,736,499	2,736,499	0	0	0
199488	JEROME	ID		05/29/2018	07/31/2026	3,910,512	0	0	0	0	0	0	3,796,491	3,796,491	0	0	0
199600	COOK	IL		07/10/2018	08/14/2026	2,634,554	0	3,556	0	0	3,556	0	2,503,391	2,503,391	0	0	0
200444	JEROME	ID		01/17/2020	07/31/2026	1,727,961	0	0	0	0	0	0	1,681,463	1,681,463	0	0	0
202188	TULARE	CA		12/15/2021	07/22/2026	3,189,752	0	0	0	0	0	0	3,089,752	3,089,752	0	0	0
203206	FRESNO	CA		05/07/2024	07/02/2026	704,999	0	1	0	0	1	0	704,625	704,625	0	0	0
203272	MARSHALL	IA		03/14/2024	09/15/2026	959,450	0	0	0	0	0	0	945,100	945,100	0	0	0
409773	SPRINGFIELD	VA		09/22/2016	09/01/2026	246,229	0	15,209	0	0	15,209	0	251,242	251,242	0	0	0
488986	MOUNT DORA	FL		10/31/2016	08/01/2026	82,928	0	10,111	0	0	10,111	0	90,780	90,780	0	0	0
491864	LA HABRA	CA		05/29/2015	08/01/2026	103,853	0	(3,548)	0	0	(3,548)	0	94,684	94,684	0	0	0
638841	WOODBRIDGE	VA		07/15/2015	08/01/2026	99,958	0	1,533	0	0	1,533	0	99,028	99,028	0	0	0
702788	BURLINGTON	MA		03/04/2016	07/28/2026	16,624,355	0	0	0	0	0	0	16,482,845	16,482,845	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
702810	NEW YORK	NY		05/03/2016	07/03/2026	5,999,990	0	10	0	0	10	0	6,000,000	6,000,000	0	0	0
702842	DAVIE	FL		08/05/2016	08/27/2026	11,759,567	0	0	0	0	0	0	11,602,446	11,602,446	0	0	0
703485	MORGAN HILL	CA		07/15/2021	09/16/2026	29,500,000	0	0	0	0	0	0	29,500,000	29,500,000	0	0	0
703491	AURORA	CO		06/03/2021	07/07/2026	80,400,000	0	0	0	0	0	0	80,400,000	80,400,000	0	0	0
703502	FRISCO	TX		07/12/2021	07/28/2026	17,476,000	0	0	0	0	0	0	17,476,000	17,476,000	0	0	0
703553	DECATUR	GA		08/30/2021	09/30/2026	17,640,000	0	0	0	0	0	0	17,640,000	17,640,000	0	0	0
703700	TAMPA	FL		03/22/2022	07/10/2026	44,110,000	0	0	0	0	0	0	41,190,000	41,190,000	0	0	0
1053957	NOKESVILLE	VA		10/31/2016	09/01/2026	738,358	0	17,119	0	0	17,119	0	752,256	752,256	0	0	0
1175205	MOSELEY	VA		05/31/2016	08/01/2026	54,760	0	6,270	0	0	6,270	0	59,317	59,317	0	0	0
1184871	BRICK	NJ		11/17/2016	07/01/2026	136,285	0	96,674	0	0	96,674	0	230,812	230,812	0	0	0
1201189	PRESTON	MD		05/31/2016	08/01/2026	168,274	0	9,466	0	0	9,466	0	176,828	176,828	0	0	0
1218233	WASHINGTON	DC		10/01/2015	07/01/2026	317,603	0	32,758	0	0	32,758	0	342,216	342,216	0	0	0
1218991	OAKLAND	CA		11/17/2016	09/01/2026	42,204	0	(384)	0	0	(384)	0	38,350	38,350	0	0	0
1222067	SALISBURY	NC		11/17/2016	07/01/2026	43,079	0	5,902	0	0	5,902	0	48,981	48,981	0	0	0
1230408	HAMMOND	IN		11/17/2016	07/01/2026	95,302	0	(352)	0	0	(352)	0	92,043	92,043	0	0	0
1249802	LAS CRUCES	NM		02/22/2017	08/01/2026	45,658	0	(2,473)	0	0	(2,473)	0	41,993	41,993	0	0	0
1250155	AUBERRY	CA		02/22/2017	09/01/2026	54,043	0	(2,468)	0	0	(2,468)	0	51,351	51,351	0	0	0
1255515	DES MOINES	IA		12/21/2016	09/01/2026	24,506	0	337	0	0	337	0	23,472	23,472	0	0	0
1369803	CANONSBURG	PA		07/19/2016	07/01/2026	18,196	0	192	0	0	192	0	14,042	14,042	0	0	0
1370009	MEDINA TWP	OH		07/19/2016	09/01/2026	5,062	0	28	0	0	28	0	1,940	1,940	0	0	0
1370269	SAINT CLAIR SHORES	MI		07/19/2016	09/01/2026	12,385	0	(30)	0	0	(30)	0	9,942	9,942	0	0	0
2601811	FLORAL PARK	NY		02/12/2019	08/01/2026	323,637	0	(10,775)	0	0	(10,775)	0	307,637	307,637	0	0	0
2602589	RESEDA	CA		02/12/2019	09/01/2026	318,363	0	(6,390)	0	0	(6,390)	0	308,590	308,590	0	0	0
14481741	WAIANAE	HI		02/17/2017	07/01/2026	7,131	0	(5)	0	0	(5)	0	1,019	1,019	0	0	0
17800475	DUNKIRK	NY		10/27/2016	08/01/2026	14,458	0	(458)	0	0	(458)	0	13,141	13,141	0	0	0
18021683	ALTADENA	CA		10/27/2016	08/01/2026	207,719	0	(3,554)	0	0	(3,554)	0	198,960	198,960	0	0	0
18072025	SELMA	CA		10/27/2016	08/01/2026	3,199	0	20	0	0	20	0	948	948	0	0	0
20966578	RIVERSIDE	CA		05/26/2017	09/01/2026	179,728	0	8,346	0	0	8,346	0	181,370	181,370	0	0	0
21008362	PORT ORANGE	FL		05/26/2017	08/01/2026	105,399	0	4,042	0	0	4,042	0	108,397	108,397	0	0	0
21009535	PHOENIX	AZ		05/26/2017	07/01/2026	94,510	0	0	0	0	0	0	91,915	91,915	0	0	0
22629802	LAS VEGAS	NV		03/07/2019	09/01/2026	325,442	0	15,690	0	0	15,690	0	338,600	338,600	0	0	0
24098535	APACHE JUNCTION	AZ		02/15/2019	08/01/2026	121,605	0	14,810	0	0	14,810	0	134,787	134,787	0	0	0
24119372	PORT SAINT LUCIE	FL		02/15/2019	08/01/2026	40,487	0	613	0	0	613	0	35,454	35,454	0	0	0
24561987	BAY POINT	CA		03/07/2019	07/01/2026	228,085	0	(11,312)	0	0	(11,312)	0	213,447	213,447	0	0	0
30792264	STERLING HEIGHTS	MI		02/12/2019	08/01/2026	123,669	0	(1,677)	0	0	(1,677)	0	120,735	120,735	0	0	0
226274612	MINNETONKA	MN		02/24/2016	09/01/2026	196,109	0	2,756	0	0	2,756	0	190,960	190,960	0	0	0
226274895	HIGHLAND	CA		09/16/2015	08/01/2026	71,389	0	(82)	0	0	(82)	0	63,968	63,968	0	0	0
227316710	PRESCOTT	AZ		07/30/2015	08/01/2026	8,458	0	3	0	0	3	0	2,137	2,137	0	0	0
228824995	REVERE	MA		12/21/2017	08/01/2026	162,982	0	4,017	0	0	4,017	0	166,010	166,010	0	0	0
568484839	OPA LOCKA	FL		04/22/2016	07/01/2026	60,792	0	9,443	0	0	9,443	0	68,598	68,598	0	0	0
578317258	CRYSTAL LAKE	IL		03/26/2018	08/01/2026	65,796	0	(1,916)	0	0	(1,916)	0	62,186	62,186	0	0	0
578406652	FAIRFIELD	CT		06/05/2018	09/01/2026	108,728	0	6,352	0	0	6,352	0	113,936	113,936	0	0	0
578432078	LINDENHURST	NY		06/23/2018	09/01/2026	180,058	0	14,619	0	0	14,619	0	192,792	192,792	0	0	0
578432190	EAST BETHEL	MN		06/23/2018	09/01/2026	289,703	0	34,963	0	0	34,963	0	322,505	322,505	0	0	0
578432202	FORT PIERCE	FL		06/23/2018	07/01/2026	113,373	0	16,145	0	0	16,145	0	129,518	129,518	0	0	0
597003208	PENSACOLA	FL		01/13/2017	07/01/2026	3,593	0	1	0	0	1	0	914	914	0	0	0
597003338	ORLANDO	FL		01/13/2017	08/01/2026	15,522	0	2	0	0	2	0	13,353	13,353	0	0	0
706155629	DALLAS	TX		06/10/2016	09/01/2026	4,856	0	(22)	0	0	(22)	0	946	946	0	0	0
706256625	RIVERSIDE	CA		06/10/2016	08/01/2026	8,218	0	(23)	0	0	(23)	0	3,910	3,910	0	0	0
706260411	DENVER	CO		06/10/2016	09/01/2026	50,515	0	3,630	0	0	3,630	0	51,882	51,882	0	0	0
9900088736	CHICAGO	IL		06/19/2019	08/01/2026	161,919	0	(5,706)	0	0	(5,706)	0	154,267	154,267	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
9900090447	WEST COVINA	CA		08/01/2019	07/01/2026	326,989	0	8,833	0	0	8,833	0	335,822	335,822	0	0	0
9900090651	HOLLYWOOD	FL		08/01/2019	08/01/2026	150,598	0	(4,494)	0	0	(4,494)	0	144,976	144,976	0	0	0
9900093570	NORTH MIAMI	FL		10/25/2019	08/01/2026	165,471	0	5,723	0	0	5,723	0	170,095	170,095	0	0	0
9900098078	SAN DIMAS	CA		01/30/2020	09/01/2026	346,549	0	(11,523)	0	0	(11,523)	0	331,168	331,168	0	0	0
9900105656	PITKIN	LA		05/21/2020	09/01/2026	35,205	0	(1,711)	0	0	(1,711)	0	32,083	32,083	0	0	0
9900105775	PLAYA DEL REY	CA		06/01/2020	09/01/2026	416,772	0	(3,961)	0	0	(3,961)	0	407,448	407,448	0	0	0
9900106158	CLOVIS	CA		06/19/2020	09/01/2026	197,916	0	(821)	0	0	(821)	0	195,148	195,148	0	0	0
9900107406	ANCHORAGE	KY		11/13/2020	07/01/2026	17,369	0	(16)	0	0	(16)	0	799	799	0	0	0
9900107792	ERIE	MI		11/13/2020	07/01/2026	12,301	0	(8)	0	0	(8)	0	4,762	4,762	0	0	0
9900108533	PITTSFORD	NY		11/13/2020	07/01/2026	27,530	0	0	0	0	0	0	12,865	12,865	0	0	0
9900108621	WALTERBORO	SC		11/13/2020	08/01/2026	45,142	0	(413)	0	0	(413)	0	36,523	36,523	0	0	0
9900110147	OCALA	FL		11/13/2020	08/01/2026	22,474	0	(192)	0	0	(192)	0	213	213	0	0	0
9900110267	COSTA MESA	CA		11/19/2020	08/01/2026	882,841	0	(7,841)	0	0	(7,841)	0	875,000	875,000	0	0	0
9900111285	MILLSBORO	DE		12/10/2020	07/01/2026	9,535	0	0	0	0	0	0	4,738	4,738	0	0	0
9900111341	SIOUX CITY	IA		12/10/2020	07/01/2026	90,301	0	(1,754)	0	0	(1,754)	0	85,900	85,900	0	0	0
9900112480	EL CAJON	CA		01/19/2021	08/01/2026	258,096	0	(9,929)	0	0	(9,929)	0	245,483	245,483	0	0	0
9900113227	MULBERRY	FL		03/17/2021	09/01/2026	11,020	0	(77)	0	0	(77)	0	4,547	4,547	0	0	0
9900113261	OAK HILL	WV		03/17/2021	09/01/2026	93,122	0	(4,209)	0	0	(4,209)	0	87,800	87,800	0	0	0
9900113513	BAKERSFIELD	CA		04/01/2021	09/01/2026	260,131	0	(14,541)	0	0	(14,541)	0	245,242	245,242	0	0	0
9900115411	GRESHAM	OR		04/22/2021	08/01/2026	133,591	0	(7,187)	0	0	(7,187)	0	124,870	124,870	0	0	0
9900116306	EDINBURG	TX		04/27/2021	07/01/2026	14,028	0	(214)	0	0	(214)	0	8,481	8,481	0	0	0
9900116476	WAUKEGAN	IL		04/27/2021	07/01/2026	50,795	0	(1,214)	0	0	(1,214)	0	36,442	36,442	0	0	0
9900117538	ROCHESTER	MI		06/15/2021	09/01/2026	108,660	0	(2,176)	0	0	(2,176)	0	92,581	92,581	0	0	0
9900117624	COTTONWOOD	CA		06/15/2021	09/01/2026	251,614	0	(19,701)	0	0	(19,701)	0	229,243	229,243	0	0	0
9900117764	GREENWICH	CT		06/23/2021	09/01/2026	958,269	0	(17,791)	0	0	(17,791)	0	924,780	924,780	0	0	0
9900117836	GLEN HEAD	NY		06/23/2021	07/01/2026	481,782	0	(7,913)	0	0	(7,913)	0	274,325	274,325	0	0	0
9900117876	GATES MILLS	OH		06/23/2021	09/01/2026	275,742	0	(4,831)	0	0	(4,831)	0	266,916	266,916	0	0	0
9900119324	MIAMI	FL		08/10/2021	09/01/2026	144,454	0	9,810	0	0	9,810	0	152,863	152,863	0	0	0
9900119751	MIRAMAR	FL		08/16/2021	07/01/2026	169,448	0	(21,515)	0	0	(21,515)	0	141,715	141,715	0	0	0
9900119896	ESCONDIDO	CA		08/16/2021	09/01/2026	268,819	0	29,963	0	0	29,963	0	295,142	295,142	0	0	0
9900121298	WORCESTER	MA		08/26/2021	07/01/2026	145,474	0	(54)	0	0	(54)	0	144,115	144,115	0	0	0
9900121443	HIGHLAND MILLS	NY		08/26/2021	07/01/2026	36,267	0	(477)	0	0	(477)	0	23,521	23,521	0	0	0
9900121538	SANTA ROSA	CA		08/26/2021	08/01/2026	5,236	0	(46)	0	0	(46)	0	940	940	0	0	0
9900121629	LAS VEGAS	NV		08/26/2021	07/01/2026	8,971	0	(55)	0	0	(55)	0	1,768	1,768	0	0	0
9900121688	BARRE	MA		08/26/2021	08/01/2026	51,468	0	(3,960)	0	0	(3,960)	0	46,709	46,709	0	0	0
9900121724	SARASOTA	FL		09/09/2021	08/01/2026	194,664	0	(2,840)	0	0	(2,840)	0	189,152	189,152	0	0	0
9900121858	BREMERTON	WA		09/09/2021	07/01/2026	249,662	0	(1,002)	0	0	(1,002)	0	245,531	245,531	0	0	0
9900122752	CAPE CHARLES	VA		09/20/2021	07/01/2026	189,701	0	(2,190)	0	0	(2,190)	0	178,795	178,795	0	0	0
9900123266	CHULA VISTA	CA		11/05/2021	09/01/2026	155,700	0	(3,026)	0	0	(3,026)	0	146,636	146,636	0	0	0
9900123399	AUSTIN	TX		11/05/2021	08/01/2026	159,968	0	(2,762)	0	0	(2,762)	0	150,704	150,704	0	0	0
9900123513	PUYALLUP	WA		11/05/2021	09/01/2026	232,459	0	(5,901)	0	0	(5,901)	0	216,376	216,376	0	0	0
9900123782	LA CENTER	WA		11/17/2021	07/01/2026	685,243	0	(15,392)	0	0	(15,392)	0	661,755	661,755	0	0	0
9900124533	FORT LAUDERDALE	FL		12/10/2021	07/01/2026	240,568	0	(3,681)	0	0	(3,681)	0	225,479	225,479	0	0	0
9900124637	MORRIS PLAINS	NJ		12/10/2021	09/01/2026	192,129	0	(5,133)	0	0	(5,133)	0	178,758	178,758	0	0	0
9900124986	FOSTER CITY	CA		12/17/2021	09/01/2026	252,114	0	(4,481)	0	0	(4,481)	0	232,803	232,803	0	0	0
9900125382	BROWNS MILLS	NJ		12/22/2021	08/01/2026	154,679	0	0	0	0	0	0	153,204	153,204	0	0	0
9900125545	DENVER	CO		12/22/2021	09/01/2026	603,534	0	0	0	0	0	0	597,820	597,820	0	0	0
9900126072	MIDDLETOWN	CT		12/22/2021	09/01/2026	141,566	0	0	0	0	0	0	140,330	140,330	0	0	0
9900126118	PITTSBURGH	PA		01/21/2022	07/01/2026	215,751	0	0	0	0	0	0	213,329	213,329	0	0	0
9900126304	PHILADELPHIA	PA		01/21/2022	07/01/2026	107,138	0	0	0	0	0	0	105,833	105,833	0	0	0
9900126316	MOUNTAIN DALE	NY		01/21/2022	07/01/2026	104,000	0	0	0	0	0	0	103,753	103,753	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
9900126398	NORTH MYRTLE BEACH	SC		01/20/2022	09/01/2026	159,444	0	(1,147)	0	0	(1,147)	0	152,017	152,017	0	0	0
9900126409	CHICAGO	IL		01/20/2022	07/01/2026	177,410	0	974	0	0	974	0	171,318	171,318	0	0	0
9900126426	SNOHOMISH	WA		01/20/2022	08/01/2026	245,174	0	(3,875)	0	0	(3,875)	0	226,133	226,133	0	0	0
9900126447	WINTER PARK	FL		01/20/2022	07/01/2026	268,101	0	(6,721)	0	0	(6,721)	0	251,925	251,925	0	0	0
9900126461	JERSEY CITY	NJ		01/20/2022	09/01/2026	143,347	0	(3,049)	0	0	(3,049)	0	134,931	134,931	0	0	0
9900126669	BUDA	TX		01/25/2022	08/01/2026	1,189,799	0	(81,590)	0	0	(81,590)	0	1,105,210	1,105,210	0	0	0
9900126908	COLORADO SPRINGS	CO		02/04/2022	09/01/2026	72,610	0	(263)	0	0	(263)	0	69,244	69,244	0	0	0
9900126919	FLEMING ISLAND	FL		02/04/2022	07/01/2026	49,529	0	(301)	0	0	(301)	0	45,570	45,570	0	0	0
9900126924	EASTON	PA		02/04/2022	08/01/2026	106,440	0	(2,790)	0	0	(2,790)	0	100,076	100,076	0	0	0
9900126953	BROWNS MILLS	NJ		02/04/2022	08/01/2026	78,503	0	190	0	0	190	0	73,420	73,420	0	0	0
9900127156	SUNLAND	CA		02/23/2022	08/01/2026	624,468	0	(23,481)	0	0	(23,481)	0	595,736	595,736	0	0	0
9900127765	LAKE FOREST	CA		03/11/2022	07/01/2026	848,680	0	5,611	0	0	5,611	0	841,979	841,979	0	0	0
9900128383	ONTARIO	CA		03/25/2022	09/01/2026	672,680	0	(15,613)	0	0	(15,613)	0	650,275	650,275	0	0	0
9900128847	LOS ANGELES	CA		04/19/2022	08/01/2026	842,205	0	26,480	0	0	26,480	0	858,917	858,917	0	0	0
9900129449	VISTA	CA		04/22/2022	08/01/2026	1,042,276	0	(40,120)	0	0	(40,120)	0	993,437	993,437	0	0	0
9900129486	MARATHON	FL		04/22/2022	07/01/2026	121,476	0	(3,683)	0	0	(3,683)	0	116,704	116,704	0	0	0
9900130138	PERTH AMBOY	NJ		05/24/2022	09/01/2026	312,189	0	(10,248)	0	0	(10,248)	0	299,251	299,251	0	0	0
9900131384	OCEANSIDE	CA		05/25/2022	07/01/2026	380,140	0	896	0	0	896	0	381,036	381,036	0	0	0
9900132700	CLOVIS	CA		07/25/2022	09/01/2026	859,348	0	(6,060)	0	0	(6,060)	0	853,288	853,288	0	0	0
9900134225	SCOTTSDALE	AZ		09/09/2022	07/01/2026	620,084	0	(5,667)	0	0	(5,667)	0	608,951	608,951	0	0	0
9900134327	POMPANO BEACH	FL		09/14/2022	07/01/2026	181,759	0	0	0	0	0	0	180,803	180,803	0	0	0
9900134928	PONTE VEDRA	FL		09/22/2022	07/01/2026	1,314,236	0	(19,375)	0	0	(19,375)	0	1,294,862	1,294,862	0	0	0
9900134978	ELIZABETH	NJ		09/26/2022	07/01/2026	618,367	0	(13,267)	0	0	(13,267)	0	601,671	601,671	0	0	0
9900135170	REISTERSTOWN	MD		10/03/2022	08/01/2026	115,431	0	(1,122)	0	0	(1,122)	0	113,398	113,398	0	0	0
9900135667	MORGAN HILL	CA		10/06/2022	08/01/2026	1,096,115	0	(19,660)	0	0	(19,660)	0	1,068,741	1,068,741	0	0	0
9900135670	SPRING	TX		10/06/2022	09/01/2026	2,482,803	0	(26,958)	0	0	(26,958)	0	2,437,494	2,437,494	0	0	0
9900135686	CARLSBAD	CA		10/06/2022	09/01/2026	1,177,735	0	32,506	0	0	32,506	0	1,200,387	1,200,387	0	0	0
9900135727	BROOKLYN	NY		10/07/2022	08/01/2026	623,751	0	(26,297)	0	0	(26,297)	0	596,130	596,130	0	0	0
9900135812	DURHAM	NC		10/12/2022	07/01/2026	1,291,495	0	27,990	0	0	27,990	0	1,306,083	1,306,083	0	0	0
9900135940	NORTH MIAMI	FL		10/14/2022	09/01/2026	78,455	0	11,284	0	0	11,284	0	88,740	88,740	0	0	0
9900136824	DENVER	CO		11/09/2022	08/01/2026	1,130,935	0	36,868	0	0	36,868	0	1,158,408	1,158,408	0	0	0
9900136828	SAN CLEMENTE	CA		11/09/2022	07/01/2026	1,803,849	0	851	0	0	851	0	1,790,163	1,790,163	0	0	0
9900136829	DANVILLE	CA		11/09/2022	09/01/2026	1,273,912	0	27,837	0	0	27,837	0	1,286,822	1,286,822	0	0	0
9900137711	KISSIMMEE	FL		11/18/2022	08/01/2026	218,000	0	39,293	0	0	39,293	0	254,417	254,417	0	0	0
9900137787	PAWLING	NY		11/18/2022	08/01/2026	195,355	0	(7,801)	0	0	(7,801)	0	181,572	181,572	0	0	0
9900143144	BOCA RATON	FL		07/18/2023	09/01/2026	2,650,488	0	147,057	0	0	147,057	0	2,766,395	2,766,395	0	0	0
9900145220	GRAND MARAIS	MN		12/07/2023	08/01/2026	428,106	0	36,584	0	0	36,584	0	460,481	460,481	0	0	0
9900146039	QUEENSTOWN	MD		01/11/2024	08/01/2026	805,335	0	40,353	0	0	40,353	0	837,978	837,978	0	0	0
9900147241	BOULDER	CO		02/23/2024	08/01/2026	1,066,643	0	(25,684)	0	0	(25,684)	0	1,033,919	1,033,919	0	0	0
9900147246	BRADENTON	FL		02/23/2024	08/01/2026	1,188,579	0	(23,020)	0	0	(23,020)	0	1,157,962	1,157,962	0	0	0
9900148727	DENVER	CO		06/21/2024	08/01/2026	1,776,172	0	(8,120)	0	0	(8,120)	0	1,757,733	1,757,733	0	0	0
9900148732	LAFAYETTE	CA		06/21/2024	09/01/2026	1,777,336	0	8,939	0	0	8,939	0	1,775,585	1,775,585	0	0	0
9900148741	STRONGSVILLE	OH		06/21/2024	09/01/2026	2,448,089	0	(12,107)	0	0	(12,107)	0	2,421,766	2,421,766	0	0	0
9900149418	SANTA ROSA BEACH	FL		08/08/2024	08/01/2026	64,454	0	1,130	0	0	1,130	0	54,075	54,075	0	0	0
9900151303	MIAMI	FL		09/17/2024	08/01/2026	712,244	0	50,785	0	0	50,785	0	754,692	754,692	0	0	0
9900153611	HOBOKEN	NJ		11/04/2024	08/01/2026	1,157,447	0	(20,109)	0	0	(20,109)	0	1,130,229	1,130,229	0	0	0
9900153654	PLANO	TX		11/04/2024	07/01/2026	323,681	0	(3,708)	0	0	(3,708)	0	317,855	317,855	0	0	0
9900154189	CARY	NC		12/06/2024	07/01/2026	465,066	0	14,557	0	0	14,557	0	472,718	472,718	0	0	0
9900154238	LAKE FOREST	IL		12/06/2024	09/01/2026	1,329,431	0	(48,654)	0	0	(48,654)	0	1,273,893	1,273,893	0	0	0
9900154241	SOLANA BEACH	CA		12/06/2024	08/01/2026	1,334,066	0	(37,067)	0	0	(37,067)	0	1,296,999	1,296,999	0	0	0
9900154430	LAS VEGAS	NV		12/06/2024	09/01/2026	489,992	0	(6,434)	0	0	(6,434)	0	480,332	480,332	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
9900155669	IRVINE	CA		12/20/2024	07/01/2026	729,003	0	4,320	0	0	4,320	0	60,416	60,416	0	0	0
9900155670	WILMINGTON	NC		12/20/2024	09/01/2026	798,751	0	(5,327)	0	0	(5,327)	0	788,180	788,180	0	0	0
9900175189	TABERNASH	CO		01/22/2026	08/01/2026	0	0	4,548	0	0	4,548	0	775,937	775,937	0	0	0
9900175200	SANTA ROSA BEACH	FL		01/22/2026	07/01/2026	0	0	(8,286)	0	0	(8,286)	0	1,156,109	1,156,109	0	0	0
0199999. Mortgages closed by repayment						312,094,055	0	(840,544)	0	0	(840,544)	0	307,479,583	307,479,583	0	0	0
FARM MORTGAGES	VARIOUS					0	0	0	0	0	0	0	20,303,290	20,303,290	0	0	0
RESIDENTIAL MOR	VARIOUS					0	0	0	0	0	0	0	25,760,877	25,760,877	0	0	0
COMMERCIAL MORT	VARIOUS					0	0	0	0	0	0	0	11,037,336	11,037,339	0	(2)	(2)
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	57,101,503	57,101,506	0	(2)	(2)
30017	VARIOUS	MD		03/26/2021	09/24/2026	26,914,113	0	0	0	0	0	0	25,856,991	21,232,209	0	(4,624,781)	(4,624,781)
30019	VARIOUS	NJ		04/01/2021	09/24/2026	110,000,000	0	0	0	0	0	0	110,000,000	101,811,600	0	(8,188,400)	(8,188,400)
30047	LA MIRADA	CA		07/01/2021	09/24/2026	6,980,362	0	0	0	0	0	0	6,860,448	6,081,032	0	(779,415)	(779,415)
30264	ROMULUS	MI		12/06/2023	09/24/2026	4,737,879	0	0	0	0	0	0	2,312,068	2,597,840	0	285,772	285,772
198521	SISKIYOU	CA		08/18/2016	09/24/2026	2,500,000	0	0	0	0	0	0	2,500,000	2,408,405	0	(91,595)	(91,595)
199214	EDGECOMBE	NC		01/25/2018	09/24/2026	6,231,680	0	151	0	0	151	0	6,119,331	5,405,592	0	(713,739)	(713,739)
199760	HARRIS	TX		11/14/2018	09/24/2026	28,710,000	0	0	0	0	0	0	28,710,000	23,793,355	0	(4,916,645)	(4,916,645)
200622	EDGECOMBE	NC		01/17/2020	09/24/2026	1,818,500	0	0	0	0	0	0	1,786,850	1,416,536	0	(370,314)	(370,314)
202572	DUNKLIN	MO		06/01/2022	09/24/2026	1,571,010	0	0	0	0	0	0	1,560,484	1,219,257	0	(341,226)	(341,226)
703008	NEW YORK	NY		04/02/2018	09/24/2026	50,000,000	0	0	0	0	0	0	50,000,000	48,380,000	0	(1,620,000)	(1,620,000)
703061	AUSTIN	TX		06/29/2018	09/24/2026	1,218,912	0	0	0	0	0	0	1,218,912	1,187,707	0	(31,204)	(31,204)
703063	NAPLES	FL		06/29/2018	09/24/2026	1,451,546	0	0	0	0	0	0	808,809	788,104	0	(20,706)	(20,706)
703203	PEACHTREE CITY	GA		11/15/2019	09/24/2026	20,692,624	0	0	0	0	0	0	20,138,614	17,101,711	0	(3,036,903)	(3,036,903)
703234	NEW YORK (MANHATTAN)	NY		12/17/2019	09/24/2026	30,000,000	0	0	0	0	0	0	30,000,000	25,020,000	0	(4,980,000)	(4,980,000)
703267	NEWTON SQUARE	PA		12/09/2019	09/24/2026	39,000,000	0	0	0	0	0	0	39,000,000	31,504,200	0	(7,495,800)	(7,495,800)
703440	SAN DIEGO	CA		05/04/2021	09/24/2026	27,000,000	0	0	0	0	0	0	27,000,000	23,700,600	0	(3,299,400)	(3,299,400)
703463	COLORADO SPRINGS	CO		05/27/2021	09/24/2026	61,000,000	0	0	0	0	0	0	61,000,000	53,600,700	0	(7,399,300)	(7,399,300)
703486	FORT WORTH	TX		05/28/2021	09/24/2026	36,500,000	0	0	0	0	0	0	36,500,000	34,718,800	0	(1,781,200)	(1,781,200)
703494	FRISCO	TX		06/24/2021	09/24/2026	34,500,000	0	0	0	0	0	0	34,000,000	29,899,600	0	(4,100,400)	(4,100,400)
703540	AUSTIN	TX		09/22/2021	09/24/2026	83,100,000	0	0	0	0	0	0	83,100,000	78,197,100	0	(4,902,900)	(4,902,900)
703556	FORT WORTH	TX		09/29/2021	09/24/2026	86,842,172	0	0	0	0	0	0	85,328,536	79,287,275	0	(6,041,260)	(6,041,260)
703563	KATY	TX		09/15/2021	09/24/2026	45,600,000	0	0	0	0	0	0	45,600,000	42,918,720	0	(2,681,280)	(2,681,280)
703589	WILMINGTON	MA		11/02/2021	09/24/2026	35,000,000	0	0	0	0	0	0	35,000,000	32,763,500	0	(2,236,500)	(2,236,500)
703617	HOUSTON	TX		12/20/2021	09/24/2026	30,000,000	0	0	0	0	0	0	30,000,000	26,040,000	0	(3,960,000)	(3,960,000)
703626	WHEAT RIDGE	CO		12/07/2021	09/24/2026	84,000,000	0	0	0	0	0	0	84,000,000	78,464,400	0	(5,535,600)	(5,535,600)
418851559	ARROYO GRANDE	CA		03/23/2018	09/24/2026	1,084,737	0	(194)	0	0	(194)	0	1,072,418	922,331	0	(150,086)	(150,086)
578272267	LA CANADA FLINTRIDGE	CA		06/08/2018	09/24/2026	1,045,358	0	683	0	0	683	0	1,031,796	831,459	0	(200,337)	(200,337)
578371453	SADDLE RIVER	NJ		05/03/2018	09/24/2026	2,288,975	0	(760)	0	0	(760)	0	2,219,832	1,906,192	0	(313,640)	(313,640)
578487168	BALTIMORE	MD		07/30/2018	09/24/2026	1,602,719	0	1,574	0	0	1,574	0	1,569,550	1,379,677	0	(189,873)	(189,873)
9900089323	LOS ANGELES	CA		07/09/2019	09/24/2026	1,837,482	0	548	0	0	548	0	1,799,886	1,867,899	0	68,013	68,013
9900089602	SAN JOSE	CA		07/10/2019	09/24/2026	1,139,660	0	(644)	0	0	(644)	0	1,117,269	946,023	0	(171,246)	(171,246)
9900097829	OAK BROOK	IL		12/20/2019	09/24/2026	1,743,222	0	(2,771)	0	0	(2,771)	0	1,680,418	1,472,450	0	(207,969)	(207,969)
9900101861	LA JOLLA	CA		04/29/2020	09/24/2026	1,560,990	0	225	0	0	225	0	1,523,576	1,342,153	0	(181,423)	(181,423)
9900110360	EAST HAMPTON	NY		11/19/2020	09/24/2026	2,214,283	0	(1,102)	0	0	(1,102)	0	2,168,855	2,145,428	0	(23,427)	(23,427)
9900117901	NORTH PALM BEACH	FL		07/08/2021	09/24/2026	1,717,502	0	(1,307)	0	0	(1,307)	0	1,680,007	1,246,239	0	(433,768)	(433,768)
9900119004	CORAL GABLES	FL		08/05/2021	09/24/2026	1,628,859	0	(317)	0	0	(317)	0	1,595,996	1,205,384	0	(390,612)	(390,612)
9900119049	PONTE VEDRA BEACH	FL		08/05/2021	09/24/2026	1,837,282	0	(884)	0	0	(884)	0	1,802,419	1,406,446	0	(395,974)	(395,974)
9900122416	VENICE	CA		09/17/2021	09/24/2026	1,756,005	0	(396)	0	0	(396)	0	1,713,247	1,362,255	0	(350,991)	(350,991)
9900122849	LOS ANGELES	CA		10/05/2021	09/24/2026	1,734,205	0	(2,388)	0	0	(2,388)	0	1,703,476	1,412,299	0	(291,177)	(291,177)
9900122994	LOS ANGELES	CA		10/05/2021	09/24/2026	1,806,883	0	(2,342)	0	0	(2,342)	0	1,774,793	1,476,312	0	(298,481)	(298,481)
9900123038	SALVO	NC		10/05/2021	09/24/2026	2,296,296	0	(4,378)	0	0	(4,378)	0	2,260,926	2,087,333	0	(173,594)	(173,594)
9900123044	PALO ALTO	CA		10/15/2021	09/24/2026	1,745,398	0	(2,643)	0	0	(2,643)	0	1,684,566	1,362,481	0	(322,085)	(322,085)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
9900123744	CAMPBELL	CA		11/17/2021	09/24/2026	1,028,461	0	(892)	0	0	(892)	0	1,006,674	788,190	0	(218,483)	(218,483)
9900123760	SAN LUIS OBISPO	CA		11/17/2021	09/24/2026	1,099,972	0	(1,062)	0	0	(1,062)	0	1,076,286	912,611	0	(163,675)	(163,675)
9900124757	SAN JOSE	CA		12/17/2021	09/24/2026	1,491,951	0	(272)	0	0	(272)	0	1,491,679	1,218,386	0	(273,293)	(273,293)
9900124829	CORAL GABLES	FL		12/17/2021	09/24/2026	1,274,871	0	(638)	0	0	(638)	0	1,274,233	1,003,277	0	(270,957)	(270,957)
9900125944	SONOMA	CA		02/23/2022	09/24/2026	1,935,830	0	(1,581)	0	0	(1,581)	0	1,900,165	1,590,786	0	(309,379)	(309,379)
9900126038	GLENDALE	CA		02/23/2022	09/24/2026	1,124,563	0	571	0	0	571	0	1,103,465	900,334	0	(203,131)	(203,131)
9900126041	PASADENA	CA		02/23/2022	09/24/2026	1,119,938	0	576	0	0	576	0	1,099,034	896,834	0	(202,200)	(202,200)
9900126142	BROOKLYN	NY		01/21/2022	09/24/2026	1,329,516	0	0	0	0	0	0	1,306,464	1,081,891	0	(224,574)	(224,574)
9900126573	LAKE STEVENS	WA		01/25/2022	09/24/2026	2,180,484	0	(3,274)	0	0	(3,274)	0	2,146,238	1,881,053	0	(265,185)	(265,185)
9900126649	BOCA RATON	FL		01/25/2022	09/24/2026	1,747,896	0	(3,833)	0	0	(3,833)	0	1,720,983	1,554,551	0	(166,433)	(166,433)
9900127053	HUNTINGTON BEACH	CA		02/23/2022	09/24/2026	1,064,768	0	(820)	0	13,003	12,183	0	1,065,074	867,798	0	(197,277)	(197,277)
9900127161	RANCHO SANTA MARGARITA	CA		02/23/2022	09/24/2026	1,019,149	0	(690)	0	0	(690)	0	1,018,460	837,629	0	(180,831)	(180,831)
9900127170	CHATSWORTH	CA		02/23/2022	09/24/2026	1,366,289	0	(2,546)	0	0	(2,546)	0	1,336,926	1,166,293	0	(170,633)	(170,633)
9900127192	BEVERLY HILLS	CA		02/23/2022	09/24/2026	1,830,124	0	609	0	0	609	0	1,797,956	1,500,736	0	(297,220)	(297,220)
9900127216	MARINA DEL REY	CA		02/23/2022	09/24/2026	2,013,689	0	(345)	0	0	(345)	0	2,007,581	1,639,496	0	(368,085)	(368,085)
9900127281	LAHAINA	HI		02/23/2022	09/24/2026	3,537,810	0	(6,242)	0	0	(6,242)	0	3,480,268	3,084,120	0	(396,148)	(396,148)
9900127348	YORBA LINDA	CA		03/02/2022	09/24/2026	1,059,966	0	(926)	0	0	(926)	0	1,043,289	911,683	0	(131,607)	(131,607)
9900127409	WEEHAWKEN	NJ		03/02/2022	09/24/2026	1,753,637	0	(1,767)	0	0	(1,767)	0	1,726,050	1,518,097	0	(207,953)	(207,953)
9900127446	MANHATTAN BEACH	CA		03/02/2022	09/24/2026	1,775,668	0	1,990	0	0	1,990	0	1,745,393	1,491,272	0	(254,120)	(254,120)
9900127492	BEVERLY HILLS AREA LO	CA		03/16/2022	09/24/2026	1,245,142	0	(175)	0	0	(175)	0	1,244,968	1,023,284	0	(221,684)	(221,684)
9900127520	HAYWARD	CA		03/16/2022	09/24/2026	1,049,946	0	(766)	0	0	(766)	0	1,049,181	1,024,220	0	(24,961)	(24,961)
9900127799	SAN FRANCISCO	CA		03/11/2022	09/24/2026	1,322,784	0	(1,967)	0	0	(1,967)	0	1,302,493	1,163,981	0	(138,512)	(138,512)
9900128167	GREENWICH	CT		03/18/2022	09/24/2026	3,156,005	0	(6,277)	0	0	(6,277)	0	3,122,868	2,953,042	0	(169,827)	(169,827)
9900128353	CAYUCOS	CA		03/25/2022	09/24/2026	1,746,956	0	(166)	0	0	(166)	0	1,715,793	1,445,300	0	(270,494)	(270,494)
9900128376	SCOTTSDALE	AZ		03/25/2022	09/24/2026	1,388,868	0	(1,369)	0	0	(1,369)	0	1,356,755	1,154,912	0	(201,843)	(201,843)
9900128601	CALABASAS	CA		03/25/2022	09/24/2026	2,317,340	0	(1,168)	0	0	(1,168)	0	2,270,599	1,912,085	0	(358,514)	(358,514)
9900128630	NEWPORT BEACH	CA		03/25/2022	09/24/2026	1,404,128	0	(620)	0	0	(620)	0	1,376,776	1,132,780	0	(243,996)	(243,996)
9900128632	BEVERLY HILLS	CA		03/25/2022	09/24/2026	1,250,312	0	(688)	0	0	(688)	0	1,228,086	1,043,829	0	(184,257)	(184,257)
9900128821	LOS ANGELES	CA		04/19/2022	09/24/2026	1,199,215	0	(606)	0	0	(606)	0	1,181,050	1,030,943	0	(150,107)	(150,107)
9900128878	SHERMAN OAKS	CA		04/19/2022	09/24/2026	2,079,355	0	(1,110)	0	0	(1,110)	0	2,072,333	1,818,581	0	(253,752)	(253,752)
9900128999	CORONA DEL MAR	CA		04/19/2022	09/24/2026	2,005,653	0	373	0	0	373	0	1,991,027	1,673,746	0	(317,281)	(317,281)
9900129261	NEWPORT BEACH	CA		05/02/2022	09/24/2026	3,474,017	0	(2,484)	0	0	(2,484)	0	3,450,316	2,897,606	0	(552,709)	(552,709)
9900129533	CARDIFF BY THE SEA	CA		04/22/2022	09/24/2026	1,700,083	0	(65)	0	0	(65)	0	1,700,019	1,487,950	0	(212,070)	(212,070)
9900130073	MIAMI	FL		05/24/2022	09/24/2026	1,103,603	0	2,426	0	0	2,426	0	1,065,153	939,565	0	(125,588)	(125,588)
9900131155	WESTON	CT		05/24/2022	09/24/2026	1,817,991	0	(25)	0	0	(25)	0	1,817,966	1,575,300	0	(242,666)	(242,666)
9900131176	BROOKLYN	NY		05/24/2022	09/24/2026	2,162,898	0	(800)	0	0	(800)	0	2,162,100	1,859,411	0	(302,689)	(302,689)
9900131446	WALNUT	CA		05/25/2022	09/24/2026	1,355,198	0	(246)	0	0	(246)	0	1,336,890	1,285,730	0	(51,160)	(51,160)
9900132039	HILTON HEAD ISLAND	SC		07/07/2022	09/24/2026	1,432,236	0	0	0	0	0	0	1,415,413	1,417,829	0	2,416	2,416
9900132708	LOS ANGELES	CA		07/25/2022	09/24/2026	1,362,294	0	(1,592)	0	0	(1,592)	0	1,345,650	1,192,888	0	(152,762)	(152,762)
9900133318	VENICE	CA		08/15/2022	09/24/2026	1,667,071	0	1,269	0	0	1,269	0	1,668,341	1,635,785	0	(32,556)	(32,556)
9900133397	VENICE	CA		08/15/2022	09/24/2026	1,322,498	0	165	0	0	165	0	1,322,663	1,331,744	0	9,081	9,081
9900133512	VIEW PARK	CA		08/15/2022	09/24/2026	1,199,513	0	1,037	0	0	1,037	0	1,200,551	1,191,464	0	(9,087)	(9,087)
9900133519	BEVERLY HILLS	CA		08/15/2022	09/24/2026	2,784,904	0	1,373	0	0	1,373	0	2,786,278	2,715,781	0	(70,498)	(70,498)
9900133617	INDIO	CA		08/15/2022	09/24/2026	1,156,847	0	(71)	0	0	(71)	0	1,167,625	1,126,618	0	(41,007)	(41,007)
9900133784	SHERMAN OAKS	CA		08/17/2022	09/24/2026	1,336,613	0	15,379	0	0	15,379	0	1,315,853	1,274,076	0	(41,777)	(41,777)
9900134063	ANAHEIM	CA		08/26/2022	09/24/2026	1,997,326	0	(405)	0	0	(405)	0	1,996,922	2,005,887	0	8,965	8,965
9900134067	NEWPORT BEACH	CA		08/26/2022	09/24/2026	2,476,410	0	(220)	0	0	(220)	0	2,476,191	2,368,843	0	(107,348)	(107,348)
9900135015	REUNION	FL		09/26/2022	09/24/2026	1,692,937	0	(88)	0	0	(88)	0	1,676,241	1,703,740	0	27,498	27,498
9900135873	LOS ANGELES	CA		10/14/2022	09/24/2026	1,566,993	0	2,449	0	0	2,449	0	1,569,443	1,437,915	0	(131,527)	(131,527)
9900135908	IRVINE	CA		10/14/2022	09/24/2026	1,285,659	0	6,559	0	0	6,559	0	1,266,126	1,182,034	0	(84,093)	(84,093)
9900135959	LOS FELIZ	CA		10/14/2022	09/24/2026	1,115,130	0	5,088	0	0	5,088	0	1,098,019	1,025,196	0	(72,822)	(72,822)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
9900135981	LOS ALTOS HILLS	CA		10/14/2022	09/24/2026	2,107,831	0	2,751	0	0	2,751	0	2,110,583	1,906,800	0	(203,783)	(203,783)
9900136678	CRYSTAL BEACH	TX		10/24/2022	09/24/2026	1,351,000	0	0	0	0	0	0	1,351,000	1,373,812	0	22,812	22,812
9900138869	NORTHRIDGE	CA		12/01/2022	09/24/2026	1,345,447	0	1,700	0	0	1,700	0	1,328,483	1,361,066	0	32,583	32,583
9900138893	CAPE CORAL	FL		12/13/2022	09/24/2026	1,636,898	0	465	0	0	465	0	1,611,422	1,599,003	0	(12,419)	(12,419)
9900138907	TUSTIN	CA		12/13/2022	09/24/2026	1,723,607	0	200	0	0	200	0	1,704,786	1,682,696	0	(22,090)	(22,090)
9900138911	PEBBLE BEACH	CA		12/13/2022	09/24/2026	1,863,038	0	1,592	0	0	1,592	0	1,841,766	1,873,940	0	32,174	32,174
9900138915	PINECREST	FL		12/13/2022	09/24/2026	1,844,036	0	1,500	0	0	1,500	0	1,821,951	1,845,570	0	23,619	23,619
9900138951	BELVEDERE TIBURON	CA		12/13/2022	09/24/2026	2,374,318	0	708	0	0	708	0	2,347,553	2,332,066	0	(15,487)	(15,487)
9900138981	TREASURE ISLAND	FL		12/13/2022	09/24/2026	2,124,342	0	9,070	0	0	9,070	0	2,091,727	2,234,844	0	143,117	143,117
9900141018	ST PETERSBURG	FL		03/22/2023	09/24/2026	2,528,829	0	21,629	0	0	21,629	0	2,248,268	2,253,245	0	4,977	4,977
9900141028	SANTA ANA	CA		03/22/2023	09/24/2026	1,446,964	0	1,126	0	0	1,126	0	1,426,823	1,396,266	0	(30,556)	(30,556)
9900141036	POTOMAC	MD		03/22/2023	09/24/2026	1,427,901	0	2,626	0	0	2,626	0	1,407,574	1,384,489	0	(23,085)	(23,085)
9900141039	HENDERSONVILLE	NC		03/22/2023	09/24/2026	1,211,839	0	4,524	0	0	4,524	0	1,190,459	1,143,476	0	(46,983)	(46,983)
9900143104	MIAMI	FL		07/18/2023	09/24/2026	1,269,065	0	(1,579)	0	0	(1,579)	0	1,254,723	1,186,427	0	(68,295)	(68,295)
9900143106	DENVER	CO		07/18/2023	09/24/2026	1,101,636	0	(4,832)	0	0	(4,832)	0	1,060,688	1,002,437	0	(58,251)	(58,251)
9900143108	SAINT GEORGE	UT		07/18/2023	09/24/2026	1,133,699	0	(1,145)	0	0	(1,145)	0	1,118,395	1,058,522	0	(59,873)	(59,873)
9900143110	LA MESA	CA		07/18/2023	09/24/2026	1,197,816	0	3,726	0	0	3,726	0	1,181,209	1,141,495	0	(39,713)	(39,713)
9900143111	NEWPORT BEACH	CA		07/18/2023	09/24/2026	1,327,179	0	11,319	0	0	11,319	0	1,308,433	1,269,611	0	(38,822)	(38,822)
9900143116	KEY LARGO	FL		07/18/2023	09/24/2026	1,231,674	0	10,860	0	0	10,860	0	1,216,055	1,173,478	0	(42,577)	(42,577)
9900143117	KAAAWA	HI		07/18/2023	09/24/2026	1,073,229	0	8,274	0	0	8,274	0	1,057,937	1,020,547	0	(37,390)	(37,390)
9900143124	MCLEAN	VA		07/18/2023	09/24/2026	1,853,887	0	(516)	0	0	(516)	0	1,834,073	1,808,613	0	(25,461)	(25,461)
9900143127	FT LAUDERDALE	FL		07/18/2023	09/24/2026	2,258,532	0	(1,369)	0	0	(1,369)	0	2,238,099	2,229,942	0	(8,156)	(8,156)
9900143133	RENO	NV		07/18/2023	09/24/2026	1,967,899	0	(910)	0	0	(910)	0	1,946,812	1,913,009	0	(33,802)	(33,802)
9900143138	TAMPA	FL		07/18/2023	09/24/2026	2,033,677	0	1,843	0	0	1,843	0	1,977,170	2,027,661	0	50,491	50,491
9900143145	PORTOLA VALLEY	CA		07/18/2023	09/24/2026	2,472,628	0	10,841	0	0	10,841	0	2,428,263	2,515,230	0	86,967	86,967
9900143175	BRECKENRIDGE	CO		08/10/2023	09/24/2026	2,257,736	0	3,001	0	0	3,001	0	2,228,911	2,239,292	0	10,381	10,381
9900147175	SAN RAFAEL	CA		02/23/2024	09/24/2026	1,535,974	0	(760)	0	0	(760)	0	1,517,961	1,478,554	0	(39,407)	(39,407)
9900147186	FRANKLIN	TN		02/23/2024	09/24/2026	1,717,336	0	(1,710)	0	0	(1,710)	0	1,701,966	1,638,097	0	(63,869)	(63,869)
9900147284	PHOENIX	AZ		04/01/2024	09/24/2026	2,111,343	0	10,541	0	0	10,541	0	2,081,260	1,969,587	0	(111,673)	(111,673)
9900147297	INLET BEACH	FL		04/01/2024	09/24/2026	1,962,669	0	8,898	0	0	8,898	0	1,929,380	1,826,189	0	(103,191)	(103,191)
9900147304	SILVERTHORNE	CO		04/01/2024	09/24/2026	1,556,174	0	10,982	0	0	10,982	0	1,533,375	1,455,100	0	(78,275)	(78,275)
9900147315	POWAY	CA		04/01/2024	09/24/2026	1,934,786	0	14,829	0	0	14,829	0	1,900,911	1,797,450	0	(103,461)	(103,461)
9900147337	GLENDALE	CA		04/01/2024	09/24/2026	2,304,381	0	16,210	0	0	16,210	0	2,270,595	2,154,722	0	(115,872)	(115,872)
9900147340	CARLSBAD	CA		04/01/2024	09/24/2026	1,497,483	0	10,334	0	0	10,334	0	1,475,299	1,395,392	0	(79,908)	(79,908)
9900147347	ENCINITAS	CA		04/01/2024	09/24/2026	1,706,374	0	11,970	0	0	11,970	0	1,680,868	1,591,889	0	(88,979)	(88,979)
9900147383	QUEENSTOWN	MD		04/01/2024	09/24/2026	2,007,175	0	17,006	0	0	17,006	0	1,977,702	1,893,045	0	(84,658)	(84,658)
9900147391	NAPA	CA		04/01/2024	09/24/2026	1,775,518	0	14,870	0	0	14,870	0	1,749,214	1,672,811	0	(76,403)	(76,403)
9900147392	SCOTTSDALE	AZ		04/01/2024	09/24/2026	1,584,507	0	12,568	0	0	12,568	0	1,561,265	1,492,816	0	(68,450)	(68,450)
SUMMARY LINE AD						0	0	0	0	0	0	0	(10,269,952)	(8)	0	10,269,952	10,269,952
0399999. Mortgages disposed						1,034,197,588	0	190,265	0	13,003	203,268	0	1,014,338,987	931,126,887	0	(83,212,093)	(83,212,093)
9900138883	SOUTH HAVEN	MI		12/09/2022	08/17/2026	1,177,626	0	18,234	0	0	18,234	0	1,195,038	804,000	0	(391,038)	(391,038)
0499999. Mortgages transferred						1,177,626	0	18,234	0	0	18,234	0	1,195,038	804,000	0	(391,038)	(391,038)
0599999 - Totals						1,347,469,269	0	(632,045)	0	13,003	(619,042)	0	1,380,115,111	1,296,511,976	0	(83,603,133)	(83,603,133)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	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	270,000	0.438
000000-00-0	ACCEL XIV L.P.	PALO ALTO	CA	ACCEL PARTNERS		03/21/2019	1	0	72,000	0	144,000	0.457
000000-00-0	ADVENT INTERNATIONAL GPE X LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2022	3	0	675,231	0	6,869,664	0.176
000000-00-0	AEA INVESTORS FUND VIII LP	NEW YORK	NY	AEA INVESTORS LLC		05/22/2024	3	0	976,625	0	14,390,421	0.767
000000-00-0	AFFINITY ASIA PACIFIC FD V LP	HONG KONG	CHN	AFFINITY FUND V GENERAL PARTNER		12/10/2018	3	0	65,332	0	2,402,243	0.334
000000-00-0	AMERICAN SECURITIES VIII LP	NEW YORK	NY	AMERICAN SECURITIES ASSOCIATES VIII, LLC		03/15/2019	3	0	279,937	0	5,266,241	5.644
000000-00-0	APOLLO INVESTMENT FUND X LP	NEW YORK	NY	APOLLO MANAGEMENT		08/14/2023	3	0	618,923	0	7,702,396	0.085
000000-00-0	AQUILINE FIN SERVICES FD V LP	NEW YORK	NY	AQUILINE CAPITAL PARTNERS LLC		06/23/2023	3	0	1,350,354	0	4,737,272	0.943
000000-00-0	AWANI CAPITAL FUND LP	FULTON	MD	AWANI CAPITAL		07/01/2026	2	131,348	0	0	8,868,652	1.800
000000-00-0	BALANCE POINT CAPITAL PARTNERS VI	WESTPORT	CT	BALANCE POINT CAPITAL PARTNERS		08/05/2025	2	0	883,445	0	5,939,105	2.050
000000-00-0	BATTERY VENTURES XIV, L.P.	BOSTON	MA	BATTERY VENTURES		07/20/2022	1	0	640,000	0	1,730,000	0.311
000000-00-0	BDC V LP	LONDON	GBR	BRIDGEPOINT CAPITAL LTD.		11/05/2025	3	0	1,304,290	0	14,365,026	0.920
000000-00-0	BESSEMER VENTR PTS CNTRY FD II	SAN FRANCISCO	CA	BESSEMER VENTURE PARTNERS		11/01/2021	1	0	782,400	0	0	0.485
000000-00-0	BESSEMER VENTR PTS XI INSTL LP	SAN FRANCISCO	CA	BESSEMER VENTURE PARTNERS		03/22/2021	3	0	382,600	0	967,003	0.185
000000-00-0	BLACKROCK DLF IX ICAV-BLACKROC	DUBLIN	IRL	BLACKROCK DIRECT LENDING IX GP, LLC		06/28/2021		0	183,166	0	0	6.370
000000-00-0	CARLYLE EUR TECH PRTRS IV SCSP	WASHINGTON	DC	CARLYLE GROUP		01/02/2020	3	0	3,654	0	1,503,310	0.778
000000-00-0	C-BRIDGE HEALTHCARE FUND II LP	NEW YORK	NY	C-BRIDGE CAPITAL		12/04/2020	3	0	858	0	209,003	0.424
000000-00-0	CITATION FUND I LP	DALLAS	TX	CITATION CAPITAL		04/29/2026	3	0	(800,945)	0	6,621,620	5.470
000000-00-0	CIVC PARTNERS FUND V LP	CHICAGO	IL	CIVC		03/31/2017	3	0	12,573	0	2,000,241	4.754
000000-00-0	CLEARLAKE CAPITAL PARTNERS VIII LP	SANTA MONICA	CA	CLEARLAKE CAPITAL		12/05/2024	3	0	95,950	0	14,619,878	0.167
000000-00-0	CORTEC GROUP FUND VIII LP	NEW YORK	NY	CORTEC GROUP, INC.		02/26/2024	3	0	247,697	0	13,157,726	3.625
000000-00-0	COURT SQUARE CAPITAL III LP	NEW YORK	NY	COURT SQUARE		12/27/2011	3	0	12,096	0	285,963	6.706
000000-00-0	CRV XVIII LP	PALO ALTO	CA	CHARLES RIVER		02/12/2021	3	0	125,000	0	550,000	4.139
000000-00-0	ENCAP ENERGY CAPITAL XI LP	HOUSTON	TX	ENCAP		12/12/2016		0	600,411	0	989,287	0.955
000000-00-0	EPIC FUND I-B SLP	LUXEMBURG	LUX	CASTIK CAPITAL PARTNERS		05/19/2021	3	0	3,010	0	19,157	0.193
000000-00-0	EQUISTONE EUROPE FUND V LP	LONDON	GBR	EQUISTONE		01/22/2015	3	0	27,273	0	443,273	0.397
000000-00-0	ETHOS CAPITAL DIGITAL INFRASTRUCTURE LP	BOSTON	MA	ETHOS CAPITAL		12/16/2025	3	0	12,403	0	833,229	0.343
000000-00-0	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	FRIEDMAN FLEISCHER & LOWE		12/03/2013	3	0	195,781	0	786,155	0.969
000000-00-0	FFL CAPITAL PARTNERS VI LP	WILMINGTON	DE	FFL CAPITAL PARTNERS		09/01/2026	3	1	0	0	20,000,000	2.000
000000-00-0	FOUNDATION CAPITAL X L.P.	EAST NORRITON	PA	FOUNDATION CAPITAL MANAGEMENT		08/20/2021	1	0	316,800	0	905,401	1.562
000000-00-0	FURTHER GLOBAL CAP PTNRS II LP	NEW YORK	NY	FURTHER GLOBAL CAPITAL MANAGEMENT		08/17/2022	3	0	122,839	0	11,797,008	1.355
000000-00-0	FURTHER GLOBAL CAP PTNRS L.P.	NEW YORK	NY	FURTHER GLOBAL		01/29/2020	3	0	103,054	0	17,455,643	1.034
000000-00-0	GEN CATALYST GRP XI-ENDURANCE	CAMBRIDGE	MA	GENERAL CATALYST PARTNERS		03/18/2022	1	0	135,535	0	92,378	0.911
000000-00-0	GEN CATALYST GRP XI-FEEDER	CAMBRIDGE	MA	GENERAL CATALYST PARTNERS		03/18/2022	1	0	38,495	0	146,372	0.166
000000-00-0	GEN CATALYST GRP XI-IGNITION	CAMBRIDGE	MA	GENERAL CATALYST PARTNERS		03/29/2022	1	0	107,284	0	165,565	0.276
000000-00-0	GLOBAL INFRASTRUCTURE PT IV LP	NEW YORK	NY	GLOBAL INFRASTRUCTURE GP IV, L.P.		10/10/2019		0	14,485	0	4,972,463	8.624
000000-00-0	GREAT HILL EQUITY PARTNERS IX	BOSTON	MA	GREAT HILL EQUITY PARTNERS		09/01/2026	3	1	0	0	12,500,000	0.186
000000-00-0	GREAT HILL EQUITY PTRS VIII LP	BOSTON	MA	GREAT HILL EQUITY PARTNERS		12/07/2022	3	0	1,013,121	0	2,328,321	0.627
000000-00-0	GREEN EQUITY INVESTORS IX LP	LOS ANGELES	CA	LEONARD GREEN & COMPANY		08/15/2023	3	0	1,255,886	0	3,044,286	0.077
000000-00-0	GREEN EQUITY INVESTORS VII LP	LOS ANGELES	CA	LEONARD GREEN		02/16/2016	3	0	10,756	0	966,085	0.066
000000-00-0	GREEN EQUITY INVESTORS VIII L.	LOS ANGELES	CA	LEONARD GREEN		10/21/2020	3	0	62,474	0	3,705,305	0.207
000000-00-0	HAMILTON LANE INFRASTRUCTURE OPPORTUNITIES FUND II LP	CONSHOHOCKEN	PA	HAMILTON LANE		09/30/2025	3	0	1,065,842	0	5,634,182	1.112
000000-00-0	HAMILTONLANESECONDARYFUND VI-A	CONSHOHOCKEN	PA	HAMILTON LANE		12/30/2022	3	0	2,490,020	0	21,174,888	9.855
000000-00-0	HPS STRATEGIC INV PTNRS V LP	NEW YORK	NY	HPS INVESTMENT PARTNERS, LLC		08/04/2022	2	0	372,750	0	3,714,619	5.104
000000-00-0	INFLEXION BUYOUT FUND V LP	LONDON	GBR	INFLEXION		06/18/2018	3	0	374,866	0	823,692	7.362
000000-00-0	INFLEXION CAPITAL FUND II LP	LONDON	GBR	INFLEXION PARTNERSHIP CAP FUND		06/18/2018	3	0	116,093	0	734,749	0.549
000000-00-0	JADE EQUITY INVESTORS II LP	LOS ANGELES	CA	LEONARD GREEN & COMPANY		08/15/2024	3	0	613,194	0	4,279,170	0.207
000000-00-0	KOHLBERG INVESTORS VIII LP	MOUNT KISCO	NY	KOHLBERG		07/25/2016	3	0	100,886	0	902,771	0.457
000000-00-0	L CATTERTON IX L.P.	GREENWICH	CT	L CATTERTON MANAGEMENT COMPANY LLC		04/14/2021	3	0	148,245	0	3,715,782	0.503
000000-00-0	LANDMARK EQU PARTNERS XVI LP	SIMSBURY	CT	LANDMARK PARTNERS XVI-GP, L.P.		12/07/2018	3	0	998,178	0	3,644,516	0.663
000000-00-0	LUMINATE CAPITAL PARTNERS III	SAN FRANCISCO	CA	LUMINATE CAPITAL PARTNERS		06/09/2021	3	0	312,928	0	538,258	0.437
000000-00-0	MERITECH CAPITAL PARTNERS VIII	PALO ALTO	CA	MERITECH PARTNERS		03/31/2025	1	0	799,000	0	1,462,000	0.618
000000-00-0	MERITECH FRANCHISE FUND LP	PALO ALTO	CA	MERITECH PARTNERS		06/08/2021	1	0	475,000	0	76,000	2.982
000000-00-0	MERITECH CAPITAL SIDECAR III L.P.	PALO ALTO	CA	MERITECH PARTNERS		09/10/2025	1	0	310,000	0	950,000	0.800
000000-00-0	METLIFE MID MRKT PVT DBT II LP	NEW YORK	NY	METLIFE		08/30/2022	2	0	614,522	0	8,853,056	4.053
000000-00-0	NEW ENTERPRISE ASSOC 16 LP	MENLO PARK	CA	NEW ENTERPRISE ASSOCIATES		04/05/2017	1	0	175,000	0	425,000	0.555

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	NEW ENTERPRISE ASSOC 18 LP	CHEVY CHASE	MD	NEW ENTERPRISE ASSOCIATES		02/14/2022	1	0	250,000	0	2,575,000	1.373
000000-00-0	NEW ENTERPRISE ASSOCIATES 17LP	MENLO PARK	CA	NEA PARTNERS 17, L.P.		07/19/2019	1	0	225,000	0	1,312,500	8.253
000000-00-0	NEWVIEW CAPITAL FUND III L.P.	BURLINGAME	CA	NEWVIEW CAPITAL MANAGEMENT		04/17/2023	1	0	37,863	0	175,476	0.166
000000-00-0	ODYSSEY INVESTMENT V LP	NEW YORK	NY	ODYSSEY INVESTMENT PARTNERS		06/24/2014	3	0	2,842	0	1,524,153	0.485
000000-00-0	OLYMPUS GROWTH FUND VII L.P.	STAMFORD	CT	OGP VII, LLC		01/15/2019	3	0	827	0	1,673,397	0.317
000000-00-0	PA DIRECT CREDIT OPPORT II LP	DARIEN	CT	PORTFOLIO ADVISORS		10/04/2016	2	0	11,693	0	795,573	1.976
000000-00-0	PATRIA BRAZILIAN PE IV LP	SAO PAULO	BRA	PATRIA		07/26/2011	3	0	710,372	0	510	0.149
000000-00-0	PATRIA-BRAZILIAN PE FD VI LP	SAO PAULO	BRA	PATRIA PRIVATE EQUITY GENERAL PARTNER		12/14/2018	3	0	114,743	0	240,332	16.408
000000-00-0	PERMIRA V LP	LONDON	GBR	PERMIRA		04/24/2013	3	0	1,036,154	0	9,073	0.229
000000-00-0	PLATINUM EQUITY CAPITAL II LP	LOS ANGELES	CA	PLATINUM EQUITY		08/15/2007	3	0	5,950	0	3,411,556	0.741
000000-00-0	PPC III LP	NEW YORK	NY	PPC ENTERPRICES, LLC		03/24/2021	3	0	482,363	0	1,436,542	1.166
000000-00-0	PRIMAVERA CAPITAL FUND III LP	HONG KONG	CHN	PRIMAVERA		06/01/2018	3	0	375,302	0	833,438	54.708
000000-00-0	PUBLIC PENSION CAPITAL LLC	NEW YORK	NY	PUBLIC PENSION CAPITAL MANAGEMENT		07/10/2014	3	0	(43,681)	0	212,757	0.261
000000-00-0	QUAD-C PARTNERS X L.P.	CHARLOTTESVILLE	VA	QUAD-C MANAGEMENT INC.		12/27/2021	3	0	735,252	0	5,202,380	0.521
000000-00-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	QUANTUM		08/07/2014		0	16,584	0	3,015,839	0.696
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM		09/01/2017		0	85,881	0	1,024,289	0.362
000000-00-0	QUANTUM ENERGY VII CO INVT LP	HOUSTON	TX	QUANTUM		09/01/2017		0	3,463	0	724,967	0.304
000000-00-0	SCALE VENTURE PARTNERS VI L.P.	FOSTER	CA	SCALE VENTURE MANAGEMENT VI, L.P.		09/21/2018	1	0	66,536	0	135,449	1.146
000000-00-0	SILVER LAKE PARTNERS III LP	MENLO PARK	CA	SILVER LAKE		02/28/2007	3	0	774	0	2,190,769	0.169
000000-00-0	SILVER LAKE PARTNERS IV LP	MENLO PARK	CA	SILVER LAKE		09/07/2012	3	0	1,012	0	175,604	0.068
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE		06/12/2018	3	0	32,039	0	2,332,224	0.157
000000-00-0	SILVER LAKE PARTNERS VI LP	MENLO PARK	CA	SILVER LAKE PARTNERS		01/06/2021	3	0	122,949	0	1,485,680	0.533
000000-00-0	STONE POINT FUND VII LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2016	3	0	20,270	0	638,853	13.087
000000-00-0	TCV XII LP	MENLO PARK	CA	TECHNOLOGY CROSSOVER VENTURES		04/30/2024	1	0	841,155	0	3,844,677	0.441
000000-00-0	THE RESOLUTE FUND IV L.P.	NEW YORK	NY	THE JORDAN COMPANY		12/07/2018	3	0	165,781	0	1,033,380	0.297
000000-00-0	THE RESOLUTE FUND V LP	NEW YORK	NY	THE JORDAN COMPANY		09/07/2021	3	0	88,894	0	1,008,197	0.420
000000-00-0	THE RESOLUTE FUND VI LP	NEW YORK	NY	THE JORDAN COMPANY		03/01/2024	3	0	2,828,764	0	6,727,224	2.716
000000-00-0	THE RESOLUTE II CONTIN. FUND	NEW YORK	NY	THE JORDAN COMPANY		06/28/2022	3	0	(8,802)	0	520,879	0.364
000000-00-0	THE RESOLUTE III CONT. FD	NEW YORK	NY	THE JORDAN COMPANY		09/27/2024	3	0	13,451	0	346,761	1.445
000000-00-0	THE VERITAS CAP FUND VIII LP	NEW YORK	NY	VERITAS CAPITAL		07/01/2022	3	0	30,921	0	1,407,791	0.192
000000-00-0	THL EQUITY FUND X L.P.	BOSTON	MA	THL PARTNERS		09/01/2026	3	1	0	0	20,000,000	0.337
000000-00-0	THOMAS H LEE EQ FD IX LP	BOSTON	MA	THOMAS H. LEE COMPANY		01/21/2022	3	0	1,068,559	0	2,998,868	0.650
000000-00-0	THOMAS H LEE EQ FD IX LP-SCND	BOSTON	MA	THOMAS H. LEE COMPANY		01/21/2022	3	0	712,376	0	1,999,239	0.785
000000-00-0	TRF IV CFS CONTINUATION FD LP	NEW YORK	NY	THE JORDAN COMPANY		09/27/2024	3	0	4,343	0	301,394	2.419
000000-00-0	VERITAS CAP VANTAGE FUND LP	NEW YORK	NY	VERITAS CAPITAL		07/01/2021	3	0	110,509	0	6,397,298	0.160
000000-00-0	VERITAS CAPITAL FUND VII L.P.	NEW YORK	NY	VERITAS CAPITAL		04/15/2020	3	0	557,562	0	138,384	5.521
000000-00-0	VISTRIA FUND IV LP	CHICAGO	IL	THE VISTRIA GROUP		10/14/2021	3	0	1,866	0	1,479,746	0.844
000000-00-0	VISTRIA FUND V LP	CHICAGO	IL	THE VISTRIA GROUP		06/08/2023	3	0	710,519	0	5,826,448	0.592
000000-00-0	WCAS XIII L.P.	NEW YORK	NY	WCAS XIII ASSOCIATES LLC		03/12/2019	3	0	288,009	0	2,474,649	0.267
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								131,351	32,665,412	0	338,309,671	XXX
000000-00-0	MAKARORA REAL ESTATE SPECIAL SITUATIONS FUND I C LP	NEW YORK	NY	MAKARORA		07/28/2026		22,267,413	0	0	28,290,176	5.543
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								22,267,413	0	0	28,290,176	XXX
000000-00-0	BLIC PROPERTY VENTURES LLC	WILMINGTON	DE	BRIGHTHOUSE LIFE INSURANCE COMPANY		04/08/2022		0	633,774	0	0	100.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated								0	633,774	0	0	XXX
000000-00-0	PCCP CREDIT X LP	LOS ANGELES	CA	PCCP, LLC		03/30/2022	2	0	3,421,138	0	9,676,116	2.937
000000-00-0	US REAL ESTATE MEZZ DEBT FD LP	NEW YORK	NY	J.P. MORGAN		02/23/2022	2	0	1,163,918	0	0	0.943
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated								0	4,585,056	0	9,676,116	XXX
000000-00-0	GLOBAL INFRASTRUCTURE DEBT FUND II	NEW YORK	NY	BLACKROCK		09/03/2024	2	0	(3,093,685)	0	12,023,988	1.200
000000-00-0	INSURANCE PRIVATE CREDIT IV LLC SUBORDINATE NOTE	WILMINGTON	DE	INSURANCE PRIVATE CREDIT IV LLC		12/31/2024		0	360,000	0	9,120,000	16.807
5999999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated								0	(2,733,685)	0	21,143,988	XXX
7899999. Total - unaffiliated								22,398,764	34,516,783	0	397,419,951	XXX
7999999. Total - affiliated								0	633,774	0	0	XXX
8099999 - Totals								22,398,764	35,150,557	0	397,419,951	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
02150E-AD-5	COUNTRY WIDE ALTERNATIVE LOAN SUPSEN WHO		US	PAYDOWN	03/01/2024	09/01/2026	42,828	0	0	0	0	0	0	42,828	42,828	0	0	0	91,259
02149H-AV-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		US	PAYDOWN	04/01/2016	09/01/2026	5,926	0	0	0	0	0	0	5,926	5,926	0	0	0	9,888
12667G-QK-2	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		US	PAYDOWN	03/11/2011	09/01/2026	115,484	0	0	0	0	0	0	115,484	115,484	0	0	0	73,920
12669F-YY-3	COUNTRYWIDE HOME LOANS CWHL_04 SENIOR WH		US	PAYDOWN	06/30/2016	09/01/2026	4,259	0	0	0	0	0	0	4,259	4,259	0	0	0	3,996
32051G-YH-2	FIRST HORIZON ALTERNATIVE MORT SENIOR WH		US	PAYDOWN	08/17/2011	09/01/2026	21,438	0	0	0	0	0	0	21,438	21,438	0	0	0	12,249
362341-VS-5	GSR MORTGAGE LOAN TRUST 2005-8 SENIOR WH		US	PAYDOWN	10/05/2006	09/01/2026	82	0	0	0	0	0	0	82	82	0	0	0	83
362341-DP-1	GSR MORTGAGE LOAN TRUST GSR_05 SENIOR WH		US	PAYDOWN	02/23/2006	09/01/2026	8,485	0	0	0	0	0	0	8,485	8,485	0	0	0	4,357
466247-VH-3	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		US	PAYDOWN	04/07/2011	09/01/2026	8,093	0	0	0	0	0	0	8,093	8,093	0	0	0	33,858
52524V-AQ-2	LEHMAN XS TRUST LXS_07-15N SUPSEN WHOLE_		US	PAYDOWN	04/01/2016	09/25/2026	365,711	0	0	0	0	0	0	365,711	365,711	0	0	0	134,613
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							572,306	0	0	0	0	0	0	572,306	572,306	0	0	0	364,223
19425A-AE-4	COLLEGE AVE STUDENT LOANS LLC SUB ABS_AB		US	PAYDOWN	06/23/2021	09/25/2026	3,472	0	0	0	0	0	0	3,472	3,472	0	0	0	519
63942C-AD-4	NAVSL_21-D SUB ABS_ABS _21-D 144A		US	PAYDOWN	05/14/2021	09/15/2026	69,383	0	0	0	0	0	0	69,383	69,383	0	0	0	8,236
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated							72,855	0	0	0	0	0	0	72,855	72,855	0	0	0	8,755
000000-00-0	ACCEL LEADERS FUND II L.P.	PALO ALTO	CA	CAPITAL DISTRIBUTION	06/06/2019	08/31/2026	123,789	0	0	0	0	0	0	123,789	123,789	0	0	0	0
000000-00-0	AEA MEZZANINE FUND IV LP	NEW YORK	NY	CAPITAL DISTRIBUTION	07/23/2018	07/02/2026	314,044	0	0	0	0	0	0	314,044	11,371	0	0	0	302,673
000000-00-0	AFFINITY ASIA PACIFIC FD V LP	HONG KONG	CHN	CAPITAL DISTRIBUTION	12/10/2018	09/22/2026	2,580,226	0	0	0	0	0	0	2,580,226	121,011	0	0	0	2,459,215
000000-00-0	AMERICAN INDUSTRIAL CAP VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	10/22/2019	09/02/2026	1,914,897	0	0	0	0	0	0	1,914,897	0	0	0	0	1,914,897
000000-00-0	AMERICAN SECURITIES VIII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/15/2019	09/16/2026	984,696	0	0	0	0	0	0	984,696	0	0	0	0	984,696
000000-00-0	ANDREESSENHOROWITZ LSV FD I LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	05/07/2019	08/06/2026	107,098	0	0	0	0	0	0	107,098	0	0	0	0	107,098
000000-00-0	APOLLO INVESTMENT FUND X LP	NEW YORK	NY	CAPITAL DISTRIBUTION	08/14/2023	09/23/2026	423,552	0	0	0	0	0	0	423,552	0	0	0	0	423,552
000000-00-0	AQUILINE FIN SERVICES FD V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	06/23/2023	08/03/2026	20,738	0	0	0	0	0	0	20,738	0	0	0	0	20,738
000000-00-0	ARLINGTON CAPITAL IV LP	CHEVY CHASE	MD	CAPITAL DISTRIBUTION	07/28/2016	07/10/2026	4,727,317	0	0	0	0	0	0	4,727,317	0	0	0	0	4,727,317
000000-00-0	AUDAX DIR LENDING SOLN FD LP	NEW YORK	NY	CAPITAL DISTRIBUTION	10/26/2018	08/10/2026	1,610,613	0	0	0	0	0	0	1,610,613	1,610,613	0	0	0	0
000000-00-0	AUDAX PRIVATE EQUITY FUND VI	BOSTON	MA	CAPITAL DISTRIBUTION	08/21/2019	09/29/2026	4,229,792	0	0	0	0	0	0	4,229,792	0	0	0	0	4,229,792
000000-00-0	BARING ASIA PE FUND VI LP	HONG KONG	CHN	CAPITAL DISTRIBUTION	07/25/2014	08/13/2026	109,551	0	0	0	0	0	0	109,551	109,551	0	0	0	0
000000-00-0	BAYVIEW MSR OPPORT DOMESTIC LP	CORAL GABLES	FL	CAPITAL DISTRIBUTION	05/05/2014	07/27/2026	122,359	0	0	0	0	0	0	122,359	0	0	0	0	122,359
000000-00-0	BAYVIEW OPPORT DOMESTIC V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	02/01/2017	09/02/2026	2,998	0	0	0	0	0	0	2,998	0	0	0	0	0
000000-00-0	BDCM OPPORTUNITY FUND III LP	GREENWICH	CT	CAPITAL DISTRIBUTION	11/06/2009	09/29/2026	38,058	0	0	0	0	0	0	38,058	38,058	0	0	0	0
000000-00-0	BESSEMER VENTR PTS CNTRY FD II	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	11/01/2021	09/25/2026	1,330,897	0	0	0	0	0	0	1,330,897	0	0	0	0	1,330,897
000000-00-0	BESSEMER VENTR PTS XI INSTL LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	03/22/2021	08/26/2026	1,265,212	0	0	0	0	0	0	1,265,212	(1)	0	0	0	1,265,212
000000-00-0	BESSEMER VENTURE PARTNERS X IN	LARCHMONT	NY	CAPITAL DISTRIBUTION	11/30/2018	07/30/2026	182,441	0	0	0	0	0	0	182,441	0	0	0	0	182,441
000000-00-0	BLACKROCK DLF IX ICAV-BLACKROC	DUBLIN	IRL	CAPITAL DISTRIBUTION	06/28/2021	08/21/2026	3,718,319	0	0	0	0	0	0	3,718,319	3,718,319	0	0	0	0
000000-00-0	BLACKSTONE CAP OPPS FD IV LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/15/2021	09/30/2026	853,698	0	0	0	0	0	0	853,698	0	0	0	0	853,698
000000-00-0	BLACKSTONE CAPITAL IV LP	NEW YORK	NY	LIQUIDATION	12/21/2001	07/01/2026	9	(12,349)	0	0	(12,349)	0	0	9	(21,006)	0	0	0	21,015
000000-00-0	BLACKSTONE CAPITAL VI LP	NEW YORK	NY	CAPITAL DISTRIBUTION	07/29/2008	09/23/2026	145,458	0	0	0	0	0	0	145,458	145,458	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	04/07/2015	09/17/2026	1,232,941	0	0	0	0	0	0	1,232,941	1,232,941	0	0	0	0
000000-00-0	BLUE OWL GP STAKES V	NEW YORK	NY	CAPITAL DISTRIBUTION	12/10/2020	08/05/2026	525,583	0	0	0	0	0	0	525,583	525,583	0	0	0	0
000000-00-0	BRENTWOOD ASSOCIATES PE V LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	06/12/2013	07/20/2026	13,081	0	0	0	0	0	0	13,081	0	0	0	0	13,081
000000-00-0	BRIDGEPOINT DEV CAP IV, LP	LONDON	GBR	CAPITAL DISTRIBUTION	03/25/2022	09/29/2026	469,261	0	0	0	0	0	(14,338)	454,923	(3,279)	14,338	0	14,338	472,539
000000-00-0	BRIDGEPOINT EUROPE V L.P.	LONDON	GBR	CAPITAL DISTRIBUTION	09/03/2014	09/10/2026	423,713	0	0	0	0	0	1,427	425,140	423,713	(1,427)	0	(1,427)	0
000000-00-0	CARLYLE EUR TECH PRTRS IV SCSP	WASHINGTON	DC	CAPITAL DISTRIBUTION	01/02/2020	09/14/2026	1,227,749	0	0	0	0	0	(39,583)	1,188,166	1,227,750	39,583	0	39,583	0
000000-00-0	CARLYLE GLOBAL PARTNERS LP	WASHINGTON	DC	CAPITAL DISTRIBUTION	09/01/2016	07/10/2026	136,906	0	0	0	0	0	0	136,906	136,906	0	0	0	0
000000-00-0	CARLYLE PARTNERS VII L.P.	WASHINGTON	DC	CAPITAL DISTRIBUTION	12/19/2018	09/28/2026	113,836	0	0	0	0	0	0	113,836	0	0	0	0	113,836
000000-00-0	CHRYSCAPITAL VIII LLC	PORT LOUIS	MUS	CAPITAL DISTRIBUTION	03/30/2020	09/29/2026	909,642	0	0	0	0	0	0	909,642	(1)	0	0	0	909,643
000000-00-0	CITATION FUND I LP	DALLAS	TX	CAPITAL DISTRIBUTION	04/29/2026	08/04/2026	46,288	0	0	0	0	0	0	46,288	0	0	0	0	46,288
000000-00-0	CIVC PARTNERS FUND V LP	CHICAGO	IL	CAPITAL DISTRIBUTION	03/31/2017	07/27/2026	93,745	0	0	0	0	0	0	93,745	0	0	0	0	93,745
000000-00-0	CLEARLAKE CAPITAL PARTNERS VIII LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	12/05/2024	09/30/2026	19,507	0	0	0	0	0	0	19,507	0	0	0	0	19,507
000000-00-0	COURT SQUARE CAPITAL III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/27/2011	09/25/2026	18,846	0	0	0	0	0	0	18,846	18,846	0	0	0	0
000000-00-0	CRESCENT MEZZANINE VII LP	LOS ANGELES	CA	LIQUIDATION	06/28/2016	08/06/2026	0	(335,352)	0	0	(335,352)	0	0	0	817,602	0	0	0	(817,602)
000000-00-0	CVC CAP ASIA PACIFIC V LP	JERSEY	CYM	CAPITAL DISTRIBUTION	12/08/2020	09/30/2026	1,961,911	0	0	0	0	0	0	1,961,911	1,079,228	0	0	0	882,683
000000-00-0	CVC CAPITAL PARTNERS VII L.P.	LONDON	GBR	CAPITAL DISTRIBUTION	12/05/2018	08/27/2026	3,328,459	0	0	0	0	0	(130,857)	3,197,602	2,257,655	130,857	0	130,857	1,070,804
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	CAPITAL DISTRIBUTION	02/05/2015	09/15/2026	1,484,800	0	0	0	0	0	0	1,484,800	557,339	0	0	0	927,462

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	ENCAP ENERGY CAPITAL IX	HOUSTON	TX	CAPITAL DISTRIBUTION	01/04/2013	09/03/2026	113,673	0	0	0	0	0	0	113,673	0	0	0	0	113,673
000000-00-0	ENCAP ENERGY CAPITAL XI LP	HOUSTON	TX	CAPITAL DISTRIBUTION	12/12/2016	09/09/2026	1,545,354	0	0	0	0	0	0	1,545,354	0	0	0	0	1,545,354
000000-00-0	EQUISTONE EUROPE FUND VI LP	LONDON	GBR	CAPITAL DISTRIBUTION	07/09/2018	08/31/2026	1,469,642	0	0	0	0	0	(43,420)	1,426,222	1,390,988	43,420	0	43,420	78,654
000000-00-0	FOUNDATION CAPITAL IX L.P.	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	01/30/2019	09/16/2026	2,203,343	0	0	0	0	0	0	2,203,343	0	0	0	0	2,203,343
000000-00-0	FRANCISCO PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	12/08/2014	08/19/2026	93,735	0	0	0	0	0	0	93,735	93,735	0	0	0	0
000000-00-0	FRANCISCO PARTNERS VI L.P.	MENLO PARK	CA	CAPITAL DISTRIBUTION	01/26/2021	07/17/2026	905,106	0	0	0	0	0	0	905,106	0	0	0	0	905,106
000000-00-0	FURTHER GLOBAL CAP PTNRS II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	08/17/2022	09/24/2026	30,287	0	0	0	0	0	0	30,287	0	0	0	0	30,287
000000-00-0	FURTHER GLOBAL CAP PTNRS L.P.	NEW YORK	NY	CAPITAL DISTRIBUTION	01/29/2020	09/15/2026	1,937,973	0	0	0	0	0	0	1,937,973	1,536,355	0	0	0	401,619
000000-00-0	GEI JUPITER HOLDINGS J LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	05/01/2025	09/28/2026	32,701	0	0	0	0	0	0	32,701	32,701	0	0	0	0
000000-00-0	GEN CATALYST GRP XI-ENDURANCE	CAMBRIDGE	MA	CAPITAL DISTRIBUTION	03/18/2022	08/21/2026	218,214	0	0	0	0	0	0	218,214	0	0	0	0	218,214
000000-00-0	GEN CATALYST GRP XI-FEEDER	CAMBRIDGE	MA	CAPITAL DISTRIBUTION	03/18/2022	08/21/2026	38,508	0	0	0	0	0	0	38,508	0	0	0	0	38,508
000000-00-0	GLOBAL INFRASTRUCTURE PT IV LP	NEW YORK	NY	CAPITAL DISTRIBUTION	10/10/2019	08/17/2026	773,408	0	0	0	0	0	0	773,408	0	0	0	0	773,408
000000-00-0	GREAT HILL EQUITY VI LP	BOSTON	MA	CAPITAL DISTRIBUTION	01/15/2017	07/29/2026	138,743	0	0	0	0	0	0	138,743	0	0	0	0	138,743
000000-00-0	GREEN EQUITY INVESTORS IX LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	08/15/2023	09/28/2026	6,461	0	0	0	0	0	0	6,461	0	0	0	0	6,461
000000-00-0	GREEN EQUITY INVESTORS VI LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	10/18/2011	09/30/2026	1,726,159	0	0	0	0	0	0	1,726,159	1,156,316	0	0	0	569,843
000000-00-0	GREEN EQUITY INVESTORS VIII L.	LOS ANGELES	CA	CAPITAL DISTRIBUTION	10/21/2020	09/04/2026	101,641	0	0	0	0	0	0	101,641	0	0	0	0	101,641
000000-00-0	GSO CAP OPPORTUNITIES III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	04/26/2016	09/29/2026	12,967	0	0	0	0	0	0	12,967	12,967	0	0	0	0
000000-00-0	HAMILTON LANE SECONDARY FUND V	BALA CYNWYD	PA	CAPITAL DISTRIBUTION	05/21/2024	09/28/2026	424,517	0	0	0	0	0	0	424,517	424,517	0	0	0	0
000000-00-0	HAMILTON LANE INFRASTRUCTURE OPPORTUNITIES FUND II LP	CONSHOHOCKEN	PA	CAPITAL DISTRIBUTION	09/30/2025	09/28/2026	321,867	0	0	0	0	0	0	321,867	0	0	0	0	321,867
000000-00-0	HPS STRATEGIC INV PTNRS V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	08/04/2022	08/28/2026	1,494,968	0	0	0	0	0	0	1,494,968	0	0	0	0	1,494,968
000000-00-0	ICONIQ STRATEGIC PRTNRS VI LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	09/09/2021	08/27/2026	172,399	0	0	0	0	0	0	172,399	0	0	0	0	172,399
000000-00-0	INFLEXION BUYOUT FUND V LP	LONDON	GBR	CAPITAL DISTRIBUTION	06/18/2018	07/14/2026	379,636	0	0	0	0	0	(9,228)	370,408	379,636	9,228	0	9,228	0
000000-00-0	INSIGHT PARTNERS XII L.P.	NEW YORK	NY	CAPITAL DISTRIBUTION	07/15/2021	09/29/2026	434,582	0	0	0	0	0	0	434,582	0	0	0	0	434,582
000000-00-0	INTEGRUM CAPITAL PARTNERS LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/28/2022	07/16/2026	64,808	0	0	0	0	0	0	64,808	64,808	0	0	0	0
000000-00-0	KLEINPERKCAUF&BYERS XVII LLC	NEW YORK	NY	CAPITAL DISTRIBUTION	06/13/2016	08/05/2026	1,857,467	0	0	0	0	0	0	1,857,467	0	0	0	0	1,857,467
000000-00-0	KOHLBERG INVESTORS VIII LP	MOUNT KISCO	NY	CAPITAL DISTRIBUTION	07/25/2016	09/30/2026	2,139,558	0	0	0	0	0	0	2,139,558	1,956,935	0	0	0	182,623
000000-00-0	KPCB DIGITAL GROWTH III LLC	NEW YORK	NY	CAPITAL DISTRIBUTION	06/13/2016	09/16/2026	522,437	0	0	0	0	0	0	522,437	522,437	0	0	0	0
000000-00-0	L CATTERTON IX L.P.	GREENWICH	CT	CAPITAL DISTRIBUTION	04/14/2021	09/29/2026	1,667,616	0	0	0	0	0	0	1,667,616	0	0	0	0	1,667,616
000000-00-0	LANDMARK EQU PARTNERS XVI LP	SIMSBURY	CT	CAPITAL DISTRIBUTION	12/07/2018	09/30/2026	1,850,084	0	0	0	0	0	0	1,850,084	1,850,084	0	0	0	0
000000-00-0	LIGHTSPEED CHINA PTNRS IV LP	SHANGHAI	CHN	CAPITAL DISTRIBUTION	10/18/2019	09/22/2026	137,500	0	0	0	0	0	0	137,500	0	0	0	0	137,500
000000-00-0	LIGHTSPEED VENTURE PTRN XII LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	04/16/2018	07/23/2026	181,556	0	0	0	0	0	0	181,556	0	0	0	0	181,556
000000-00-0	MARTELLO RE FEEDER LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	12/19/2024	09/08/2026	102,017	0	0	0	0	0	0	102,017	0	0	0	0	102,017
000000-00-0	MARTELLO RE LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	12/30/2021	09/08/2026	875,000	0	0	0	0	0	0	875,000	0	0	0	0	875,000
000000-00-0	MERITECH CAPITAL VI LP	PALO ALTO	CA	CAPITAL DISTRIBUTION	06/07/2018	09/03/2026	736,925	0	0	0	0	0	0	736,925	0	0	0	0	736,925
000000-00-0	MERITECH FRANCHISE FUND LP	PALO ALTO	CA	CAPITAL DISTRIBUTION	06/08/2021	09/28/2026	608,000	0	0	0	0	0	0	608,000	0	0	0	0	608,000
000000-00-0	MID EUROPA FUND IV LP	LONDON	GBR	CAPITAL DISTRIBUTION	04/07/2014	08/26/2026	549,208	0	0	0	0	0	7,271	556,479	549,208	(7,271)	0	(7,271)	0
000000-00-0	NAVIS ASIA FUND VII LP	KUALA LUMPUR	MYS	CAPITAL DISTRIBUTION	09/17/2014	09/25/2026	2,189,745	0	0	0	0	0	0	2,189,745	1,570,240	0	0	0	619,505
000000-00-0	NB CREDIT OPPORTUNITIES FD II	NEW YORK	NY	CAPITAL DISTRIBUTION	04/12/2023	09/28/2026	2,973,639	0	0	0	0	0	0	2,973,639	2,036,110	0	0	0	937,529
000000-00-0	NB CROSSROADS PRV MRKT ACCESS	NEW YORK	NY	CAPITAL DISTRIBUTION	01/12/2021	09/29/2026	1,586,431	0	0	0	0	0	0	1,586,431	0	0	0	0	1,586,431
000000-00-0	NB LIGHT AGGREGATOR LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/29/2021	09/30/2026	284,321	0	0	0	0	0	0	284,321	284,321	0	0	0	0
000000-00-0	NB SELECT OPPS FUND IV LP	NEW YORK	NY	CAPITAL DISTRIBUTION	05/04/2021	08/28/2026	3,075,000	0	0	0	0	0	0	3,075,000	0	0	0	0	3,075,000
000000-00-0	NEW ENTERPRISE ASSOC 14 LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	04/11/2012	09/29/2026	761,119	0	0	0	0	0	0	761,119	0	0	0	0	761,119
000000-00-0	NEW ENTERPRISE ASSOCIATES 17LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	07/19/2019	07/09/2026	100,860	0	0	0	0	0	0	100,860	0	0	0	0	100,860
000000-00-0	NEWVIEW CAPITAL FUND III L.P.	BURLINGAME	CA	CAPITAL DISTRIBUTION	04/17/2023	09/11/2026	213,339	0	0	0	0	0	0	213,339	0	0	0	0	213,339
000000-00-0	NORTH HAVEN CREDIT PTNRS III	NEW YORK	NY	CAPITAL DISTRIBUTION	08/19/2021	08/03/2026	115,817	0	0	0	0	0	0	115,817	115,817	0	0	0	0
000000-00-0	OAKTREE OPPORTUNITIES FD XI LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	08/21/2020	09/29/2026	1,407,514	0	0	0	0	0	0	1,407,514	1,160,367	0	0	0	247,147
000000-00-0	OAKTREE OPPORTUNITIES IX LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	05/16/2012	09/29/2026	918,292	0	0	0	0	0	0	918,292	777,745	0	0	0	140,547
000000-00-0	OAKTREE OPPORTUNITIES XB LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	06/18/2018	08/13/2026	576,194	0	0	0	0	0	0	576,194	0	0	0	0	576,194
000000-00-0	OAKTREE OPPS FD VIII-B LP	LOS ANGELES	CA	LIQUIDATION	12/24/2009	09/24/2026	2,600	110,953	0	0	0	110,953	0	2,600	102,683	0	0	0	(100,083)
000000-00-0	ODYSSEY INVESTMENT V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	06/24/2014	07/16/2026	34,478	0	0	0	0	0	0	34,478	0	0	0	0	34,478
000000-00-0	OLYMPUS GROWTH FUND VII L.P.	STAMFORD	CT	CAPITAL DISTRIBUTION	01/15/2019	08/26/2026	86,408	0	0	0	0	0	0	86,408	0	0	0	0	86,408
000000-00-0	PA DIRECT CREDIT OPPORT II LP	DARIEN	CT	CAPITAL DISTRIBUTION	10/04/2016	07/15/2026	18,783	0	0	0	0	0	0	18,783	18,783	0	0	0	0
000000-00-0	PAG ASIA III L.P.	HONG KONG	CHN	CAPITAL DISTRIBUTION	09/17/2019	09/17/2026	949,259	0	0	0	0	0	0	949,259	233,468	0	0	0	715,791
000000-00-0	PAI EUROPE VI	PARIS	FRA	CAPITAL DISTRIBUTION	07/24/2013	08/14/2026	225,486	0	0	0	0	0	2,306	227,792	225,486	(2,306)	0	(2,306)	0
000000-00-0	PARTNERS GRP ASIA PAC 2007 LP	CHANNEL ISLANDS	GBR	CAPITAL DISTRIBUTION	05/31/2007	09/16/2026	198,669	0	0	0	0	0	0	198,669	198,669	0	0	0	0
000000-00-0	PERMIRA V LP	LONDON	GBR	CAPITAL DISTRIBUTION	04/24/2013	07/08/2026	1,979,716	0	0	0	0	0	4,335	1,984,051	1,979,716	(4,335)	0	(4,335)	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	PERMIRA VII L.P.	LONDON	GBR	CAPITAL DISTRIBUTION	02/05/2020	07/03/2026	3,004,913	0	0	0	0	0	(72,189)	2,932,724	3,004,913	72,189	0	72,189	0
000000-00-0	PIMCO BRAVO FD OFF FEED II LP	NEWPORT BEACH	CA	CAPITAL DISTRIBUTION	04/16/2013	09/29/2026	10,832	0	0	0	0	0	0	10,832	10,832	0	0	0	0
000000-00-0	PLATINUM EQUITY CAPITAL II LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	08/15/2007	08/27/2026	222,896	0	0	0	0	0	0	222,896	222,896	0	0	0	0
000000-00-0	PRIMAVERA CAPITAL FUND III LP	HONG KONG	CHN	CAPITAL DISTRIBUTION	06/01/2018	07/06/2026	1,398,244	0	0	0	0	0	0	1,398,244	0	0	0	0	1,398,244
000000-00-0	PUBLIC PENSION CAPITAL LLC	NEW YORK	NY	CAPITAL DISTRIBUTION	07/10/2014	09/29/2026	144,676	0	0	0	0	0	0	144,676	0	0	0	0	144,676
000000-00-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	CAPITAL DISTRIBUTION	08/07/2014	09/24/2026	230,489	0	0	0	0	0	0	230,489	230,489	0	0	0	0
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	CAPITAL DISTRIBUTION	09/01/2017	08/18/2026	1,997,196	0	0	0	0	0	0	1,997,196	1,236,285	0	0	0	760,911
000000-00-0	QUANTUM ENERGY VII CO INVT LP	HOUSTON	TX	CAPITAL DISTRIBUTION	09/01/2017	08/19/2026	44,192	0	0	0	0	0	0	44,192	0	0	0	0	44,192
000000-00-0	SCALE VENTURE PARTNERS VI L.P.	FOSTER	CA	CAPITAL DISTRIBUTION	09/21/2018	09/15/2026	201,985	0	0	0	0	0	0	201,985	0	0	0	0	201,985
000000-00-0	SILVER LAKE PARTNERS III LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	02/28/2007	09/30/2026	645,458	0	0	0	0	0	0	645,458	0	0	0	0	645,458
000000-00-0	SILVER LAKE PARTNERS IV LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	09/07/2012	09/30/2026	304,415	0	0	0	0	0	0	304,415	64,919	0	0	0	239,496
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	06/12/2018	09/30/2026	874,897	0	0	0	0	0	0	874,897	575,455	0	0	0	299,443
000000-00-0	SILVER LAKE PARTNERS VI LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	01/06/2021	09/30/2026	184,392	0	0	0	0	0	0	184,392	0	0	0	0	184,392
000000-00-0	STONE POINT FUND VII LP	GREENWICH	CT	CAPITAL DISTRIBUTION	09/12/2016	07/24/2026	638,750	0	0	0	0	0	0	638,750	0	0	0	0	638,750
000000-00-0	STONE POINT FUND VIII LP	GREENWICH	CT	CAPITAL DISTRIBUTION	04/08/2020	08/27/2026	81,592	0	0	0	0	0	0	81,592	0	0	0	0	81,592
000000-00-0	THE RESOLUTE FUND IV L.P.	NEW YORK	NY	CAPITAL DISTRIBUTION	12/07/2018	08/13/2026	573,916	0	0	0	0	0	0	573,916	573,916	0	0	0	0
000000-00-0	THE RESOLUTE FUND V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/07/2021	09/09/2026	54,741	0	0	0	0	0	0	54,741	0	0	0	0	54,741
000000-00-0	THOMAS H LEE EQ FD IX LP	BOSTON	MA	CAPITAL DISTRIBUTION	01/21/2022	08/04/2026	1,486,123	0	0	0	0	0	0	1,486,123	0	0	0	0	1,486,123
000000-00-0	THOMAS H LEE EQ FD IX LP-SCND	BOSTON	MA	CAPITAL DISTRIBUTION	01/21/2022	08/04/2026	990,748	0	0	0	0	0	0	990,748	0	0	0	0	990,748
000000-00-0	TPG ASIA VI LP	FORT WORTH	TX	CAPITAL DISTRIBUTION	02/01/2013	09/21/2026	19,837	0	0	0	0	0	0	19,837	19,837	0	0	0	0
000000-00-0	TRACE ENERGY RESOURCES FUND LP	BOSTON	MA	CAPITAL DISTRIBUTION	04/28/2017	09/11/2026	1,184,997	0	0	0	0	0	0	1,184,997	0	0	0	0	1,184,997
000000-00-0	VISTRIA FUND IV LP	CHICAGO	IL	CAPITAL DISTRIBUTION	10/14/2021	07/15/2026	26,019	0	0	0	0	0	0	26,019	0	0	0	0	26,019
000000-00-0	SLA			SLA	09/30/2026	09/30/2026	0	18,482	0	0	0	18,482	(2)	0	19,323	0	837	837	6
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							94,699,068	(218,266)	0	0	0	(218,266)	(294,278)	94,404,792	38,764,403	294,276	837	295,113	55,950,998
000000-00-0	BRIGHTHOUSE RENEW HOLDING LLC	NEW YORK	NY	CAPITAL DISTRIBUTION	02/05/2010	09/30/2026	1,051,388	0	0	0	0	0	0	1,051,388	0	0	0	0	1,051,388
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							1,051,388	0	0	0	0	0	0	1,051,388	0	0	0	0	1,051,388
000000-00-0	BLACKSTONE REPRT VI GLIC ROFR	NEW YORK	NY	NEGATIVE BOOK VALUE ADJUSTMENT	06/30/2010	08/12/2026	0	0	0	0	0	0	0	0	(134)	0	0	0	0
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							0	0	0	0	0	0	0	0	(134)	0	0	0	0
000000-00-0	ML COMMERCIAL MORTGE INC FD	MORRISTOWN	NJ	CAPITAL DISTRIBUTION	10/02/2015	07/24/2026	2,404,517	0	0	0	0	0	0	2,404,517	0	0	0	0	2,404,517
000000-00-0	PCCP CREDIT X LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	03/30/2022	09/29/2026	8,138,670	0	0	0	0	0	0	8,138,670	7,561,605	0	0	0	577,064
000000-00-0	US REAL ESTATE MEZZ DEBT FD LP	NEW YORK	NY	CAPITAL DISTRIBUTION	02/23/2022	08/03/2026	1,163,918	0	0	0	0	0	0	1,163,918	1,163,918	0	0	0	0
000000-00-0	COLONIAL ESTATES HOMEOWNERS AS	TAUNTON	MA	REDEMPTION	09/27/2016	09/15/2026	16,107	0	0	0	0	0	0	16,107	16,107	0	0	0	30,275
000000-00-0	PARK PLACE COOPERATIVE INC.RE	ROCHESTER	MN	REDEMPTION	11/20/2017	09/15/2026	4,765	0	0	0	0	0	0	4,765	4,765	0	0	0	8,532
000000-00-0	PARK PLACE COOPERATIVE INC.	PEABODY	MA	REDEMPTION	05/25/2017	09/15/2026	5,296	0	0	0	0	0	0	5,296	5,296	0	0	0	10,020
000000-00-0	RESIDENT OWNERSHIP CAPITAL LLC	TAUNTON	MA	REDEMPTION	04/13/2016	09/15/2026	23,886	0	0	0	0	0	0	23,886	23,886	0	0	0	48,954
000000-00-0	TOWN & COUNTRY KINGSTON ESTATE	PLYMOUTH	MA	REDEMPTION	04/28/2017	09/15/2026	13,995	0	0	0	0	0	0	13,995	13,995	0	0	0	26,971
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							11,771,154	0	0	0	0	0	0	11,771,154	8,789,572	0	0	0	3,106,333
000000-00-0	GLOBAL INFRASTRUCTURE DEBT FUND	NEW YORK	NY	CAPITAL DISTRIBUTION	06/30/2021	09/11/2026	1,631,978	0	0	0	0	0	0	1,631,978	1,631,978	0	0	0	0
000000-00-0	GLOBAL INFRASTRUCTURE DEBT FUND II	NEW YORK	NY	CAPITAL DISTRIBUTION	09/03/2024	09/09/2026	1,414,247	0	0	0	0	0	0	1,414,247	1,530,637	0	0	0	0
000000-00-0	INSURANCE PRIVATE CREDIT IV LLC SUBORDINATE NOTE	WILMINGTON	DE	CAPITAL DISTRIBUTION	12/31/2024	08/04/2026	108,867	0	0	0	0	0	0	108,867	108,867	0	0	0	0
5999999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated							3,155,092	0	0	0	0	0	0	3,155,092	3,271,482	0	0	0	0
7899999. Total - unaffiliated							110,270,475	(218,266)	0	0	0	(218,266)	(294,278)	109,976,199	51,470,484	294,276	837	295,113	59,430,309
7999999. Total - affiliated							1,051,388	0	0	0	0	0	0	1,051,388	0	0	0	0	1,051,388
8099999 - Totals							111,321,863	(218,266)	0	0	0	(218,266)	(294,278)	111,027,587	51,470,484	294,276	837	295,113	60,481,697

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
912828-2R-0	UNITED STATES TREASURY SENIOR GOVT_BND	07/14/2026	DEUTSCHE BANK AG		846,371	863,400	8,050	1.A
91282C-AD-3	UNITED STATES TREASURY SENIOR GOVT_BND	07/10/2026	VARIOUS		1,302,054	1,355,000	2,160	1.A
91282C-HX-2	UNITED STATES TREASURY SENIOR GOVT_BND	09/02/2026	CITIGROUP GLOBAL MKT INC		2,000,381	2,001,000	726	1.A
91282C-LL-3	UNITED STATES TREASURY SENIOR GOVT_BND	08/18/2026	CITIGROUP GLOBAL MKT INC		1,852,641	1,865,900	26,867	1.A
91282C-NV-9	UNITED STATES TREASURY SENIOR GOVT_BND	08/03/2026	WELLS FARGO SECURITIES		2,100,789	2,112,500	32,671	1.A
91282C-NY-3	UNITED STATES TREASURY SENIOR GOVT_BND	09/29/2026	CITIGROUP GLOBAL MKT INC		49,996,111	51,473,800	71,985	1.A
91282C-QV-6	UNITED STATES TREASURY SENIOR GOVT_BND	07/06/2026	COMMONWEALTH SECURITIES		124,902,344	125,000,000	309,939	1.A
91282C-QY-0	UNITED STATES TREASURY SENIOR GOVT_BND	07/14/2026	BANK OF AMERICA		119,845,313	120,000,000	201,766	1.A
91282C-RB-9	UNITED STATES TREASURY SENIOR GOVT_BND	07/31/2026	RBC DOMINION SECURITIES INC.		1,399,058	1,399,600	485	1.A
91282C-RP-8	UNITED STATES TREASURY SENIOR GOVT_BND	09/29/2026	GOLDMAN SACHS & CO.		124,580,078	125,000,000	0	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					428,825,140	431,071,200	654,649	XXX
085209-AH-7	BERMUDA GOVERNMENT OF SENIOR CORP_BND 1	09/24/2026	B47R_PB		1,288,424	2,000,000	6,375	1.E FE
21987B-BD-9	CORPORACION NACIONAL DEL COBRE SENIOR CO	09/24/2026	B47R_PB		891,605	1,500,000	9,056	2.A FE
718286-CH-8	PHILIPPINES REPUBLIC OF SENIOR CORP_BND	09/24/2026	B47R_PB		6,517,892	10,300,000	117,320	2.B FE
718286-CP-0	PHILIPPINES REPUBLIC OF SENIOR CORP_BND	09/24/2026	B47R_PB		1,612,193	2,500,000	17,333	2.B FE
74730D-AD-5	QATARENERGY SENIOR CORP_BND 144A 3.300	09/24/2026	B47R_PB		811,078	1,300,000	8,580	1.C FE
74730D-AE-3	QATARENERGY SENIOR CORP_BND 144A 3.125	09/24/2026	B47R_PB		860,847	1,220,000	7,625	1.C FE
M8489S-AG-2	QATAR STATE OF SENIOR CORP_BND 5.103%	09/24/2026	B47R_PB		879,490	1,000,000	21,404	1.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					12,861,529	19,820,000	187,693	XXX
953107-AR-0	WEST HARTFORD CONN MUNITAX_BND GO 2.76	09/24/2026	B47R_PB		4,680,140	6,430,000	40,976	1.B FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					4,680,140	6,430,000	40,976	XXX
114894-ZW-1	BROWARD CNTY FLA MUNITAX_BND REV 3.477	09/24/2026	B47R_PB		961,625	1,225,000	20,468	1.E FE
48542R-SV-7	KANSAS STATE DEVELOPMENT FINAN MUNITAX_B	09/24/2026	B47R_PB		2,292,780	3,500,000	38,566	1.D FE
91335V-KU-9	UNIVERSITY OF PITTSBURGH MUNITAX_BND REV	09/24/2026	B47R_PB		6,121,224	8,035,000	6,036	1.B FE
91412H-KE-2	UNIVERSITY OF CALIFORNIA MUNITAX_BND REV	09/24/2026	B47R_PB		7,854,006	12,650,000	139,206	1.C FE
64970M-ZU-0	NEW YORK N Y CITY HSG DEV CORP	07/01/2026	RECLASS FROM ABS TO ICO IN Q3		3,976,201	4,000,000	0	1.C FE
02554C-AC-3	AMERICAN EAGLE NORTHWEST LLC W	07/01/2026	RECLASS FROM ABS TO ICO IN Q3		6,980,509	7,000,000	0	1.D FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					28,186,345	36,410,000	204,276	XXX
09522*-AA-8	BLUE AND GOLD TENANT LLC SECURED CORP_BN	09/24/2026	VARIOUS		15,751,353	20,600,000	363,418	1.G PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					15,751,353	20,600,000	363,418	XXX
00109L-AB-9	ADT SECURITY CORP SECURED CORP_BND 144A	08/27/2026	TRADE WEB DIRECT LLC		181,696	185,000	1,298	3.C FE
00401Y-AB-6	ACADEMY LTD SECURED CORP_BND 144A 5.87	07/17/2026	MORGAN STANLEY & CO. INC		441,642	442,000	4,761	3.B FE
007903-BK-2	ADVANCED MICRO DEVICES INC SENIOR CORP_B	08/13/2026	WELLS FARGO SECURITIES		9,988,900	10,000,000	0	1.F FE
00790R-AC-8	ADVANCED DRAINAGE SYSTEMS INC SENIOR COR	09/10/2026	WELLS FARGO SECURITIES		398,362	416,000	621	3.C FE
01309Q-AD-0	ALBERTSONS COMPANIES INC SENIOR CORP_BND	07/23/2026	BANC OF AMERICA SECURITIES LLC		832,500	900,000	9,919	3.B FE
020002-BC-4	ALLSTATE CORPORATION THE SENIOR CORP_BN	09/24/2026	B47R_PB		2,078,321	2,750,000	31,763	2.A FE
02079K-CN-5	ALPHABET INC SENIOR CORP_BND 4.625% 08	08/06/2026	J.P. MORGAN SECURITIES INC		11,280,829	11,315,000	0	1.C FE
02352B-AA-3	AMENTUM HOLDINGS INC SENIOR CORP_BND 144	09/10/2026	JEFFRIES & CO. INC.		201,596	197,000	1,587	3.C FE
024747-AG-2	AMERICAN BUILDERS & CONTRACTOR SENIOR CO	07/09/2026	MORGAN STANLEY & CO. INC		614,779	642,000	3,801	3.C FE
030360-AD-3	AMERICAN UNIVERSITY SENIOR CORP_BND 3.	09/24/2026	B47R_PB		6,000,809	8,400,000	148,226	1.F FE
036940-AA-2	AON NORTH AMERICA INC SENIOR CORP_BND	09/14/2026	MERRILL LYNCH PIERCE FNNR & SM		8,330,666	8,335,000	0	2.B FE
037833-DD-9	APPLE INC SENIOR CORP_BND 3.750% 09/12	09/24/2026	B47R_PB		2,748,559	3,800,000	4,750	1.B FE
049560-AP-0	ATMOS ENERGY CORPORATION SENIOR CORP_BND	09/24/2026	B47R_PB		1,182,644	1,500,000	30,996	1.G FE
05464C-AD-3	AXON ENTERPRISE INC SENIOR CORP_BND 144A	09/10/2026	JEFFRIES & CO. INC.		97,563	97,000	2,964	3.B FE
06405L-AL-5	BANK OF NEW YORK MELLON/THE SENIOR CORP_	08/17/2026	BANK OF AMERICA		10,000,000	10,000,000	0	1.C FE
06654D-AC-1	BANNER HEALTH SENIOR CORP_BND 3.181% 0	09/24/2026	B47R_PB		3,864,121	6,088,000	44,649	1.D FE
099724-AH-9	BORGWARNER INC SENIOR CORP_BND 4.375%	09/24/2026	B47R_PB		1,258,412	1,585,000	1,734	2.A FE
103304-BU-4	BOYD GAMING CORPORATION SENIOR CORP_BND	09/10/2026	J.P. LLC		293,506	294,000	3,879	3.B FE
12008R-AP-2	BUILDERS FIRSTSOURCE INC SENIOR CORP_BND	07/17/2026	J.P. LLC		205,497	222,000	4,429	3.C FE
125523-CF-5	THE CIGNA GROUP SENIOR CORP_BND 4.800%	09/24/2026	B47R_PB		1,664,766	2,000,000	18,400	2.A FE
126315-AA-8	CSDCFINANCEILLC SECURED CORP_BND 144A	09/18/2026	MORGAN STANLEY & CO. INC		4,205,950	4,270,000	0	3.B FE
127055-AN-1	CABOT CORPORATION SENIOR CORP_BND 4.95	08/12/2026	US BANCORP		7,374,484	7,375,000	0	2.B FE
127190-AE-6	CACI INTERNATIONAL INC SENIOR CORP_BND 1	07/17/2026	BARCLAYS CAPITAL		224,555	222,000	1,376	3.C FE
127387-AN-8	CADENCE DESIGN SYSTEMS INC SENIOR CORP_B	07/10/2026	J.P. MORGAN SECURITIES INC		1,484,070	1,500,000	22,038	1.G FE
13704P-AA-4	CANAL CENTER LEASE-BACKED PASS SENIOR_CM	09/24/2026	B47R_PP		17,615,087	22,400,000	16,927	1.D PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
13804M-AA-0	CANPACK GROUP INC SENIOR CORP_BND 144A	09/10/2026	VARIOUS		468,753	470,000	8,010	3.B FE
144285-AN-3	CARPENTER TECHNOLOGY CORPORATI SENIOR CO	07/17/2026	JANE STREET CAPITAL		494,404	498,000	10,816	3.A FE
144567-AA-2	CARRIX INC SECURED CORP_BND 144A 6.125	08/27/2026	VARIOUS		4,465,910	4,465,000	5,468	3.A FE
15135B-AT-8	CENTENE CORPORATION SENIOR CORP_BND 4.	07/30/2026	UBS WARBURG LLC		63,037	65,000	384	3.A FE
15135B-AV-3	CENTENE CORPORATION SENIOR CORP_BND 3.	08/27/2026	MORGAN STANLEY & CO. INC		95,095	102,000	124	3.A FE
16877P-AA-8	CHILDRENS HOSPITAL OF PHILADEL SECURED C	09/24/2026	B47R_PB		5,597,685	9,622,000	59,986	1.C FE
172967-QN-4	CITIGROUP INC SENIOR CORP_BND 5.266% 0	09/17/2026	CITIGROUP GLOBAL MARKE		10,000,000	10,000,000	0	1.G FE
184496-AS-6	CLEAN HARBORS INC SENIOR CORP_BND 144A	09/17/2026	GOLDMAN SACHS & CO.		3,000,000	3,000,000	0	3.B FE
21036P-AZ-1	CONSTELLATION BRANDS INC SENIOR CORP_BND	09/24/2026	B47R_PB		3,667,375	5,000,000	22,208	2.B FE
210385-AM-2	CONSTELLATION ENERGY GENERATIO SENIOR CO	07/16/2026	TAX FREE EXCHANGE		1,800,631	1,891,000	26,592	2.A FE
210518-DA-1	CONSUMERS ENERGY COMPANY SECURED CORP_BN	09/24/2026	B47R_PB		3,254,186	4,325,000	32,744	1.F FE
231021-AS-5	CUMMINS INC SENIOR CORP_BND 2.600% 09/	09/24/2026	B47R_PB		1,132,412	2,025,000	3,364	1.F FE
23317X-AA-5	DDCO1PROPCOLLC SECURED CORP_BND 144A 8	09/23/2026	GOLDMAN SACHS & CO.		678,665	689,000	0	3.C FE
26138E-AT-6	KEURIG DR PEPPER INC SENIOR CORP_BND 4	09/24/2026	B47R_PB		2,664,951	3,400,000	54,825	2.C FE
292554-AS-1	ENCORE CAPITAL GROUP INC SECURED CORP_BN	09/10/2026	VARIOUS		190,709	190,000	4,882	3.C FE
292554-AT-9	ENCORE CAPITAL GROUP INC SECURED CORP_BN	07/17/2026	J.P. LLC		222,895	222,000	2,370	3.C FE
29261A-AF-7	ENCOMPASS HEALTH CORP SENIOR CORP_BND 14	08/10/2026	WELLS FARGO SECURITIES		750,500	760,000	9,178	3.C FE
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR	09/24/2026	B47R_PB		1,098,332	1,760,000	6,101	1.G FE
299808-AH-8	EVEREST REINSURANCE HOLDINGS I SENIOR CO	09/24/2026	B47R_PB		11,459,340	18,000,000	278,250	2.A FE
302635-AR-8	FS KKR CAPITAL CORP SENIOR CORP_BND 7.	07/17/2026	MERRILL LYNCH PIERCE FNNR & SM		278,727	278,000	2,433	3.A FE
303250-AF-1	FAIR ISAAC CORP SENIOR CORP_BND 144A 4	07/30/2026	TRADE WEB DIRECT LLC		697,360	715,000	3,113	3.A FE
31620M-BU-9	FIDELITY NATIONAL INFORMATION SENIOR COR	09/24/2026	B47R_PB		1,349,470	1,995,000	3,951	2.B FE
34960P-AE-1	FTAI AVIATION INVESTORS LLC SENIOR CORP_	08/21/2026	MORGAN STANLEY & CO. INC		324,136	310,000	5,628	3.A FE
34960P-AF-8	FTAI AVIATION INVESTORS LLC SENIOR CORP_	09/10/2026	J.P. LLC		202,087	197,000	4,980	3.A FE
36273T-AB-6	GFL ENVIRONMENTAL HOLDINGS US SENIOR COR	08/21/2026	JEFFRIES & CO. INC.		303,977	310,000	2,858	3.C FE
364760-AP-3	GAP INC SENIOR CORP_BND 144A 3.625% 10	09/10/2026	GOLDMAN SACHS & CO.		90,860	97,000	1,563	3.C FE
37960X-AB-3	GLOBAL INFRASTRUCTURE SOLUTION SENIOR CO	08/27/2026	TRADE WEB DIRECT LLC		389,698	371,000	10,280	3.C FE
398433-AR-3	GRIFFON CORPORATION SENIOR CORP_BND 144A	08/27/2026	MERRILL LYNCH PIERCE FNNR & SM		749,111	743,000	1,290	3.C FE
398905-AS-8	GROUP 1 AUTOMOTIVE INC SENIOR CORP_BND 1	09/08/2026	VARIOUS		3,673,000	3,673,000	0	3.B FE
404119-CJ-6	HCA INC SENIOR CORP_BND 3.375% 03/15/2	07/30/2026	MORGAN STANLEY & CO. INC		821,100	850,000	10,838	2.B FE
404530-AC-1	HACKENSACK MERIDIAN HEALTH SECURED CORP_	09/24/2026	B47R_PB		1,437,978	2,150,000	3,674	1.D FE
404530-AD-9	HACKENSACK MERIDIAN HEALTH SENIOR CORP_B	09/24/2026	B47R_PB		10,247,806	17,275,000	31,731	1.D FE
40555X-AA-0	HALEON US CAPITAL LLC SENIOR CORP_BND _	08/12/2026	GOLDMAN SACHS & CO.		9,967,600	10,000,000	0	2.A FE
42704L-AF-1	HERC HOLDINGS INC SENIOR CORP_BND 144A	09/10/2026	WELLS FARGO SECURITIES		99,677	97,000	1,622	3.C FE
431318-AZ-7	HILCORP ENERGY I LP SENIOR CORP_BND 144A	07/17/2026	MERRILL LYNCH PIERCE FNNR & SM		646,160	663,000	10,935	3.B FE
432833-AN-1	HILTON DOMESTIC OPERATING COMP SENIOR CO	07/09/2026	JANE STREET CAPITAL		392,001	428,000	6,249	3.B FE
432833-AU-5	HILTON DOMESTIC OPERATING COMP SENIOR CO	08/21/2026	MERRILL LYNCH PIERCE FNNR & SM		386,842	388,000	6,106	3.B FE
432830-AC-4	HILTON GRAND VACATIONS BORROWE SECURED C	07/17/2026	WELLS FARGO SECURITIES		224,686	222,000	204	3.B FE
43849R-AM-7	HONEYWELL AEROSPACE INC SENIOR CORP_BND	08/12/2026	TAX FREE EXCHANGE		1,252,839	1,275,000	20,683	1.G FE
44891A-ER-4	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND	09/14/2026	MIZUHO INTERNATIONAL PLC		6,399,556	6,405,000	0	1.G FE
450319-B#-4	ITC MIDWEST LLC SECURED CORP_BND 3.830	09/24/2026	B47R_PP		664,782	1,000,000	17,767	1.E
45344L-AE-3	CRESCENT ENERGY FINANCE LLC SENIOR CORP_	07/30/2026	MORGAN STANLEY & CO. INC		273,164	272,000	892	3.C FE
45804G-AA-5	INSURANCE PRIVATE CREDIT IV LL CORP_BND	08/13/2026	DIRECT		1,462,500	1,462,500	0	1.C FE
45804G-AB-3	INSURANCE PRIVATE CREDIT IV LL CORP_BND	08/13/2026	DIRECT		427,500	427,500	0	2.C FE
462667-AH-1	IQVIA INC SENIOR CORP_BND 144A 6.375%	09/09/2026	GOLDMAN SACHS & CO.		2,270,000	2,270,000	0	3.B FE
468223-AW-2	JACKSON LABORATORY SENIOR CORP_BND 3.4	09/24/2026	B47R_PB		174,402	279,000	2,231	1.E FE
47077W-AF-5	JANESTREETGROUP SENIOR CORP_BND 144A 7	08/11/2026	J.P. MORGAN SECURITIES INC		682,000	682,000	0	3.A FE
47077W-AG-3	JANESTREETGROUP SENIOR CORP_BND 144A 7	08/11/2026	J.P. MORGAN SECURITIES INC		664,000	664,000	0	3.A FE
47077W-AH-1	JANESTREETGROUP SENIOR CORP_BND 144A 8	08/11/2026	J.P. MORGAN SECURITIES INC		473,000	473,000	0	3.A FE
48305Q-AF-0	KAISER FOUNDATION HOSPITALS SENIOR CORP_	09/24/2026	B47R_PB		6,886,680	10,000,000	88,203	1.D FE
516806-AK-2	CRESCENT ENERGY FINANCE LLC SENIOR CORP_	08/21/2026	VARIOUS		596,472	582,000	15,055	3.C FE
52736R-BJ-0	LEVI STRAUSS & CO SENIOR CORP_BND 144A	09/10/2026	VARIOUS		485,874	525,000	5,462	3.A FE
531968-AA-3	LIGHT AND WONDER INTERNATIONAL SENIOR CO	09/10/2026	WELLS FARGO SECURITIES		202,831	197,000	410	3.C FE
55760L-AA-5	MADISON IAQ LLC SECURED CORP_BND 144A	09/10/2026	VARIOUS		515,994	523,000	3,769	3.B FE
559665-AB-0	MAGNOLIA OIL & GAS OPERATING L SENIOR CO	08/27/2026	J.P. LLC		573,161	558,000	9,271	3.C FE
559665-AC-8	MAGNOLIA OIL & GAS OPERATING L SENIOR CO	07/22/2026	CITIGROUP GLOBAL MKT INC		1,360,000	1,360,000	0	3.C FE
571903-BN-2	MARRIOTT INTERNATIONAL INC SENIOR CORP_B	07/10/2026	CITIGROUP GLOBAL MKT INC		1,528,590	1,500,000	20,350	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
576485-AH-9	MATADOR RESOURCES CO SENIOR CORP_BND 144	07/30/2026	GOLDMAN SACHS & CO.		166,685	169,000	3,110	3.C FE
57665R-AJ-5	MATCH GROUP HOLDINGS II LLC SENIOR CORP_	08/28/2026	MARKETAXESS CORPORATI		104,892	105,000	263	3.B FE
57665R-AL-0	MATCH GROUP HOLDINGS II LLC SENIOR CORP_	08/27/2026	TRADE WEB DIRECT LLC		174,738	185,000	572	3.B FE
57665R-AN-6	MATCH GROUP HOLDINGS II LLC SENIOR CORP_	07/23/2026	TRADE WEB DIRECT LLC		143,591	146,000	994	3.B FE
58769J-BS-5	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO	07/30/2026	MERRILL LYNCH PIERCE FNNR & SM		9,983,200	10,000,000	0	1.F FE
58933Y-BB-0	MERCK & CO INC SENIOR CORP_BND 2.450%	09/24/2026	B47R_PB		1,825,748	3,370,000	20,641	1.E FE
615394-AP-8	MOOG INC SENIOR CORP_BND 144A 5.500% 1	08/27/2026	TRADE WEB DIRECT LLC		363,543	371,000	8,729	3.B FE
629377-CY-6	NRG ENERGY INC SENIOR CORP_BND 144A 5.	07/09/2026	TRADE WEB DIRECT LLC		201,984	202,000	5,646	3.B FE
65158N-AD-4	NEWMARK GROUP INC SENIOR CORP_BND 7.50	08/27/2026	VARIOUS		193,691	185,000	1,773	2.C FE
668771-AL-2	GEN DIGITAL INC SENIOR CORP_BND 144A 7	08/21/2026	VARIOUS		1,202,350	1,181,000	29,385	3.C FE
67777J-AK-4	OHIOHEALTH CORP SENIOR CORP_BND 3.042%	09/24/2026	B47R_PB		933,599	1,455,000	15,860	1.B FE
693475-CJ-2	PNC FINANCIAL SERVICES GROUP I SENIOR CO	09/01/2026	MORGAN STANLEY & CO. INC		1,493,790	1,500,000	18,472	1.G FE
69370C-AC-4	PTC INC SENIOR CORP_BND 144A 4.000% 02	07/17/2026	JEFFRIES & CO. INC.		218,219	222,000	3,823	3.B FE
69393L-AA-1	PR RNO PROPERTY OWNER 1 LLC SECURED CORP	08/05/2026	VARIOUS		3,538,033	3,714,000	62,340	3.B FE
70339P-AC-3	PATTERN ENERGY OPERATIONS LP SENIOR CORP	09/10/2026	VARIOUS		5,421,000	5,421,000	0	3.C FE
709599-CA-0	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	07/30/2026	CITADEL SECURITIES		1,462,456	1,450,000	6,344	2.B FE
711123-D*-7	PEOPLES GAS LIGHT AND COKE COM SECURED C	09/24/2026	B47R_PP		2,329,369	3,400,000	34,128	1.E
740816-AM-5	PRESIDENT AND FELLOWS OF HARVA SENIOR CO	09/24/2026	B47R_PB		2,369,429	3,424,000	20,672	1.A FE
74166N-AA-2	ADT SECURITY CORP SECURED CORP_BND 144A	09/10/2026	MORGAN STANLEY & CO. INC		206,193	221,000	1,676	3.C FE
74168R-AB-9	PRIMO WATER HOLDINGS INC SECURED CORP_BN	07/30/2026	BMO CAPITAL MARKETS		132,042	136,000	1,488	3.C FE
744448-CS-8	PUBLIC SERVICE COMPANY OF COLO SECURED C	09/24/2026	B47R_PB		5,812,234	9,100,000	18,604	1.E FE
74825N-AA-5	QXO BUILDING PRODUCTS INC SECURED CORP_B	07/23/2026	VARIOUS		959,263	932,000	14,222	3.B FE
74841C-AB-7	ROCKET MORTGAGE LLC SENIOR CORP_BND 144A	09/10/2026	GOLDMAN SACHS & CO.		292,592	318,000	342	3.A FE
74843P-AA-8	QUIKRETE HOLDINGS INC SECURED CORP_BND 1	09/10/2026	VARIOUS		815,805	804,000	15,290	3.C FE
76135C-AA-9	RESIDEO FUNDING II LLC SENIOR CORP_BND 1	07/07/2026	TAX FREE EXCHANGE		3,675,950	3,700,000	51,800	3.B FE
76774L-AC-1	RB GLOBAL HOLDINGS INC SENIOR CORP_BND 1	09/10/2026	WELLS FARGO SECURITIES		378,010	368,000	13,943	3.C FE
77311W-AB-7	ROCKET COMPANIES INC SENIOR CORP_BND 144	07/17/2026	TRADE WEB DIRECT LLC		451,320	443,000	13,258	3.A FE
775631-AD-6	ROLLER BEARING COMPANY OF AMER SENIOR CO	08/27/2026	TRADE WEB DIRECT LLC		547,276	558,000	9,019	3.C FE
808513-CS-2	THE CHARLES SCHWAB CORPORATION SENIOR CO	07/10/2026	TRADE WEB DIRECT LLC		1,498,020	1,500,000	2,685	1.F FE
81728X-AA-6	SENTARA HEALTHCARE SENIOR CORP_BND 2.9	09/24/2026	B47R_PB		5,826,654	9,844,000	114,453	1.C FE
817565-CF-9	SERVICE CORPORATION INTERNATIO SENIOR CO	09/10/2026	JEFFRIES & CO. INC.		203,276	221,000	539	3.C FE
819892-AL-4	SHARP HEALTHCARE SENIOR CORP_BND 2.680	09/24/2026	B47R_PB		3,707,522	6,500,000	25,646	1.D FE
82966B-AA-3	SIRIUS XM RADIO LLC SENIOR CORP_BND 144A	07/17/2026	WELLS FARGO SECURITIES		218,970	222,000	4,927	3.C FE
82967N-BG-2	SIRIUS XM RADIO LLC SENIOR CORP_BND 144A	07/30/2026	JEFFRIES & CO. INC.		127,306	136,000	468	3.C FE
82967N-BM-9	SIRIUS XM RADIO LLC SENIOR CORP_BND 144A	08/21/2026	MORGAN STANLEY & CO. INC		318,323	349,000	6,499	3.C FE
83304A-AL-0	SNAP INC SENIOR CORP_BND 144A 6.875% 0	08/26/2026	VARIOUS		1,104,284	1,118,000	35,294	3.C FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC SENIOR CORP_BND	07/27/2026	VARIOUS		13,875,000	13,875,000	0	1.D FE
84859D-AA-5	SPIRE MISSOURI INC SECURED CORP_BND 3.	09/24/2026	B47R_PB		6,321,710	9,625,000	99,699	1.F FE
852234-AS-2	BLOCK INC SENIOR CORP_BND 6.500% 05/15	07/09/2026	MORGAN STANLEY & CO. INC		1,144,056	1,123,000	11,152	3.A FE
852234-AT-0	BLOCK INC SENIOR CORP_BND 144A 5.625%	07/30/2026	VARIOUS		545,359	545,000	13,375	3.A FE
852234-AU-7	BLOCK INC SENIOR CORP_BND 144A 6.000%	07/23/2026	MARKETAXESS CORPORATI		178,666	180,000	4,770	3.A FE
85744N-AE-1	STATE STREET BANK AND TRUST CO SENIOR CO	07/21/2026	GOLDMAN SACHS & CO.		22,870,000	22,870,000	0	1.C FE
86083A-AA-4	STINGRAYCOMPUTELLC SECURED CORP_BND 144A	08/03/2026	GOLDMAN SACHS & CO.		2,940,000	3,000,000	24,500	3.C FE
861896-AA-6	STONEX GROUP INC SECURED CORP_BND 144A	09/10/2026	MERRILL LYNCH PIERCE FNNR & SM		203,422	197,000	431	3.C FE
871829-BD-8	SYSCO CORPORATION SENIOR CORP_BND 4.50	09/24/2026	B47R_PB		1,912,181	2,450,000	52,981	2.B FE
87183X-AH-6	SYSCO HOLDINGS CORP CAPSEC CORP_BND 0.	09/22/2026	TD SECURITIES (USA)		600,000	600,000	0	3.A FE
87183X-AJ-2	SYSCO HOLDINGS CORP CAPSEC CORP_BND 0.	09/22/2026	GOLDMAN SACHS & CO.		769,000	769,000	0	3.A FE
87268L-AF-4	TR FINANCE LLC SENIOR CORP_BND 5.100%	09/10/2026	BARCLAYS CAPITAL		7,779,144	7,780,000	0	1.G FE
87305R-AM-1	TTM TECHNOLOGIES INC SENIOR CORP_BND 144	09/10/2026	VARIOUS		2,175,000	2,175,000	0	3.C FE
88579Y-BK-6	3M CO SENIOR CORP_BND 3.250% 08/26/49	09/24/2026	B47R_PB		1,622,180	2,545,000	6,433	2.A FE
893647-BT-3	TRANSDIGM INC SECURED CORP_BND 144A 7.	07/17/2026	J.P. LLC		514,683	498,000	4,830	3.C FE
901109-AH-1	TUTOR PERINI CORP SENIOR CORP_BND 144A	08/27/2026	MERRILL LYNCH PIERCE FNNR & SM		187,361	185,000	1,907	3.C FE
911365-BP-8	UNITED RENTALS NORTH AMERICA SENIOR COR	09/10/2026	MERRILL LYNCH PIERCE FNNR & SM		199,751	221,000	1,289	3.B FE
91879Q-AP-4	VAIL RESORTS INC SENIOR CORP_BND 144A	07/17/2026	J.P. LLC		337,853	332,000	3,896	3.C FE
94419N-AA-5	WAYFAIR LLC SECURED CORP_BND 144A 7.25	07/17/2026	GOLDMAN SACHS & CO.		228,924	222,000	4,247	3.A FE
94419N-AB-3	WAYFAIR LLC SECURED CORP_BND 144A 7.75	07/30/2026	VARIOUS		482,136	460,000	12,942	3.A FE
95709T-AQ-3	EVERGY KANSAS CENTRAL INC SECURED CORP_B	09/24/2026	B47R_PB		6,970,234	10,800,000	22,425	1.F FE

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

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982104-AA-9	WORTHINGTON STEEL INC SECURED CORP_BND 1	07/09/2026	J.P. LLC		220,441	214,000	1,797	3.C FE
982911-AA-7	WULF COMPUTE LLC SECURED CORP_BND 144A	08/31/2026	VARIOUS		4,150,000	4,000,000	103,764	3.B FE
98311A-AE-5	WYNDHAM HOTELS & RESORTS INC SENIOR CORP	07/17/2026	TRADE WEB DIRECT LLC		218,450	222,000	4,960	3.B FE
983133-AE-9	WYNN RESORTS FINANCE LLC SENIOR CORP_BND	09/10/2026	DEUTSCHE BANK AG		2,721,325	2,735,000	0	4.A FE
000000-00-0	GLOBAL INFRASTRUCTURE DEBT FD CORP_BND	09/11/2026	DIRECT		3,832,139	3,832,139	0	2.B FE
0778FP-AB-5	BELL TELEPHONE COMPANY OF CANA SENIOR CO	09/24/2026	B47R_PB		9,111,443	12,150,000	79,819	2.B FE
097751-CD-1	BOMBARDIER INC SENIOR CORP_BND 144A 6.	08/27/2026	CITIGROUP GLOBAL MKT INC		1,141,936	1,103,000	15,097	3.C FE
13648T-AE-7	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	09/24/2026	B47R_PB		2,259,590	2,600,000	13,943	2.A FE
14071L-AA-6	CAPSTONE COPPER CORP SENIOR CORP_BND 144	07/27/2026	UBS WARBURG LLC		3,011,250	3,000,000	66,375	3.C FE
63307A-3T-0	NATIONAL BANK OF CANADA SENIOR CORP_BND	08/31/2026	NATIONAL BANK OF CANADA INTL.		25,000,000	25,000,000	0	1.F FE
68245X-AM-1	1011778 BC UNLIMITED LIABILITY SECURED C	08/20/2026	VARIOUS		1,134,458	1,202,000	13,940	3.C FE
89115K-AS-9	TORONTO-DOMINION BANK/THE SENIOR CORP_BN	07/21/2026	TD SECURITIES (USA)		10,000,000	10,000,000	0	1.F FE
01330A-AA-4	ALBION FINANCING 1 SARL SECURED CORP_BND	08/21/2026	VARIOUS		1,639,661	1,589,000	47,699	3.C FE
02007V-AA-8	ALLWYN ENTERTAINMENT FINANCING SECURED C	07/17/2026	TRADE WEB DIRECT LLC		398,476	388,000	424	3.B FE
02220A-AC-1	ALUMINA PTY LTD SENIOR CORP_BND 144A 6	09/09/2026	GOLDMAN SACHS & CO.		4,270,000	4,270,000	0	3.A FE
06738E-BS-3	BARCLAYS PLC SUB CORP_BND 3.811% 03/10	09/24/2026	B47R_PB		6,157,527	8,310,000	12,316	2.A FE
108922-AA-3	BRIGHTSTAR LOTTERY PLC SECURED CORP_BND	09/08/2026	WELLS FARGO SECURITIES		2,168,705	2,244,000	25,356	3.A FE
202712-BZ-7	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_	09/08/2026	CITIGROUP GLOBAL MKT INC		9,680,000	9,680,000	0	1.F FE
30251G-BC-0	FORTESCUE TREASURY PTY LTD SENIOR CORP_B	08/20/2026	VARIOUS		509,363	539,000	8,476	3.A FE
30251G-BE-6	FORTESCUE TREASURY PTY LTD SENIOR CORP_B	07/17/2026	BARCLAYS CAPITAL		227,938	222,000	3,588	3.A FE
50220P-AE-3	LSEG FINANCE PLC SENIOR CORP_BND 144A	09/24/2026	B47R_PB		1,074,767	1,510,000	22,549	1.G FE
603051-AF-0	MINERAL RESOURCES LTD SENIOR CORP_BND 14	09/10/2026	J.P. LLC		99,426	97,000	3,018	3.C FE
603051-AG-8	MINERAL RESOURCES LTD SENIOR CORP_BND 14	07/17/2026	VARIOUS		651,380	657,000	8,513	3.C FE
606822-EJ-9	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	09/08/2026	MUFG SECURITIES AMERICAS INC		3,630,000	3,630,000	0	1.E FE
69393G-AA-2	PLS GROUP LTD SENIOR CORP_BND 144A 6.8	09/17/2026	VARIOUS		4,934,450	4,879,000	127,892	3.C FE
75102W-AK-4	RAKUTEN GROUP INC SENIOR CORP_BND 144A	08/27/2026	VARIOUS		862,693	792,000	22,281	3.B FE
81180L-AV-7	SEAGATE DATA STORAGE TECHNOLOG SENIOR CO	07/10/2026	TAX FREE EXCHANGE		1,355,900	1,490,000	22,635	3.B FE
81180L-AY-1	SEAGATE DATA STORAGE TECHNOLOG SENIOR CO	07/10/2026	TAX FREE EXCHANGE		1,283,033	1,479,000	24,265	2.C FE
83408K-AA-7	SOFTBANK GROUP CORP SENIOR CORP_BND 144A	09/23/2026	CITIGROUP GLOBAL MKT INC		2,500,000	2,500,000	0	3.A FE
87243K-AA-7	TGS ASA SECURED CORP_BND 144A 8.500% 0	08/20/2026	STIFEL NICOLAUS & CO INC		702,018	667,000	5,670	3.C FE
98877D-AH-8	ZF NORTH AMERICA CAPITAL INC SENIOR CORP	07/30/2026	VARIOUS		576,926	572,000	13,689	3.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					438,631,127	507,631,139	2,646,816	XXX
46849L-VM-0	JACKSON NATIONAL LIFE GLOBAL F SECURED C	09/09/2026	GOLDMAN SACHS & CO.		9,992,600	10,000,000	0	1.F FE
62829D-2J-8	MUTUAL OF OMAHA COMPANIES GLOB SECURED C	09/17/2026	GOLDMAN SACHS & CO.		8,000,000	8,000,000	0	1.E FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					17,992,600	18,000,000	0	XXX
05348E-BE-8	ERP OPERATING LP SENIOR CORP_BND 4.350	09/24/2026	B47R_PB		5,107,177	6,455,000	124,017	1.G FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					5,107,177	6,455,000	124,017	XXX
02406M-AU-1	AMERICAN AXLE & MANUFACTURING SECURED TE	07/10/2026	J.P. MORGAN SECURITIES INC		1,993,297	1,994,778	0	3.B FE
1261MA-AE-0	CPI HOLDCO B LLC SECURED TERM_LOAN 5.9	07/17/2026	JEFFERIES LLC		181,634	181,912	0	3.C FE
13134N-AK-7	CALPINE CONSTRUCTION FINANCE C SECURED T	09/14/2026	VARIOUS		14,408,626	14,385,000	0	2.A FE
14689D-AB-6	CARVANA CO SECURED TERM_LOAN 6.151% 08	09/17/2026	BARCLAYS CAPITAL		368,583	370,799	0	3.B FE
15118X-AE-4	CELSIUS HOLDINGS INC SECURED TERM_LOAN	07/15/2026	TAX FREE EXCHANGE		936,490	943,414	0	3.C FE
17148P-AJ-0	CHURCHILL DOWNS INCORPORATED SECURED TER	09/25/2026	TAX FREE EXCHANGE		173,605	173,708	0	3.A FE
21882D-AB-6	COREWEAVE FINANCING DDTL V LLC SECURED T	09/16/2026	VARIOUS		265,806	265,806	9	3.A FE
21882E-AB-4	COREWEAVEFINANCINGDDTLV-VL SECURED TERM_	09/03/2026	VARIOUS		170,379	179,379	0	3.B FE
23326S-AB-3	DRAFTKINGS INC SECURED TERM_LOAN 5.494	07/02/2026	TD SECURITIES (USA)		1,246,806	1,246,843	0	2.C FE
25472Y-AB-7	DISCOVERY GLOBAL HOLDINGS INC SECURED TE	08/03/2026	J.P. MORGAN SECURITIES INC		3,007,500	3,000,000	0	2.C FE
26872N-AC-3	EMRLD BORROWER LP SECURED TERM_LOAN 6.	09/14/2026	CITICORP SECURITIES MARKETS		151,932	151,482	0	3.C FE
37468U-AL-4	GIBRALTAR INDUSTRIES INC SECURED TERM_LO	09/22/2026	BANC OF AMERICA SECURITIES LLC		934,029	932,925	0	3.C FE
40416V-AJ-4	CORE & MAIN LP SECURED TERM_LOAN 5.517	07/06/2026	J.P. MORGAN SECURITIES INC		918,750	921,053	0	3.B FE
42705F-AF-3	HERC HOLDINGS INC SECURED TERM_LOAN 5.	07/07/2026	BANC OF AMERICA SECURITIES LLC		800,457	797,995	0	2.C FE
48207C-AB-9	JUPITER BORROWER INC SECURED TERM_LOAN	08/03/2026	J.P. MORGAN SECURITIES INC		8,497,428	8,508,478	0	3.A FE
51327R-AB-5	LAMBDACOMPUTEIILLC SECURED TERM_LOAN 6	09/02/2026	MORGAN STANLEY & CO. INC		995,000	1,000,000	0	2.B FE
58503U-AK-9	MEDLINE BORROWER LP SECURED TERM_LOAN	07/16/2026	VARIOUS		5,300,093	5,280,484	0	2.C FE
62477X-AB-7	MPHGRIDFLEXLLC SECURED TERM_LOAN 7.401	09/03/2026	SANTANDER INVESTMENT		1,997,500	2,000,000	0	3.C FE
67123S-AB-5	OAK EAGLE ACQUIRECO INC SECURED TERM_LOA	08/26/2026	J.P. MORGAN SECURITIES INC		3,088,157	3,116,551	0	3.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
74737S-AD-5	QNITY ELECTRONICS INC SECURED TERM_LOAN	07/01/2026	TAX FREE EXCHANGE		11,085,931	11,119,457	0	3.A FE
74746P-AD-0	QTS THUNDER MANAGING ISSUER LL SECURED T	09/02/2026	J.P. MORGAN SECURITIES INC		15,960,189	16,039,135	0	2.B FE
78404X-AJ-4	SBA SENIOR FINANCE II LLC SECURED TERM_L	07/20/2026	VARIOUS		7,987,970	7,977,067	0	2.C FE
85350E-AB-2	STANDARD BUILDING SOLUTIONS IN SECURED T	08/12/2026	BARCLAYS CAPITAL		789,657	789,886	0	2.C FE
88078F-BQ-0	TEREX CORPORATION SECURED TERM_LOAN 5.	08/10/2026	GOLDMAN SACHS & CO.		3,006,507	3,000,000	0	2.C FE
BGS4X1-G3-4	CHAMPLAINHUDSONPOWEREXPRESS SECURED TERM	07/15/2026	DIRECT		9,238,139	9,238,610	0	2.A Z
000000-00-0	NRG ENERGY INC SECURED TERM_LOAN 5.542	07/06/2026	UBS WARBURG LLC		2,997,571	2,992,500	0	2.C FE
000000-00-0	ALKERMES INC SECURED TERM_LOAN 5.894%	08/12/2026	TAX FREE EXCHANGE		2,989,032	2,992,500	0	3.B FE
000000-00-0	GFL ENVIRONMENTAL HOLDINGS US SECURED TE	09/01/2026	BARCLAYS CAPITAL		3,750,000	3,750,000	0	2.C FE
BYDRPJ-P8-9	OWENS-BROCKWAY GLASS CONTAINER SECURED T	08/06/2026	BNP PARIBAS		1,958,554	1,994,987	0	3.C FE
L4024P-AC-9	FOUNDEVER WORLDWIDE CORP SECURED TERM_LO	08/17/2026	TAXABLE EXCHANGE		124,583	223,801	0	5.B FE
N2014A-AJ-1	CIMPRESS USA INC SECSEC TERM_LOAN 6.40	09/10/2026	J.P. MORGAN SECURITIES INC		140,915	140,170	0	3.B FE
68371Y-AP-8	OPEN TEXT CORP ONTARIO SECURED TERM_LOA	08/05/2026	BARCLAYS CAPITAL		489,727	497,100	0	2.C FE
C6901L-AM-9	1011778 BC UNLIMITED LIABILITY SECURED T	07/21/2026	J.P. MORGAN SECURITIES INC		16,487,759	16,456,135	0	2.C FE
37231E-AE-2	GENMAB A/S SECURED TERM_LOAN 5.900% 12	07/14/2026	MORGAN STANLEY & CO. INC		309,259	308,363	0	3.B FE
46659H-AD-1	JAMES HARDIE INTERNATIONAL FIN SECURED T	08/19/2026	VARIOUS		6,538,736	6,540,127	0	2.A FE
G5080A-AK-8	JAZZ FINANCING LUX SARL SECURED TERM_LOA	09/23/2026	TAX FREE EXCHANGE		10,352,602	10,357,949	0	3.A FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					139,643,203	139,868,394	9	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,091,678,614	1,186,285,733	4,221,854	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					1,091,678,614	1,186,285,733	4,221,854	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					1,091,678,614	1,186,285,733	4,221,854	XXX
38379E-2J-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	INTEREST CAPITALIZATION		52,389	52,389	0	1.A
38379J-NL-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	INTEREST CAPITALIZATION		36,175	36,175	0	1.A
38379W-D9-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	INTEREST CAPITALIZATION		15,409	15,409	0	1.A
38380H-LE-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/24/2026	B47R_PB		4,193,243	5,259,222	10,080	1.A
38380T-3M-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/24/2026	B47R_PB		1,396,199	1,900,162	3,642	1.A
38380W-F8-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	INTEREST CAPITALIZATION		58,326	58,326	0	1.A
38380Y-5T-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	INTEREST CAPITALIZATION		230,110	230,110	0	1.A
38380Y-R8-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	INTEREST CAPITALIZATION		115,055	115,055	0	1.A
38380Y-YL-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	INTEREST CAPITALIZATION		36,162	36,162	0	1.A
38381A-QP-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	INTEREST CAPITALIZATION		95,125	95,125	0	1.A
38381A-X5-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	INTEREST CAPITALIZATION		68,632	68,632	0	1.A
38385W-BT-0	GOVERNMENTNATIONALMORTGAGEA SENIOR AGENC	09/01/2026	BANK OF MONTREAL		4,986,687	4,994,491	8,660	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					11,283,512	12,861,258	22,382	XXX
3136AN-HP-5	FANNIE MAE FNMA_15-21 SENIOR AGENCY_CMO	09/01/2026	INTEREST CAPITALIZATION		3,076	3,076	0	1.A
3136AQ-KE-9	FANNIE MAE FNMA_15-83 SENIOR AGENCY_CMO	09/01/2026	INTEREST CAPITALIZATION		239,604	239,604	0	1.A
3136AS-XB-7	FANNIE MAE FNMA_16-43 SENIOR AGENCY_CMO	09/01/2026	INTEREST CAPITALIZATION		48,840	48,840	0	1.A
3136AT-PS-7	FANNIE MAE FNMA_16-59A SENIOR AGENCY_CMO	09/01/2026	INTEREST CAPITALIZATION		123,310	123,310	0	1.A
3136B1-K6-0	FANNIE MAE FNMA_18-30 SENIOR AGENCY_CMO	09/24/2026	B47R_PB		5,460,468	6,498,180	16,606	1.A
3136B3-FD-7	FANNIE MAE FNMA_18-76 SENIOR AGENCY_CMO	09/01/2026	INTEREST CAPITALIZATION		167,529	167,529	0	1.A
3136B4-ZZ-4	FANNIE MAE FNMA_19-25 SENIOR AGENCY_CMO	09/24/2026	B47R_PB		9,451,215	14,161,801	27,143	1.A
3136B5-TV-7	FANNIE MAE FNMA_19-41 SENIOR AGENCY_CMO	09/01/2026	INTEREST CAPITALIZATION		31,740	31,740	0	1.A
3136BB-VV-1	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG	09/01/2026	INTEREST CAPITALIZATION		28,138	28,138	0	1.A
3136BU-CK-4	FANNIE MAE FNMA_24-105 SENIOR AGENCY_CMO	07/28/2026	BANK OF MONTREAL		4,689,385	4,723,334	3,398	1.A
3137BP-6P-9	FREDDIE MAC FHLMC_4573 SENIOR AGENCY_CMO	09/01/2026	INTEREST CAPITALIZATION		112,950	112,950	0	1.A
3137F2-7H-3	FREDDIE MAC FHLMC_4703 SENIOR AGENCY_CMO	09/24/2026	B47R_PB		3,748,360	5,000,000	9,583	1.A
3137FH-G3-1	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO	09/01/2026	INTEREST CAPITALIZATION		292,223	292,223	0	1.A
3137FH-GA-5	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO	09/01/2026	INTEREST CAPITALIZATION		184,615	184,615	0	1.A
3137FH-RM-7	FHLMC MULTIFAMILY STRUCTURED P SENIOR AG	09/01/2026	INTEREST CAPITALIZATION		59,159	59,159	0	1.A
3137FK-AE-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/01/2026	INTEREST CAPITALIZATION		169,797	169,797	0	1.A
3140WH-AC-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA3	07/23/2026	CITIGROUP GLOBAL MKT INC		14,891,126	15,000,111	52,709	1.A
3140WJ-6U-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA5	09/14/2026	BARCLAYS CAPITAL		4,896,231	4,867,520	11,358	1.A
3140WJ-6V-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA6	08/10/2026	J.P. MORGAN SECURITIES INC		7,386,984	7,406,948	11,316	1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
3140Y7-7D-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC1	08/17/2026	MORGAN STANLEY & CO. INC		1,608,258	1,617,483	4,201	1.A
31427P-PZ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SL2	08/17/2026	CITIGROUP GLOBAL MKT INC		1,567,352	1,572,882	4,085	1.A
31427Q-EC-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SL2	07/07/2026	NOMURA SECURITIES INTL. INC.		10,040,697	9,950,906	10,642	1.A
31427Q-J2-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SL2	08/17/2026	CITIGROUP GLOBAL MKT INC		1,754,068	1,760,256	4,572	1.A
31427T-E4-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SL5	08/17/2026	MORGAN STANLEY & CO. INC		1,899,568	1,910,313	4,962	1.A
3142GU-SU-8	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ4	09/14/2026	CITIGROUP GLOBAL MKT INC		1,975,924	1,963,651	4,582	1.A
35563P-DX-4	SEASONED CREDIT RISK TRANSFER SENIOR AGE	09/01/2026	INTEREST CAPITALIZATION		42,892	42,892	0	1.A
35563P-EC-9	SEASONED CREDIT RISK TRANSFER SENIOR AGE	09/01/2026	INTEREST CAPITALIZATION		68,765	68,765	0	1.A
35563P-GK-9	SEASONED CREDIT RISK TRANSFER SENIOR AGE	09/01/2026	INTEREST CAPITALIZATION		173,591	173,591	0	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					71,115,865	78,179,614	165,157	XXX
00002L-AC-5	A&DMORTGAGETRUSTADMT_26-NQM SENIOR WHOLE	08/13/2026	PIPER SANDLER & CO		4,048,532	4,048,571	12,077	1.A FE
00039R-AC-9	A&DMORTGAGETRUSTADMT_26-NQM SENIOR WHOLE	07/10/2026	J.P. MORGAN SECURITIES INC		4,999,939	5,000,000	34,583	1.A FE
021468-AD-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	08/01/2026	INTEREST CAPITALIZATION		2	2	0	1.A FM
04537U-AE-7	ASPIREMORTGAGETRUSTSPIRE_26 SENIOR WHOLE	07/24/2026	MORGAN STANLEY & CO. INC		9,999,852	10,000,000	47,700	1.A FE
04538Q-AD-7	ASPIREMORTGAGETRUSTSPIRE_26 SENIOR WHOLE	08/14/2026	BARCLAYS CAPITAL		11,826,032	11,819,000	36,468	1.A FE
10570H-AH-4	BRAVORESIDENTIALFUNDINGTRUS SENIOR WHOLE	08/21/2026	BARCLAYS CAPITAL		2,809,996	2,810,000	14,297	1.A FE
12648E-BN-1	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH	09/01/2026	INTEREST CAPITALIZATION		176	176	0	1.A FM
12677U-AF-7	COLTMORTGAGELOANTRUSTCOLT_ SRSEC WHOLE_C	07/29/2026	GOLDMAN SACHS & CO.		4,999,911	5,000,000	25,900	1.A FE
17332R-AL-7	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	09/09/2026	CITIGROUP GLOBAL MKT INC		6,933,166	6,941,843	9,545	1.A
32052F-AR-7	FIRST HORIZON ALTERNATIVE MORT SENIOR WH	08/01/2026	INTEREST CAPITALIZATION		1	1	0	1.A FM
362988-AE-7	GSMORTGAGEBACKEDSECURITIES SENIOR WHOLE_	07/29/2026	GOLDMAN SACHS & CO.		6,499,912	6,500,000	31,363	1.A FE
61781C-AC-4	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH	07/15/2026	MORGAN STANLEY & CO. INC		4,999,906	5,000,000	22,185	1.A FE
64832V-AE-1	NEWRESIDENTIALMORTGAGELOAN SENIOR WHOLE_	07/30/2026	NOMURA SECURITIES INTL. INC.		4,577,970	4,578,000	25,254	1.A FE
67124Q-AD-4	ONSLOWBAYFINANCIALLLCOBX_2 SENIOR WHOLE_	07/16/2026	NOMURA SECURITIES INTL. INC.		4,999,959	5,000,000	16,576	1.A FE
67125J-AE-7	ONSLOWBAYFINANCIALLLCOBX_2 SENIOR WHOLE_	08/12/2026	WELLS FARGO SECURITIES		10,003,888	10,000,000	65,240	1.A FE
69393Q-AE-2	PRP ADVISORS LLC PRPM_26-R1 SENIOR WHOLE	07/13/2026	NOMURA SECURITIES INTL. INC.		876,410	891,606	5,573	1.A FE
78438Q-AC-4	SGCAPITALPARTNERSSGR_26-5 SENIOR WHOLE_C	07/16/2026	GOLDMAN SACHS & CO.		6,499,917	6,500,000	26,837	1.A FE
802631-AC-5	SANTANDERMORTGAGEASSETRECEI WHOLE_CMO _2	08/03/2026	SANWA-BGK		9,999,979	10,000,000	57,500	1.A FE
816956-BB-1	SEQUOIAMORTGAGETRUSTSEMT_26 WHOLE_CMO _2	08/19/2026	BANC OF AMERICA SECURITIES LLC		4,499,803	4,500,000	686	1.A FE
89190N-AA-0	TOWDPOINTMORTGAGETRUSTTPMT WHOLE_CMO _26	08/13/2026	BANK OF AMERICA		2,419,551	2,380,000	10,701	1.A FE
922978-AA-9	VELOCITYCOMMERCIALCAPITALLO LCF WHOLE_CM	07/10/2026	CITIGROUP GLOBAL MKT INC		9,998,352	10,000,000	69,789	1.A FE
92541V-AE-4	VERUSSECURITIZATIONTRUSTVER SENIOR WHOLE	08/07/2026	BARCLAYS CAPITAL		17,499,851	17,500,000	32,871	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					128,493,105	128,469,199	545,145	XXX
00193J-AA-3	AREIT_26-CRE12 LCF SENIOR_CMBS _26-CR12	08/11/2026	SOCIETE GENERALE		4,002,500	4,000,000	2,778	1.A FE
03890F-AA-1	ARCREN_26-FL2 SENIOR SENIOR_CMBS _26-FL2	07/27/2026	J.P. MORGAN SECURITIES INC		3,500,000	3,500,000	0	1.A FE
03890F-AC-7	ARCREN_26-FL2 MEZZANIN SENIOR_CMBS _26-F	07/27/2026	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000	0	1.A FE
05557U-AA-7	BDS LTD BDS_26-FL18 SENIOR_CMBS _26-FL18	08/11/2026	SANWA-BGK		7,502,344	7,500,000	5,214	1.A FE
05620W-AA-6	BXTRUSTBX_26-LBTY LCF SENIOR_CMBS _26-LB	08/05/2026	MORGAN STANLEY & CO. INC		2,820,000	2,820,000	0	1.A FE
06650E-AP-4	BANK5BANK5_26-5YR24 AM SENIOR_CMBS _26-5	08/18/2026	MORGAN STANLEY & CO. INC		5,149,840	5,000,000	25,425	1.A FE
12676J-AA-4	CSTL COMMERCIAL MORTGAGE TRUST SENIOR SE	08/12/2026	GOLDMAN SACHS & CO.		1,149,113	1,175,000	1,846	1.A
29439A-AA-5	EQT TRUST EQT_26-IND1 LCF SENIOR_CMBS _2	07/01/2026	J.P. MORGAN SECURITIES INC		3,671,000	3,671,000	0	1.A FE
538912-AA-4	LOANCORE 2024-CRE8 ISSUER LTD SRSEC SENI	08/11/2026	CITIGROUP GLOBAL MARKE		5,014,063	5,000,000	17,776	1.A FE
69292B-AE-7	PLYM COMMERCIAL MORTGAGE TRUST SUB SUB_C	07/30/2026	GOLDMAN SACHS & CO.		1,513,775	1,510,000	3,575	1.G FE
693980-AA-2	PRM5 TRUST PRM5_25-PRM5 LCF SENIOR_CMBS	08/12/2026	PNC SEC CORP		3,721,041	3,753,000	5,780	1.A FE
74277D-AA-0	PRM6 TRUST PRM6_25-PRM6 LCF SENIOR_CMBS	08/12/2026	GOLDMAN SACHS & CO.		2,162,160	2,184,000	3,370	1.A FE
74290H-AA-4	PRM7 TRUST PRM7_25-PRM7 SENIOR SENIOR_CM	08/12/2026	GOLDMAN SACHS & CO.		2,808,922	2,900,000	4,359	1.A
74449K-AA-7	PSA TRUST PSA_26-STOR LCF SENIOR_CMBS _2	08/12/2026	WELLS FARGO SECURITIES		10,078,906	10,000,000	29,312	1.A FE
92842W-AA-6	VISTA_26-MF19 SENIOR SENIOR_CMBS _26-MF1	08/26/2026	CITIGROUP GLOBAL MKT INC		1,000,000	1,000,000	0	1.A FE
05620A-AA-4	BXMT_26-FL6 SENIOR SENIOR_CMBS _26-FL6 1	08/11/2026	CITIGROUP GLOBAL MARKE		3,492,344	3,500,000	11,946	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					58,586,008	58,513,000	111,381	XXX
00038X-AE-3	ABBSLCL08LTDABBSL_26-8 SRSEC ABS_ABS _26	08/17/2026	RBC DOMINION SECURITIES INC.		6,000,000	6,000,000	0	1.C FE
00038X-AG-8	ABBSLCL08LTDABBSL_26-8 MEZSEC ABS_ABS _2	08/17/2026	RBC DOMINION SECURITIES INC.		4,000,000	4,000,000	0	1.F FE
03767V-AW-8	APIDOS CLO APID_19-31A MEZZANIN ABS_ABS	08/12/2026	SCOTIA CAPITAL		2,003,000	2,000,000	8,382	1.C FE
55954Y-BA-2	MAGNETITE CLO LIMITED MAGNE_26 MEZZANIN	08/04/2026	BNP PARIBAS		1,002,250	1,000,000	1,390	1.E FE
55955K-BA-1	MAGNETITECLOLTDMAGNE_21-29A MEZZANIN ABS	08/14/2026	SANWA-BGK		6,000,000	6,000,000	0	1.C FE
55955K-BC-7	MAGNETITECLOLTDMAGNE_21-29A MEZZANIN ABS	08/14/2026	SANWA-BGK		560,000	560,000	0	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
67128T-AJ-1	OAKHILLCREDITPARTNERSOAKC_ MEZSEC ABS_AB	08/21/2026	BNP PARIBAS		2,000,000	2,000,000	0	1.F FE
70019C-AN-5	PARK BLUE CLO LTD PKBLU_24-5 SENIOR ABS_	08/07/2026	JEFFRIES & CO. INC.		2,000,000	2,000,000	0	1.A FE
70019C-AS-4	PARK BLUE CLO LTD PKBLU_24-5 SRSEC ABS_A	08/07/2026	JEFFRIES & CO. INC.		1,500,000	1,500,000	0	1.C FE
73163E-AW-9	POLUSUSCLOLTDPOLUS_24-1 ABS_ABS _24-1 14	09/30/2026	JEFFRIES & CO. INC.		3,500,000	3,500,000	0	1.A FE
000370-AN-9	ABBSLCLOLTDABBSL_21-3 SRSEC ABS_ABS _3R	07/29/2026	CITIGROUP GLOBAL MARKE		6,009,000	6,000,000	8,799	1.C FE
000370-AQ-2	ABBSLCLOABBSL_21-3 MEZSEC ABS_ABS _21-3	08/03/2026	BANK OF AMERICA		1,004,000	1,000,000	2,304	1.E FE
03328W-BQ-0	ANCHORAGECAPITALCLOLTDANCH SRSEC ABS_ABS	07/31/2026	BNP PARIBAS		7,500,000	7,500,000	0	1.A FE
03334D-AE-2	ANCHORAGECAPITALCLOLTDANCH SRSEC ABS_ABS	09/03/2026	JEFFRIES & CO. INC.		1,000,000	1,000,000	0	1.C FE
03334D-AG-7	ANCHORAGECAPITALCLOLTDANCH MEZSEC ABS_AB	09/03/2026	JEFFRIES & CO. INC.		1,000,000	1,000,000	0	1.F FE
05685Q-AQ-6	BAIN CAPITAL CREDIT CLO LTD BC SRSEC ABS	07/30/2026	JEFFRIES & CO. INC.		5,000,000	5,000,000	0	1.A FE
05876C-BM-4	BALLYROCKLTDBALLY_22-20A MEZZANIN ABS_AB	08/04/2026	SMBC NIKKO CAP MARKETS LTD		1,251,500	1,250,000	3,940	1.F FE
067924-AS-9	BABSONCLOLTDBABSN_24-3AR MEZSEC ABS_ABS	09/04/2026	AMHERST PIERPONT SECUI		2,000,000	2,000,000	0	1.F FE
067936-AL-8	BABSON CLO LTD BABSN_24-2 SRSEC ABS_ABS	08/27/2026	WELLS FARGO SECURITIES		1,000,000	1,000,000	0	1.A FE
067936-AQ-7	BABSON CLO LTD BABSN_24-2 SRSEC ABS_ABS	08/27/2026	WELLS FARGO SECURITIES		1,000,000	1,000,000	0	1.C FE
067936-AS-3	BABSON CLO LTD BABSN_24-2 MEZSEC ABS_ABS	08/27/2026	WELLS FARGO SECURITIES		2,250,000	2,250,000	0	1.F FE
14317X-BJ-4	CARLYLE US CLO LTD CGMS_20-1 SENIOR ABS_	08/04/2026	MORGAN STANLEY & CO. INC		2,004,500	2,000,000	4,693	1.C FE
14321C-AE-6	CARLYLEGLOBALMARKETSTRATEGI SRSEC ABS_AB	08/20/2026	GOLDMAN SACHS & CO.		6,000,000	6,000,000	0	1.C FE
14321C-AG-1	CARLYLEGLOBALMARKETSTRATEGI MEZSEC ABS_A	08/20/2026	GOLDMAN SACHS & CO.		2,000,000	2,000,000	0	1.F FE
15032X-AA-5	CEDARFUNDINGLTSCEDF_26-20A SRSEC ABS_ABS	08/21/2026	JEFFRIES & CO. INC.		1,000,000	1,000,000	0	1.A FE
15032X-AE-7	CEDARFUNDINGXXCLOLTDCEDF_ MEZZANIN ABS_A	08/21/2026	JEFFRIES & CO. INC.		2,000,000	2,000,000	0	1.C FE
15032X-AG-2	CEDARFUNDINGLTSCEDF_26-20A SRSEC ABS_ABS	08/21/2026	JEFFRIES & CO. INC.		1,000,000	1,000,000	0	1.F FE
26252W-BS-7	DRYDEN SENIOR LOAN FUND DRSLF SRSEC ABS_	09/30/2026	BNP PARIBAS		3,000,000	3,000,000	0	1.A FE
289913-AT-2	ELMWOODCLO29LTDELM29_24-5 MEZZANIN ABS_A	07/29/2026	RBC DOMINION SECURITIES INC.		1,001,250	1,000,000	10,466	1.F FE
29004B-AE-0	ELMWOODCLO50LTDELM50_26-4 ABS_ABS _26-4	09/17/2026	BANC OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0	1.C FE
29004B-AG-5	ELMWOODCLO50LTDELM50_26-4 ABS_ABS _26-4	09/17/2026	BANC OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0	1.F FE
33884H-AE-4	FLATIRONCLOLTDFLAT_26-29 SRSEC ABS_ABS _	08/19/2026	MIZUHO INTERNATIONAL PLC		1,000,000	1,000,000	0	1.C FE
33884H-AG-9	FLATIRONCLOLTDFLAT_26-29 SRSEC ABS_ABS _	08/19/2026	MIZUHO INTERNATIONAL PLC		1,000,000	1,000,000	0	1.F FE
38138W-AQ-7	GOLDENTREE LOAN MANAGEMENT US SRSEC ABS_	08/12/2026	BANK OF AMERICA		2,991,000	3,000,000	10,058	1.A FE
38140M-AG-7	GOLDENTREELOANMANAGEMENTUS SRSEC ABS_ABS	07/29/2026	MORGAN STANLEY & CO. INC		10,000,000	10,000,000	0	1.C FE
55954E-BN-8	MAGNETITE CLO MAGNE_16-17A MEZZANIN ABS_	07/30/2026	BANK OF AMERICA		2,419,929	2,410,000	22,531	1.F FE
55955R-AQ-2	MAGNETITECLOLTDMAGNE_24-40A SRSEC ABS_AB	07/24/2026	CITIGROUP GLOBAL MKT INC		1,500,000	1,500,000	0	1.A FE
55955R-AW-9	MAGNETITECLOLTDMAGNE_24-40A MEZZANIN ABS	07/24/2026	CITIGROUP GLOBAL MKT INC		500,000	500,000	0	1.F FE
62432W-AG-2	MOUNTAINVIEWCLOMVEW_26-1A SRSEC ABS_ABS	08/28/2026	MORGAN STANLEY & CO. INC		7,500,000	7,500,000	0	1.C FE
64136N-AA-0	NEUBERGERBERMANCLOLTDNEUB_ SRSEC ABS_ABS	08/20/2026	AMHERST PIERPONT SECUI		1,000,000	1,000,000	0	1.A FE
64136N-AE-2	NEUBERGERBERMANCLOLTDNEUB_ SRSEC ABS_ABS	08/20/2026	AMHERST PIERPONT SECUI		1,000,000	1,000,000	0	1.C FE
67116H-AN-2	OCP CLO 2023-26 LTD OCP_23-26A MEZZANIN	08/05/2026	DEUTSCHE BANK AG		1,501,800	1,500,000	4,350	1.F FE
67122K-AJ-6	OHA CREDIT FUNDING LTD OAKC_23 MEZZANIN	07/30/2026	BANK OF AMERICA		2,010,500	2,000,000	3,348	1.F FE
67127Q-AE-9	OCPCLOLTDOCP_26_51A SRSEC ABS_ABS _26-51	08/07/2026	BNP PARIBAS		8,000,000	8,000,000	0	1.C FE
67127W-AG-1	OCPCLOLTDOCP_26-14AR MEZZANIN ABS_ABS _2	08/10/2026	SCOTIA CAPITAL		7,000,000	7,000,000	0	1.C FE
67127W-AJ-5	OCPCLOLTDOCP_26-14AR MEZZANIN ABS_ABS _2	08/10/2026	SCOTIA CAPITAL		2,500,000	2,500,000	0	1.F FE
67128T-AG-7	OHACREDITFUNDING22LTDOAKC MEZZANIN ABS_A	08/21/2026	BNP PARIBAS		1,000,000	1,000,000	0	1.C FE
67570M-AW-0	OCP CLO LTD OCP_24-34AR MEZZANIN ABS_ABS	08/18/2026	BNP PARIBAS		1,250,000	1,250,000	0	1.E FE
67579A-BL-0	OCTAGON 64 LTD OCT64_22-1 SUB ABS_ABS 1	09/30/2026	NOMURA SECURITIES INTL. INC.		5,000,000	5,000,000	0	1.B FE
67579V-AG-6	OCTAGON76LTDOCT76_26-1 SRSEC ABS_ABS _26	08/07/2026	BARCLAYS CAPITAL		1,500,000	1,500,000	0	1.C FE
67579V-AL-5	OCTAGON76LTDOCT76_26-1 SEC ABS_ABS _26-1	08/07/2026	BARCLAYS CAPITAL		1,000,000	1,000,000	0	1.F FE
70017T-AU-4	PARK AVENUE INSTITUTIONAL ADVI SRSEC ABS	07/21/2026	NOMURA SECURITIES INTL. INC.		5,000,000	5,000,000	8,600	1.A FE
70017T-AW-0	PARK AVENUE INSTITUTIONAL ADVI SRSEC ABS	07/21/2026	NOMURA SECURITIES INTL. INC.		8,000,000	8,000,000	15,838	1.C FE
70019P-AG-1	PARKBLUECLO2026-XIILTDPKB MEZZANIN ABS_A	08/28/2026	SUMITOMO BANK		1,500,000	1,500,000	0	1.C FE
92895F-AN-1	VOYACLOLTDVOYA_24-3 SRSEC ABS_ABS _24-3	07/23/2026	BANC OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0	1.C FE
92895F-AP-6	VOYACLOLTDVOYA_24-3 MEZSEC ABS_ABS _24-3	07/23/2026	BANC OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0	1.F FE
92920L-BA-4	VOYA CLO LTD VOYA_22-4AR SRSEC ABS_ABS _	08/14/2026	AMHERST PIERPONT SECUI		2,000,000	2,000,000	0	1.A FE
949575-AU-8	WELLINGTON MANAGEMENT CLO 3 LT SRSEC ABS	07/17/2026	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000	0	1.C FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					157,758,729	157,720,000	104,699	XXX
00833B-BA-5	AFFIRMMASTERTRUSTAFRMT_26-3 SENIOR ABS_A	07/17/2026	CITIGROUP GLOBAL MKT INC		3,191,421	3,192,000	0	1.A FE
038401-AA-3	AQUA FINANCE TRUST AQFIT_26-B ABS_ABS _2	08/13/2026	CITIGROUP GLOBAL MARKE		6,033,207	6,034,000	0	1.A FE
14689H-AC-5	CARVANA AUTO RECEIVABLES TRUST SUPSEN AB	08/18/2026	SANWA-BGK		3,999,290	4,000,000	0	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
22534R-AA-7	CREDITACCEPTANCEAUTOLOANTR SENIOR ABS_AB	08/11/2026	BMO CAPITAL MARKETS		5,893,539	5,894,000	0	1.A FE
349941-AA-2	FOUNDATION FINANCE TRUST FFIN SENIOR ABS	07/22/2026	GOLDMAN SACHS & CO.		5,458,214	5,415,468	6,077	1.A FE
362989-AC-9	GLSAUTORECEIVABLESTRUSTGCA ABS_ABS _26-3	08/11/2026	CITIGROUP GLOBAL MARKE		2,999,819	3,000,000	0	1.A FE
39572B-AE-1	GREENSKY HOME IMPROVEMENT ISSU SENIOR AB	08/12/2026	WELLS FARGO SECURITIES		16,427,898	16,431,000	0	1.A FE
68270H-AA-0	ONEMAINFINANCIALISSUANCETRU SENIOR ABS_A	08/06/2026	CITIGROUP GLOBAL MKT INC		7,088,122	7,089,000	0	1.A FE
914931-AA-8	UPG HI ISSUER TRUST UPGHI_26-2 SENIOR AB	07/20/2026	MORGAN STANLEY & CO. INC		2,496,857	2,497,000	0	1.F FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					53,588,367	53,552,468	6,077	XXX
14051L-AG-7	CAPITALSTREETMASTERTRUSTCA SENIOR ABS_AB	07/29/2026	GOLDMAN SACHS & CO.		7,222,000	7,222,000	0	1.A FE
87268U-AA-5	T-MOBILE US TRUST TMUST_26-2 ABS_ABS _26	08/06/2026	BARCLAYS CAPITAL		2,864,540	2,865,000	0	1.A FE
640970-AQ-2	NEUBERGERBERMANCLOLTDNEUB_ ABS_ABS _24-5	09/29/2026	SCOTIA MCLEOD (USA) INC		10,000,000	10,000,000	0	2.B Z
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					20,086,540	20,087,000	0	XXX
23292R-AC-3	DLLAALLCOLLAA_26-1 ABS_ABS _26-1 144A	08/19/2026	SOCIETE GENERALE		3,124,266	3,125,000	0	1.A FE
293720-AD-3	ENTERPRISEFLEETFINANCINGLLC SENIOR ABS_A	08/11/2026	MIZUHO INTERNATIONAL PLC		4,499,317	4,500,000	0	1.A FE
50119A-AC-4	KUBOTACREDITOWNERTRUSTKCOT SRSUP ABS_ABS	07/14/2026	MIZUHO INTERNATIONAL PLC		6,745,755	6,747,000	0	1.A FE
000000-00-0	SUMMARY LINE ADJ	09/30/2026	VARIOUS		(11)	0	0	2.B Z
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					14,369,327	14,372,000	0	XXX
1889999999. Total - asset-backed securities (unaffiliated)					515,281,453	523,754,539	954,841	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					515,281,453	523,754,539	954,841	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					515,281,453	523,754,539	954,841	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					1,606,960,067	1,710,040,272	5,176,695	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
61225M-10-2	MONTE ROSA THERAPEUTICS INC	07/01/2026	DIRECT	4,199.000	100,860		0	
316841-10-5	FIGMAINC	07/31/2026	DIRECT	29,709.000	722,523		0	
29765A-10-1	ETHOS TECHNOLOGIES INC	08/04/2026	DIRECT	9,004.000	248,961		0	
316841-10-5	FIGMAINC	08/06/2026	DIRECT	34,177.000	943,406		0	
38246G-10-8	GOODRXHOLDINGSINC	08/19/2026	DIRECT	26,087.000	93,735		0	
09251M-10-8	BLACKROCK EQUITY DIVIDEND FUND	07/23/2026	WELLS FARGO SECURITIES	657.680	14,482		0	
49845K-10-1	KLAVIYO INC	08/31/2026	DIRECT	6,015.000	123,789		0	
833445-10-9	SNOWFLAKE INC	09/03/2026	DIRECT	1,199.000	396,854		0	
BME2KU-2F-8	FEDERAL HOME LOAN BANK OF ATLA	09/21/2026	FEDERAL HOME LOAN BANK	71,250.000	7,125,000		0	
BYJCEB-VJ-4	SITELWORLDWIDECORP PRIVATE_EQUITY	08/17/2026	TAXABLE EXCHANGE	189,146.000	1,891		0	
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					9,771,501	XXX	0	XXX
191912-40-1	COHEN & STEERS REALTY INCOME F	07/13/2026	WELLS FARGO SECURITIES	463.770	9,101		0	
48120D-10-0	JPMORGANCOREPLUSBONDCLR6	09/29/2026	WELLS FARGO SECURITIES	738.550	7,416		0	
921075-75-0	VAN ECK GLOBAL HARD ASSETS FUN OPEN_END	07/13/2026	WELLS FARGO SECURITIES	1.210	64		0	
922031-73-7	VANGUARD INFLATION - PROTECTED	07/13/2026	WELLS FARGO SECURITIES	810.420	18,471		0	
922031-85-1	VANGUARD SHORT-TERM TREASURY F	09/01/2026	WELLS FARGO SECURITIES	76,692.580	751,565		0	
922042-84-1	VANGUARDEMERGINGMARKETSSTOC	09/21/2026	WELLS FARGO SECURITIES	31.640	1,570		0	
922908-68-6	VANGUARDSMALL-CAPINDEXFUND	09/29/2026	WELLS FARGO SECURITIES	6.970	957		0	
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					789,144	XXX	0	XXX
5989999997. Total - common stocks - Part 3					10,560,645	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					10,560,645	XXX	0	XXX
5999999999. Total - preferred and common stocks					10,560,645	XXX	0	XXX
6009999999 - Totals					1,617,520,712	XXX	5,176,695	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..91282C-CP-4	UNITED STATES TREASURY SENIOR GOVT_BND	07/31/2026	MATURITY		635,800	635,800	613,450	623,664	0	12,136	0	12,136	0	635,800	0	0	0	1,987	07/31/2026	1.A
..91282C-DG-3	UNITED STATES TREASURY SENIOR GOVT_BND	08/25/2026	VARIOUS		33,843,760	34,010,700	33,767,517	33,904,549	0	82,960	0	82,960	0	33,987,509	0	(143,749)	(143,749)	121,771	10/31/2026	1.A
..91282C-DK-4	UNITED STATES TREASURY SENIOR GOVT_BND	08/24/2026	WELLS FARGO SECURITIES		29,797,266	30,000,000	30,069,141	30,012,943	0	(9,172)	0	(9,172)	0	30,003,771	0	(206,505)	(206,505)	88,115	11/30/2026	1.A
..91282C-FB-2	UNITED STATES TREASURY SENIOR GOVT_BND	07/24/2026	J.P. MORGAN SECURITIES INC		18,748,252	19,027,000	18,340,276	18,603,521	0	149,450	0	149,450	0	18,752,970	0	(4,718)	(4,718)	255,840	07/31/2027	1.A
..91282C-HY-0	UNITED STATES TREASURY SENIOR GOVT_BND	09/15/2026	MATURITY		18,203,000	18,203,000	18,317,510	18,250,619	0	(47,619)	0	(47,619)	0	18,203,000	0	0	0	420,944	09/15/2026	1.A
..91282C-JC-6	UNITED STATES TREASURY SENIOR GOVT_BND	08/25/2026	CITIGROUP GLOBAL MKT INC		1,931,254	1,929,000	1,947,951	1,942,922	0	(11,485)	0	(11,485)	0	1,931,437	0	(183)	(183)	32,420	10/15/2026	1.A
..91282C-KR-1	UNITED STATES TREASURY SENIOR GOVT_BND	08/24/2026	WELLS FARGO SECURITIES		150,486,328	150,000,000	149,542,969	149,781,049	0	101,874	0	101,874	0	149,882,923	0	603,405	603,405	1,870,924	05/15/2027	1.A
..91282C-LS-8	UNITED STATES TREASURY SENIOR GOVT_BND	09/16/2026	RBC CAPITAL MARKETS LLC		2,499,996	2,500,000	2,494,926	2,497,747	0	1,925	0	1,925	0	2,499,672	0	323	323	39,232	10/31/2026	1.A
..91282C-LT-6	UNITED STATES TREASURY SENIOR GOVT_BND	08/25/2026	CITIGROUP GLOBAL MKT INC		3,190,874	3,189,600	3,190,541	3,190,297	0	(599)	0	(599)	0	3,189,698	0	1,176	1,176	41,019	10/31/2026	1.A
..91282C-MP-3	UNITED STATES TREASURY SENIOR GOVT_BND	08/24/2026	BARCLAYS CAPITAL		85,092,969	85,000,000	85,291,406	85,175,636	0	(96,452)	0	(96,452)	0	85,079,185	0	13,784	13,784	1,695,958	02/28/2027	1.A
..91282C-QY-0	UNITED STATES TREASURY SENIOR GOVT_BND	08/20/2026	DEUTSCHE BANK AG		24,975,586	25,000,000	24,967,773	0	0	1,670	0	1,670	0	24,969,444	0	6,142	6,142	145,720	06/30/2028	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					369,405,085	369,495,100	368,543,460	343,982,947	0	184,688	0	184,688	0	369,135,409	0	269,675	269,675	4,713,930	XXX	XXX
..218493-AA-2	CORDELIO AMALCO GP I SECURED CORP_BND	09/29/2026	REDEMPTION 100.0000		353,181	353,181	377,419	365,703	0	0	0	0	11,716	353,181	(24,238)	0	(24,238)	7,197	09/30/2034	2.A FE
..085209-AH-7	BERMUDA GOVERNMENT OF SENIOR CORP_BND 1	09/24/2026	BASIS ADJUSTMENT		0	330,000	(719,576)	0	0	0	0	0	0	(719,576)	0	719,576	719,576	0	08/20/2050	1.E FE
..21987B-BD-9	CORPORACION NACIONAL DEL COBRE SENIOR CO	09/24/2026	BASIS ADJUSTMENT		0	1,500,000	(602,539)	0	0	0	0	0	0	(602,539)	0	602,539	602,539	0	01/15/2051	2.A FE
..718286-CH-8	PHILIPPINES REPUBLIC OF SENIOR CORP_BND	09/24/2026	BASIS ADJUSTMENT		0	10,300,000	(3,411,500)	0	0	0	0	0	0	(3,411,500)	0	3,411,500	3,411,500	0	05/05/2045	2.B FE
..718286-CP-0	PHILIPPINES REPUBLIC OF SENIOR CORP_BND	09/24/2026	BASIS ADJUSTMENT		0	2,500,000	(869,599)	0	0	0	0	0	0	(869,599)	0	869,599	869,599	0	07/06/2046	2.B FE
..74730D-AD-5	QATARENERGY SENIOR CORP_BND 144A 3.300	09/24/2026	BASIS ADJUSTMENT		0	1,300,000	(488,922)	0	0	0	0	0	0	(488,922)	0	488,922	488,922	0	07/12/2051	1.C FE
..74730D-AE-3	QATARENERGY SENIOR CORP_BND 144A 3.125	09/24/2026	BASIS ADJUSTMENT		0	1,220,000	(355,531)	0	0	0	0	0	0	(355,531)	0	355,531	355,531	0	07/12/2041	1.C FE
..M8489S-AG-2	QATAR STATE OF SENIOR CORP_BND 5.103%	09/24/2026	BASIS ADJUSTMENT		0	1,000,000	(384,836)	0	0	0	0	0	0	(384,836)	0	384,836	384,836	0	04/23/2048	1.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					353,181	18,503,181	(6,455,084)	365,703	0	0	0	0	11,716	(6,479,322)	(24,238)	6,832,503	6,808,265	7,197	XXX	XXX
..452152-GS-4	ILLINOIS STATE OF MUNITAX_BND GO 7.35	07/01/2026	REDEMPTION 100.0000		3,571	3,571	3,809	3,809	0	(238)	0	(238)	0	3,571	0	0	0	131	07/01/2035	1.G FE
..953107-AR-0	WEST HARTFORD CONN MUNITAX_BND GO 2.76	09/24/2026	BASIS ADJUSTMENT		0	6,430,000	(1,749,860)	0	0	0	0	0	0	(1,749,860)	0	1,749,860	1,749,860	0	07/01/2041	1.B FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					3,571	6,433,571	(1,745,822)	3,809	0	(238)	0	(238)	0	(1,746,289)	0	1,749,860	1,749,860	131	XXX	XXX
..01026C-AD-3	ALABAMA ECON SETTLEMENT AUTH SENIOR MUNI	09/15/2026	VARIOUS		965,950	965,950	978,259	969,959	0	(4,010)	0	(4,010)	0	965,950	0	0	0	20,589	09/15/2032	1.G FE
..114894-ZW-1	BROWARD CNTY FLA MUNITAX_BND REV 3.477	09/24/2026	BASIS ADJUSTMENT		0	205,000	(263,375)	0	0	0	0	0	0	(263,375)	0	263,375	263,375	0	01/01/2043	1.E FE
..13077C-TL-8	CALIFORNIA STATE UNIVERSITY SENIOR MUNIT	08/11/2026	CALL 103.0923		9,690,673	9,400,000	9,385,216	9,390,510	0	277	0	277	0	9,390,787	0	9,213	9,213	459,977	11/01/2041	1.D FE
..13077C-TM-6	CALIFORNIA STATE UNIVERSITY SENIOR MUNIT	08/11/2026	VARIOUS		7,692,421	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	326,463	11/01/2030	1.D FE
..347456-AC-9	FORT HOOD MILITARY HSG CORP TE MUNITAX_B	09/15/2026	VARIOUS		700,000	700,000	765,800	715,019	0	(2,987)	0	(2,987)	0	712,031	0	(12,031)	(12,031)	7,653	10/15/2030	1.D FE
..48503T-AA-5	KANSAS CITY MO INDL DEV AUTH MUNITAX_BND	09/10/2026	VARIOUS		218,007	218,007	218,007	218,007	0	0	0	0	0	218,007	0	0	0	1,908	12/10/2032	1.A
..48542R-SV-7	KANSAS STATE DEVELOPMENT FINAN MUNITAX_B	09/24/2026	BASIS ADJUSTMENT		0	800,000	(1,177,973)	0	0	0	0	0	0	(1,177,973)	0	1,177,973	1,177,973	0	05/01/2051	1.D FE
..575898-CS-8	MASSACHUSETTS PORT AUTHORITY MUNITAX_BND	07/01/2026	CALL 100.0000		760,000	760,000	779,388	765,296	0	(801)	0	(801)	0	764,495	0	(4,495)	(4,495)	23,568	07/01/2031	1.E FE
..59333P-2M-9	MIAMI-DADE CNTY FLA MUNITAX_BND REV 3.	09/24/2026	B47R_PB		2,944,360	3,115,000	3,115,000	3,115,000	0	0	0	0	0	3,115,000	0	(170,640)	(170,640)	50,207	10/01/2029	1.E FE
..626207-MW-1	MUNICIPAL ELEC AUTH GA SUB MUNITAX_BND R	07/01/2026	CALL 100.0000		295,000	295,000	295,382	295,013	0	(10)	0	(10)	0	295,003	0	(3)	(3)	8,009	01/01/2030	1.G FE
..64972H-RB-0	NEW YORK CITY TRANSITIONAL FIN SUB MUNIT	07/15/2026	VARIOUS		635,000	635,000	635,000	635,000	0	0	0	0	0	635,000	0	0	0	21,679	07/15/2040	1.C FE
..658203-L2-8	NORTH CAROLINA MUNICIPAL POWER MUNITAX_B	07/01/2026	CALL 103.7420		2,074,840	2,000,000	2,019,410	2,007,089	0	(593)	0	(593)	0	2,006,496	0	(6,496)	(6,496)	136,680	01/01/2032	1.F FE
..709221-TF-2	PENNSYLVANIA ST TURNPIKE COMMI MUNITAX_B	09/16/2026	VARIOUS		4,519,228	4,495,000	4,404,996	4,445,414	0	2,593	0	2,593	0	4,448,006	0	46,994	46,994	100,898	12/01/2037	1.D FE
..91335V-KU-9	UNIVERSITY OF PITTSBURGH MUNITAX_BND REV	09/24/2026	BASIS ADJUSTMENT		0	8,035,000	(1,913,776)	0	0	0	0	0	0	(1,913,776)	0	1,913,776	1,913,776	0	09/15/2041	1.B FE
..91412H-KE-2	UNIVERSITY OF CALIFORNIA MUNITAX_BND REV	09/24/2026	BASIS ADJUSTMENT		0	12,650,000	(4,795,995)	0	0	0	0	0	0	(4,795,995)	0	4,795,995	4,795,995	0	05/15/2051	1.C FE
..955385-AA-7	WEST POINT MILITARY HOUSING MUNITAX_BND	07/01/2026	CALL 100.0000		975,000	975,000	803,684	852,586	0	2,696	0	2,696	0	855,282	0	119,718	119,718	26,534	07/01/2042	1.F FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					31,470,479	52,748,957	22,749,023	30,908,893	0	(2,835)	0	(2,835)	0	22,754,938	0	8,133,379	8,133,379	1,184,165	XXX	XXX
..00176@-AA-4	AMF FLORENCE LLC SECURED CORP_BND 3.21	09/30/2026	VARIOUS		587,315	587,315	587,315	587,315	0	0	0	0	0	587,315	0	0	0	4,713	12/31/2035	2.C PL
..09522*-AA-8	BLUE AND GOLD TENANT LLC SECURED CORP_BN	09/24/2026	VARIOUS		0	15,000,000	(4,848,647)	0	0	0	0	0	0	(4,848,647)	0	4,848,647	4,848,647	0	03/31/2045	1.G PL
..34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC SECURED CO	08/15/2026	VARIOUS		1,421,956	1,421,956	1,421,956	1,421,956	0	0	0	0	0	1,421,956	0	0	0	20,761	08/15/2038	2.B PL
..48255@-AA-7	KKR PINE BROOKE ISSUER LLC SECURED CORP_	09/15/2026	VARIOUS		132,298	132,298	132,298	132,298	0	0	0	0	0	132,298	0	0	0	992	03/15/2051	2.A PL
..82340*-AB-3	SHEPHERDS FLAT WIND LLC SECURED CORP_BND	07/31/2026	REDEMPTION 100.0000		316,087	316,087	316,087	316,087	0	0	0	0	0	316,087	0	0	0	3,540	04/30/2032	1.B FE
..P3753#-AA-0	ERGON PERU SAC SECURED CORP_BND 4.870%	07/01/2026	REDEMPTION 100.0000		(4,373)	(4,373)	(4,373)	(4,373)	0	0	0	0	0	(4,373)	0	0	0	23	06/30/2034	2.C PL
..Q1842#-AH-1	ARC INFRASTRUCTURE WA PTY LTD SENIOR COR	07/16/2026	MATURITY		9,000,000	9,000,000	9,087,030	9,007,836	0	(7,836)	0	(7,836)	0	9,000,000	0	0	0	215,550	07/16/2026	2.B
..Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD SECURED CORP	09/30/2026	VARIOUS		650,814	650,814	650,814	650,814	0	0	0	0	0	650,814	0	0	0	5,065	12/31/2034	2.B PL
..Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD SECURED CORP_	09/30/2026	VARIOUS		625,707	625,707	625,707	625,707	0	0	0	0	0	625,707	0	0	0	4,380	03/31/2036	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..06489*-AA-7	NHK PTY LTD SENIOR CORP_BND 7.130% 11/	08/15/2026	REDEMPTION 100.0000		176,653	176,653	176,653	176,653	0	0	0	0	0	176,653	0	0	0	3,149	11/15/2032	2.C FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					12,906,457	27,906,457	8,144,840	12,914,293	0	(7,836)	0	(7,836)	0	8,057,810	0	4,848,647	4,848,647	258,173	XXX	XXX
..00003#-AD-5	A&E TELEVISION NETWORKS LLC SENIOR CORP_	09/28/2026	CALL 100.0000		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	131,340	08/22/2027	1.G
..00003#-AE-3	A&E TELEVISION NETWORKS LLC SENIOR CORP_	09/28/2026	VARIOUS		23,000,000	23,000,000	20,940,875	22,057,156	0	89,128	0	89,128	0	22,146,284	0	853,716	853,716	611,340	08/22/2032	1.G
..00108W-AH-3	AEP TEXAS INC SENIOR CORP_BND 3.950% 0	09/24/2026	B47R_PB		4,893,180	5,000,000	5,005,535	5,001,475	0	(222)	0	(222)	0	5,001,253	0	(108,073)	(108,073)	61,993	06/01/2028	2.B FE
..001192-AK-9	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO	09/24/2026	B47R_PB		24,100,527	29,500,000	29,537,967	29,530,220	0	(897)	0	(897)	0	29,529,323	0	(5,428,796)	(5,428,796)	407,428	06/01/2043	2.A FE
..00191#-AA-3	AMAZON.COM INC SECURED CORP_BND 4.095%	09/30/2026	REDEMPTION 100.0000		34,080	34,080	34,080	34,080	0	0	0	0	0	34,080	0	0	0	234	08/31/2039	1.D
..00191#-BA-5	AMAZON.COM INC SECURED CORP_BND 4.233%	09/30/2026	REDEMPTION 100.0000		53,676	53,676	53,676	53,676	0	0	0	0	0	53,676	0	0	0	379	09/30/2039	1.D
..00193*-AA-5	AMAZON.COM INC SECURED CORP_BND 4.233%	09/30/2026	REDEMPTION 100.0000		56,122	56,122	56,122	56,122	0	0	0	0	0	56,122	0	0	0	396	09/30/2039	1.D
..00653V-AA-9	ADAPTHEALTH LLC SENIOR CORP_BND 144A 6	08/01/2026	CALL 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	15,313	08/01/2028	3.C FE
..00836#-AA-4	AFFILIATED LOAN PROGRAM FOR ST SECURED C	09/25/2026	REDEMPTION 100.0000		1,335	1,335	1,335	1,335	0	0	0	0	0	1,335	0	0	0	12	08/27/2035	1.F
..010392-FM-5	ALABAMA POWER COMPANY SENIOR CORP_BND	09/24/2026	B47R_PB		8,825,004	12,000,000	9,945,792	10,134,039	0	43,103	0	43,103	0	10,177,142	0	(1,352,138)	(1,352,138)	253,750	03/01/2045	1.F FE
..01126#-AA-1	ALAMO 6 LLC SECURED CORP_BND 4.170% 03	09/30/2026	REDEMPTION 100.0000		178,114	178,114	178,114	178,114	0	0	0	0	0	178,114	0	0	0	3,714	03/31/2042	2.C
..01400E-AA-1	ALCON FINANCE CORP SENIOR CORP_BND 144A	09/23/2026	MATURITY		7,250,000	7,250,000	7,214,330	7,248,213	0	1,787	0	1,787	0	7,250,000	0	0	0	99,688	09/23/2026	2.A FE
..01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE SECURED CO	09/28/2026	CALL 100.0000		2,000,000	2,000,000	2,009,250	2,000,000	0	0	0	0	0	2,000,000	0	0	0	38,486	10/15/2027	4.B FE
..019736-AE-7	ALLISON TRANSMISSION INC SENIOR CORP_BND	09/30/2026	CALL 100.0000		154,000	154,000	154,000	154,000	0	0	0	0	0	154,000	0	0	0	3,637	10/01/2027	3.A FE
..020002-BC-4	ALLSTATE CORPORATION THE SENIOR CORP_BN	09/24/2026	BASIS ADJUSTMENT		0	2,750,000	(1,073,664)	0	0	0	0	0	0	(1,073,664)	0	1,073,664	1,073,664	0	12/15/2046	2.A FE
..02005N-BP-4	ALLY FINANCIAL INC SENIOR CORP_BND 2.2	09/24/2026	B47R_PB		7,579,940	8,100,000	7,990,002	8,053,238	0	11,714	0	11,714	0	8,064,953	0	(485,013)	(485,013)	70,290	11/02/2028	2.C FE
..02343U-AH-8	AMCOR FINANCE USA INC SENIOR CORP_BND	08/26/2026	WELLS FARGO SECURITIES		4,982,300	5,000,000	5,018,750	5,016,340	0	(4,793)	0	(4,793)	0	5,011,547	0	(29,247)	(29,247)	63,750	05/15/2028	2.B FE
..023608-AL-6	AMEREN CORPORATION SENIOR CORP_BND 1.9	08/26/2026	FIFTH THIRD SECURITIES		4,935,200	5,000,000	4,779,050	4,856,942	0	76,441	0	76,441	0	4,933,382	0	1,818	1,818	43,875	03/15/2027	2.A FE
..02665W-EK-3	AMERICAN HONDA FINANCE CORPORA SENIOR CO	07/07/2026	VARIOUS		11,450,000	11,450,000	11,460,712	11,454,326	0	(4,326)	0	(4,326)	0	11,450,000	0	0	0	300,563	07/07/2026	1.G FE
..02665W-GK-1	AMERICAN HONDA FINANCE CORPORA SENIOR CO	08/26/2026	GOLDMAN SACHS & CO.		8,929,080	9,000,000	8,996,040	8,996,434	0	824	0	824	0	8,997,258	0	(68,178)	(68,178)	187,000	09/01/2028	1.G FE
..03027X-BZ-2	AMERICAN TOWER CORPORATION SENIOR CORP_B	09/24/2026	B47R_PB		6,437,184	6,500,000	6,470,360	6,478,294	0	853	0	853	0	6,479,147	0	(41,963)	(41,963)	192,806	03/15/2033	2.A FE
..030360-AD-3	AMERICAN UNIVERSITY SENIOR CORP_BND 3.	09/24/2026	BASIS ADJUSTMENT		0	2,000,000	(2,465,492)	0	0	0	0	0	0	(2,465,492)	0	2,465,492	2,465,492	0	04/01/2049	1.F FE
..03076C-AH-9	AMERIPRISE FINANCIAL INC SENIOR CORP_BND	09/15/2026	VARIOUS		25,000,000	25,000,000	24,572,030	24,826,093	0	173,907	0	173,907	0	25,000,000	0	0	0	359,375	09/15/2026	1.G FE
..03690A-AF-3	ANTERO MIDSTREAM PARTNERS LP SENIOR CORP	08/08/2026	VARIOUS		967,000	967,000	967,000	967,000	0	0	0	0	0	967,000	0	0	0	31,354	01/15/2028	3.A FE
..037389-BE-2	AON CORP SENIOR CORP_BND 2.800% 05/15/	08/26/2026	BARCLAYS CAPITAL		4,637,750	5,000,000	4,414,150	4,551,358	0	60,935	0	60,935	0	4,612,293	0	25,457	25,457	39,667	05/15/2030	2.A FE
..037833-BX-7	APPLE INC SENIOR CORP_BND 4.650% 02/23	09/24/2026	VARIOUS		6,534,944	7,740,000	8,479,390	8,361,097	0	(15,459)	0	(15,459)	0	8,345,638	0	(1,810,694)	(1,810,694)	210,947	02/23/2046	1.B FE
..037833-BZ-2	APPLE INC SENIOR CORP_BND 2.450% 08/04	08/04/2026	MATURITY		5,250,000	5,250,000	5,235,668	5,249,050	0	950	0	950	0	5,250,000	0	0	0	64,313	08/04/2026	1.B FE
..037833-DD-9	APPLE INC SENIOR CORP_BND 3.750% 09/12	09/24/2026	BASIS ADJUSTMENT		0	3,800,000	(997,111)	0	0	0	0	0	0	(997,111)	0	997,111	997,111	0	09/12/2047	1.B FE
..03836W-AC-7	ESSENTIAL UTILITIES INC SENIOR CORP_BND	09/24/2026	B47R_PB		3,441,911	4,500,000	4,499,910	4,500,038	0	(1)	0	(1)	0	4,500,037	0	(1,058,127)	(1,058,127)	76,434	05/01/2049	2.B FE
..04010L-BA-0	ARES CAPITAL CORPORATION SENIOR CORP_BND	07/15/2026	MATURITY		8,575,000	8,575,000	8,540,100	8,571,400	0	3,600	0	3,600	0	8,575,000	0	0	0	92,181	07/15/2026	2.B FE
..040555-CN-2	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO	09/24/2026	B47R_PB		6,213,900	7,500,000	7,880,213	7,762,942	0	(8,734)	0	(8,734)	0	7,754,208	0	(1,540,308)	(1,540,308)	162,188	04/01/2042	2.A FE
..040555-CY-8	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO	09/24/2026	B47R_PB		3,792,565	5,000,000	4,999,150	4,999,267	0	14	0	14	0	4,999,281	0	(1,206,716)	(1,206,716)	119,826	03/01/2049	2.A FE
..04560*-AG-9	ASSOCIATED ELECTRIC COOPERATIV SECURED C	09/20/2026	VARIOUS		117,153	117,153	117,153	117,153	0	0	0	0	0	117,153	0	0	0	1,872	03/20/2039	1.D
..04774#-AA-0	ATLANTA FALCONS STADIUM COMPAN SECURED C	09/01/2026	REDEMPTION 100.0000		67,752	67,752	67,752	67,752	0	0	0	0	0	67,752	0	0	0	1,216	09/01/2042	1.G PL
..04774#-AB-8	ATLANTA FALCONS STADIUM COMPAN SECURED C	09/01/2026	REDEMPTION 100.0000		44,039	44,039	44,039	44,039	0	0	0	0	0	44,039	0	0	0	791	09/01/2042	1.G PL
..049560-AP-0	ATMOS ENERGY CORPORATION SENIOR CORP_BND	09/24/2026	BASIS ADJUSTMENT		0	1,500,000	(473,293)	0	0	0	0	0	0	(473,293)	0	473,293	473,293	0	10/01/2048	1.G FE
..06051G-JS-9	BANK OF AMERICA CORP SENIOR CORP_BND 3	07/22/2026	CALL 100.0000		1,500,000	1,500,000	1,425,840	1,457,258	0	15,340	0	15,340	0	1,472,598	0	27,402	27,402	13,005	07/22/2027	1.G FE
..06406F-AE-3	BANK OF NEW YORK MELLON CORP/T SENIOR CO	08/17/2026	VARIOUS		10,000,000	10,000,000	9,961,300	9,997,282	0	2,718	0	2,718	0	10,000,000	0	0	0	122,500	08/17/2026	1.F FE
..06406R-CG-0	BANK OF NEW YORK MELLON CORP/T SENIOR CO	08/26/2026	BNP PARIBAS		3,457,245	3,510,000	3,510,000	0	0	0	0	0	0	3,510,000	0	(52,755)	(52,755)	84,395	01/22/2030	1.D FE
..06654D-AC-1	BANNER HEALTH SENIOR CORP_BND 3.181% 0	09/24/2026	BASIS ADJUSTMENT		0	6,088,000	(2,819,841)	0	0	0	0	0	0	(2,819,841)	0	2,819,841	2,819,841	0	01/01/2050	1.D FE
..08576P-AL-5	BERRY GLOBAL INC SECURED CORP_BND 5.50	08/26/2026	GOLDMAN SACHS & CO.		2,532,900	2,500,000	2,574,125	2,567,262	0	(19,244)	0	(19,244)	0	2,548,018	0	(15,118)	(15,118)	50,417	04/15/2028	2.B FE
..08887*-AA-9	WALGREEN CO LEASE PASS THROUGH SECURED C	09/15/2026	REDEMPTION 100.0000		5,336	5,336	5,336	5,336	0	0	0	0	0	5,336	0	0	0	46	10/15/2036	4.A
..09143#-AA-3	BISHOP HILL ENERGY LLC SECURED CORP_BND	09/30/2026	REDEMPTION 100.0000		103,029	103,029	103,029	103,029	0	0	0	0	0	103,029	0	0	0	864	06/30/2037	2.A PL
..099724-AH-9	BORGWARNER INC SENIOR CORP_BND 4.375%	09/24/2026	BASIS ADJUSTMENT		0	1,585,000	(582,620)	0	0	0	0	0	0	(582,620)	0	582,620	582,620	0	03/15/2045	2.A FE
..100743-AL-7	BOSTON GAS COMPANY SENIOR CORP_BND 144A	09/24/2026	B47R_PB		2,499,694	2,670,000	2,670,000	2,670,000	0	0	0	0	0	2,670,000	0	(170,306)	(170,306)	51,860	08/01/2029	2.A FE
..10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC SENIOR CO	09/24/2026	B47R_PB		9,821,310	10,000,000	10,496,500	10,152,688	0	(41,610)	0	(41,610)	0	10,111,078	0	(289,768)	(289,768)	162,303	11/06/2028	1.E FE
..11750*-AA-7	KPGRC PROPERTY GROUP LLC LN1 CORP_BND	09/15/2026	REDEMPTION 100.0000		54,195	54,195	54,195	54,195	0	0	0	0	0	54,195	0	0	0	345	12/15/2046	1.E
..120568-BD-1	BUNGE LIMITED FINANCE CORP SENIOR CORP_B	08/26/2026	COMMONWEALTH SECURITIES		4,972,100	5,000,000	5,022,950	5,021,213	0	(6,963)	0	(6,963)	0	5,014,250	0	(42,150)	(42,150)	130,972	01/07/2028	2.A FE
..125523-CF-5	THE CIGNA GROUP SENIOR CORP_BND 4.800%	09/24/2026	BASIS ADJUSTMENT		0	2,000,000	(841,489)	0	0	0	0	0	0	(841,489)	0	841,489	841,489	0	07/15/2046	2.A FE
..12672#-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND	09/10/2026	REDEMPTION 100.0000		87,835	87,835	87,835	87,835	0	0	0	0	0	87,835	0	0	0	690	09/10/2034	2.B
..12674#-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND	09/10/2026	VARIOUS		116,642	116,642	116,642	116,642	0	0	0	0	0	116,642	0	0	0	782	08/10/2035	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12695*-AA-3	CVS HEALTH CORP SECURED CORP_BND 3.416	09/10/2026	REDEMPTION 100.0000		49,004	49,004	49,004	49,004	0	0	0	0	0	49,004	0	0	0	279	10/10/2038	2.B
12708#-AA-4	CHARTER COMMUNICATIONS CTL SECURED CORP_	09/15/2026	REDEMPTION 100.0000		109,797	109,797	109,797	109,797	0	0	0	0	0	109,797	0	0	0	1,027	07/15/2035	2.B PL
12806*-AH-4	CAITHNESS LONG ISLAND LLC SECURED CORP_B	07/15/2026	VARIOUS		424,332	424,332	424,332	424,332	0	0	0	0	0	424,332	0	0	0	12,115	01/15/2032	2.B PL
134429-BN-8	CAMPBELLS CO SENIOR CORP_BND 5.200% 03	09/11/2026	DEUTSCHE BANK AG		1,466,548	1,475,000	1,472,212	1,472,726	0	462	0	462	0	1,473,188	0	(6,640)	(6,640)	36,859	03/21/2029	2.C FE
13704P-AA-4	CANAL CENTER LEASE-BACKED PASS SENIOR_CM	09/24/2026	BASIS ADJUSTMENT		0	22,400,000	(5,170,751)	0	0	0	0	0	0	(5,170,751)	0	5,170,751	5,170,751	0	09/15/2056	1.D PL
14066A-AA-7	CAPMARK MILITARY HOUSING TRUST PRELCF SE	07/10/2026	PAYDOWN		122,591	122,591	121,342	121,603	0	988	0	988	0	122,591	0	0	0	3,768	07/10/2051	1.G
14456#-AC-0	CARRIX INC SECURED CORP_BND 5.210% 07/	07/27/2026	CALL 100.9760		20,195,200	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	707,517	07/31/2032	1.G PL
14456#-AF-3	CARRIX INC SECURED CORP_BND 4.090% 07/	07/27/2026	VARIOUS		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	261,419	07/31/2032	1.G PL
14456#-AG-1	CARRIX INC SECURED CORP_BND 4.190% 07/	07/27/2026	CALL 100.0000		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	123,605	07/31/2034	1.G PL
14888#-AA-4	CATALYST OLD RIVER HYDROELECTR SECURED C	09/30/2026	REDEMPTION 100.0000		131,609	131,609	131,609	131,609	0	0	0	0	0	131,609	0	0	0	1,316	11/30/2029	2.C PL
15089Q-AK-0	CELANESE US HOLDINGS LLC SENIOR CORP_BND	08/05/2026	MATURITY		5,180,000	5,180,000	5,174,768	5,179,358	0	642	0	642	0	5,180,000	0	0	0	36,260	08/05/2026	3.B FE
16877P-AA-8	CHILDRENS HOSPITAL OF PHILADEL SECURED C	09/24/2026	BASIS ADJUSTMENT		0	9,622,000	(4,024,315)	0	0	0	0	0	0	(4,024,315)	0	4,024,315	4,024,315	0	07/01/2050	1.C FE
17275R-AF-9	CISCO SYSTEMS INC SENIOR CORP_BND 5.50	09/24/2026	B47R_PB		4,799,275	5,000,000	5,468,615	5,402,966	0	(15,146)	0	(15,146)	0	5,387,820	0	(588,545)	(588,545)	190,208	01/15/2040	1.D FE
172967-PZ-8	CITIGROUP INC SENIOR CORP_BND 4.643% 0	08/26/2026	BANK OF AMERICA		10,006,300	10,000,000	10,054,300	10,042,509	0	(20,928)	0	(20,928)	0	10,021,581	0	(15,281)	(15,281)	141,869	05/07/2028	1.G FE
174610-AR-6	CITIZENS FINANCIAL GROUP INC SENIOR CORP	07/27/2026	MATURITY		23,550,000	23,550,000	23,901,893	23,565,742	0	(15,742)	0	(15,742)	0	23,550,000	0	0	0	335,588	07/27/2026	2.A FE
185512-AA-8	CLECO SECURITIZATION I LLC SENIOR CORP_B	09/01/2026	REDEMPTION 100.0000		135,350	135,350	135,336	135,342	0	9	0	9	0	135,350	0	0	0	2,718	03/01/2033	1.A FE
19240W-AB-5	COGENT COMMUNICATIONS GROUP IN SECURED C	09/09/2026	VARIOUS		69,478	92,000	90,620	90,708	0	112	0	112	0	90,820	0	(21,342)	(21,342)	4,092	07/01/2032	4.A FE
20030N-AK-7	COMCAST CORPORATION SENIOR CORP_BND 6.	08/25/2026	GOLDMAN SACHS & CO.		1,587,165	1,500,000	1,508,115	1,504,549	0	(220)	0	(220)	0	1,504,329	0	82,836	82,836	27,354	11/15/2035	1.G FE
21036P-AZ-1	CONSTELLATION BRANDS INC SENIOR CORP_BND	09/24/2026	BASIS ADJUSTMENT		0	5,000,000	(1,656,430)	0	0	0	0	0	0	(1,656,430)	0	1,656,430	1,656,430	0	02/15/2048	2.B FE
210385-AC-4	CONSTELLATION ENERGY GENERATIO SENIOR CO	09/24/2026	B47R_PB		6,905,445	6,840,000	6,838,358	6,838,821	0	99	0	99	0	6,838,920	0	66,525	66,525	223,706	03/01/2033	2.A FE
210385-AL-4	CONSTELLATION ENERGY GENERATIO SENIOR CO	07/16/2026	VARIOUS		1,800,631	1,891,000	1,822,451	1,823,942	0	4,602	0	4,602	0	1,828,544	0	(27,913)	(27,913)	26,592	03/01/2031	2.A FE
210518-DA-1	CONSUMERS ENERGY COMPANY SECURED CORP_BN	09/24/2026	BASIS ADJUSTMENT		0	400,000	(1,225,027)	0	0	0	0	0	0	(1,225,027)	0	1,225,027	1,225,027	0	07/15/2047	1.F FE
219350-AR-6	CORNING INC SENIOR CORP_BND 7.250% 08/	08/15/2026	CALL 100.0000		5,500,000	5,500,000	5,758,280	5,515,614	0	(15,614)	0	(15,614)	0	5,500,000	0	0	0	199,375	08/15/2036	2.A FE
22357@-AA-9	COX COMMUNICATIONS LLC SECURED CORP_BND	09/01/2026	REDEMPTION 100.0000		90,766	90,766	90,766	90,766	0	0	0	0	0	90,766	0	0	0	684	01/02/2040	2.B
223611-A@-3	COWBOYS STADIUM LP SECURED CORP_BND 3.	09/30/2026	REDEMPTION 100.0000		274,557	274,557	274,557	274,557	0	0	0	0	0	274,557	0	0	0	4,750	03/31/2034	1.G PL
228023-AB-3	CROWLEY CONRO LLC SENIOR CORP_BND 4.18	08/15/2026	REDEMPTION 100.0000		234,416	234,416	234,416	234,416	0	0	0	0	0	234,416	0	0	0	4,900	08/15/2043	1.A
22819K-AB-6	CROWN AMERICAS LLC SENIOR CORP_BND 4.2	09/30/2026	MATURITY		2,050,000	2,050,000	2,009,150	2,031,228	0	18,772	0	18,772	0	2,050,000	0	0	0	43,563	09/30/2026	3.A FE
231021-AS-5	CUMMINS INC SENIOR CORP_BND 2.600% 09/	09/24/2026	BASIS ADJUSTMENT		0	800,000	(799,983)	0	0	0	0	0	0	(799,983)	0	799,983	799,983	0	09/01/2050	1.F FE
23317*-AC-4	DD SOUTH 4 LC SEC CORP_BND 3.550% 09/0	09/05/2026	REDEMPTION 100.0000		63,166	63,166	63,166	63,166	0	0	0	0	0	63,166	0	0	0	374	09/05/2033	1.A
23325P-A@-3	DNP SELECT INCOME FUND INC SECURED CORP_	07/22/2026	VARIOUS		10,200,000	10,200,000	10,200,000	10,200,000	0	0	0	0	0	10,200,000	0	0	0	153,000	07/22/2026	1.F FE
244199-AZ-8	DEERE & CO SENIOR CORP_BND 8.100% 05/1	08/25/2026	VARIOUS		9,371,029	8,420,000	9,129,806	8,639,136	0	(28,398)	0	(28,398)	0	8,610,738	0	760,291	760,291	191,345	05/15/2030	1.F FE
24906P-A*-0	DENTSPLY SIRONA INC SENIOR CORP_BND 1.	08/15/2026	VARIOUS		5,545,628	5,545,628	4,629,391	5,680,025	0	0	0	0	(1,050,634)	5,545,628	916,237	0	916,237	56,011	08/15/2026	2.C
24906P-A@-8	DENTSPLY SIRONA INC SENIOR CORP_BND 2.	08/15/2026	VARIOUS		3,705,920	3,705,920	3,583,200	3,758,240	0	0	0	0	(175,040)	3,705,920	122,720	0	122,720	41,692	08/15/2026	2.C
251526-CS-6	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP	08/26/2026	MIZUHO INTERNATIONAL PLC		5,126,900	5,000,000	5,263,600	5,223,852	0	(70,879)	0	(70,879)	0	5,152,973	0	(26,073)	(26,073)	204,400	01/18/2029	2.A FE
25161@-AA-8	DEVELOPMENT FUNDING BOND BACKE SENIOR CO	07/01/2026	REDEMPTION 100.0000		427,737	427,737	340,909	352,932	0	74,805	0	74,805	0	427,737	0	0	0	0	07/01/2033	1.D FE
25240*-AA-5	DH CANAL LLC WALGREEN SECURED CORP_BND	09/15/2026	REDEMPTION 100.0000		56,247	56,247	54,521	55,829	0	418	0	418	0	56,247	0	0	0	502	08/15/2030	4.A
260543-CG-6	DOW CHEMICAL CO SENIOR CORP_BND 4.375%	09/24/2026	B47R_PB		3,878,805	5,000,000	4,332,287	4,505,460	0	13,608	0	13,608	0	4,519,068	0	(640,263)	(640,263)	78,385	11/15/2042	2.C FE
26138E-AT-6	KEURIG DR PEPPER INC SENIOR CORP_BND 4	09/24/2026	BASIS ADJUSTMENT		0	3,400,000	(1,505,017)	0	0	0	0	0	0	(1,505,017)	0	1,505,017	1,505,017	0	11/15/2045	2.C FE
26179*-AA-8	DREXEL UNIVERSITY SECURED CORP_BND 2.7	09/15/2026	REDEMPTION 100.0000		441,549	441,549	445,965	442,745	0	(1,196)	0	(1,196)	0	441,549	0	0	0	2,004	07/15/2027	2.A
26928*-AE-4	EY GLOBAL FINANCE INC SENIOR CORP_BND	09/24/2026	B47R_PP		3,384,220	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	(115,780)	(115,780)	50,816	04/28/2028	1.E PL
277432-AL-4	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND	09/24/2026	B47R_PB		5,912,347	7,000,000	7,344,440	7,277,977	0	(8,704)	0	(8,704)	0	7,269,273	0	(1,356,926)	(1,356,926)	189,467	09/01/2042	2.B FE
278058-DW-9	EATON CORPORATION SENIOR CORP_BND 3.95	08/26/2026	BNP PARIBAS		2,334,910	2,375,000	2,373,005	0	0	299	0	299	0	2,373,304	0	(38,394)	(38,394)	44,561	03/06/2029	1.G FE
280145-AA-1	EDGEMOOR STAR-AMERICA JUDICIAL SEC CORP_	09/30/2026	REDEMPTION 100.0000		81,879	81,879	81,879	81,879	0	0	0	0	0	81,879	0	0	0	691	06/30/2051	1.D
29273V-BD-1	ENERGY TRANSFER LP PRE-REINCO SENIOR CO	08/26/2026	SUSQUEHANNA INTERNATIONAL SER		2,523,500	2,500,000	2,524,650	2,521,101	0	(3,012)	0	(3,012)	0	2,518,089	0	5,411	5,411	52,722	04/01/2030	2.B FE
29365T-AL-8	ENTERGY TEXAS INC SECURED CORP_BND 1.5	09/01/2026	MATURITY		1,705,000	1,705,000	1,700,959	1,704,856	0	144	0	144	0	1,705,000	0	0	0	12,788	09/01/2026	1.G FE
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR	09/24/2026	BASIS ADJUSTMENT		0	1,760,000	(649,816)	0	0	0	0	0	0	(649,816)	0	649,816	649,816	0	02/15/2052	1.G FE
29587#-AQ-9	ERNST & YOUNG LLP SENIOR CORP_BND 3.18	09/24/2026	B47R_PP		14,789,731	15,600,000	15,600,000	15,600,000	0	0	0	0	0	15,600,000	0	(810,269)	(810,269)	220,480	10/14/2028	1.C PL
299808-AH-8	EVEREST REINSURANCE HOLDINGS I SENIOR CO	09/24/2026	BASIS ADJUSTMENT		0	1,000,000	(7,118,850)	0	0	0	0	0	0	(7,118,850)	0	7,118,850	7,118,850	0	10/15/2050	2.A FE
30161N-AY-7	EXELON CORP SENIOR CORP_BND 4.700% 04/	09/24/2026	B47R_PB		2,965,432	3,775,000	3,883,081	3,871,549	0	(1,691)	0	(1,691)	0	3,869,858	0	(904,426)	(904,426)	78,363	04/15/2050	2.B FE
30288*-AA-8	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND	09/30/2026	REDEMPTION 100.0000		488,000	488,000	488,000	488,000	0	0	0	0	0	488,000	0	0	0	11,078	03/31/2038	2.B FE
30288*-AB-6	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND	09/30/2026	REDEMPTION 100.0000		324,520	324,520	324,520	324,520	0	0	0	0	0	324,520	0	0	0	7,772	03/31/2038	2.B FE
31620M-BU-9	FIDELITY NATIONAL INFORMATION SENIOR COR	09/24/2026	BASIS ADJUSTMENT		0	665,000	(636,073)	0	0	0	0	0	0	(636,073)	0	636,073	636,073	0	03/01/2041	2.B FE
337120-AA-7	FIRST STUDENT BIDCO INC SECURED CORP_BND	09/24/2026	VARIOUS		4,942,856	5,169,000	4,920,105	5,029,743	0	25,459	0	25,459	0	5,055,201	0	(112,345)	(112,345)	134,394	07/31/2029	4.A FE
337738-AV-0	FISERV INC SENIOR CORP_BND 4.400% 07/0	09/24/2026	VARIOUS		14,275,645	18,180,000	19,566,237	19,395,207	0	(26,307)	0	(26,307)	0	19,368,900	0	(5,093,255)	(5,093,255)	584,386	07/01/2049	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND	09/30/2026	VARIOUS		369,600	369,600	369,600	369,600	0	0	0	0	0	369,600	0	0	0	7,623	03/31/2038	2.B FE
341081-FG-7	FLORIDA POWER & LIGHT CO SECURED CORP_BN	09/24/2026	B47R_PB		6,015,270	7,500,000	6,871,860	6,945,008	0	16,726	0	16,726	0	6,961,734	0	(946,464)	(946,464)	95,344	06/01/2042	1.E FE
346845-AB-6	FORT BENNING FAMILY COMMUNITIE MUNITAX_B	07/15/2026	REDEMPTION 100.0000		717,108	717,108	716,114	716,710	0	398	0	398	0	717,108	0	0	0	19,936	01/15/2036	1.E FE
347454-AB-6	FORT HOOD FAMILY HOUSING TRUST CORP_BND	09/15/2026	VARIOUS		300,000	300,000	293,976	297,315	0	145	0	145	0	297,459	0	2,541	2,541	2,417	10/15/2036	1.D FE
36185P-AB-1	GMAC COMMERCIAL MORTGAGE ASSET SUB SUB_C	09/10/2026	PAYDOWN		176,397	176,397	176,700	176,650	0	(254)	0	(254)	0	176,397	0	0	0	1,861	08/10/2048	2.C FE
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET LCF ABS_A	09/10/2026	PAYDOWN		16,904	16,904	16,803	16,818	0	86	0	86	0	16,904	0	0	0	172	08/10/2052	2.B
36298G-AA-7	GSPA MONETIZATION TRUST GS SECURED CORP_	09/09/2026	REDEMPTION 100.0000		598,437	598,437	612,708	600,999	0	(2,563)	0	(2,563)	0	598,437	0	0	0	6,417	10/09/2029	2.A
378272-BK-3	GLENCORE FUNDING LLC SENIOR CORP_BND 144	08/26/2026	RBC DOMINION SECURITIES INC.		5,052,400	5,000,000	5,127,400	5,110,147	0	(30,910)	0	(30,910)	0	5,079,237	0	(26,837)	(26,837)	81,750	05/08/2028	2.A FE
378272-BV-9	GLENCORE FUNDING LLC SENIOR CORP_BND 144	09/24/2026	B47R_PB		9,053,301	9,700,000	11,551,213	11,527,244	0	(23,961)	0	(23,961)	0	11,503,284	0	(2,449,983)	(2,449,983)	269,932	04/04/2054	2.A FE
38141G-WL-4	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	08/26/2026	HEADLANDS GLOBAL MARKETS, LLC		4,968,800	5,000,000	4,951,350	4,957,794	0	11,039	0	11,039	0	4,968,832	0	(32)	(32)	42,036	06/05/2028	2.A FE
389375-AL-0	GRAY MEDIA INC SENIOR CORP_BND 144A 4.	09/28/2026	CITIGROUP GLOBAL MKT INC		772,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(227,500)	(227,500)	21,639	10/15/2030	5.B FE
404530-AC-1	HACKENSACK MERIDIAN HEALTH SECURED CORP_	09/24/2026	BASIS ADJUSTMENT		0	2,150,000	(712,022)	0	0	0	0	0	0	(712,022)	0	712,022	712,022	0	09/01/2041	1.D FE
404530-AD-9	HACKENSACK MERIDIAN HEALTH SENIOR CORP_B	09/24/2026	BASIS ADJUSTMENT		0	2,000,000	(7,026,670)	0	0	0	0	0	0	(7,026,670)	0	7,026,670	7,026,670	0	09/01/2050	1.D FE
40462#-AA-1	HA FEDERAL FUNDING I TRUST SENIOR CORP_B	08/07/2026	REDEMPTION 100.0000		128,807	128,807	128,807	128,807	0	0	0	0	0	128,807	0	0	0	4,418	08/07/2035	1.D
40471@-AA-2	HA IPC FUNDING TRUST SENIOR CORP_BND 4	09/06/2026	REDEMPTION 100.0000		39,305	39,305	39,305	39,305	0	0	0	0	0	39,305	0	0	0	299	06/06/2046	1.D
409322-AB-0	HAMPTON ROADS PPV LLC MUNITAX_BND REV 14	09/30/2026	VARIOUS		13,413,105	12,700,000	12,700,000	12,700,000	0	0	0	0	0	12,700,000	0	0	0	937,985	12/15/2041	2.C FE
413875-AW-5	L3HARRIS TECHNOLOGIES INC SENIOR CORP_BN	09/24/2026	B47R_PB		19,711,160	20,000,000	20,349,100	20,097,734	0	(31,247)	0	(31,247)	0	20,066,488	0	(355,328)	(355,328)	242,000	06/15/2028	2.B FE
43475R-AQ-9	AMRIZE FINANCE US LLC SENIOR CORP_BND	08/26/2026	GOLDMAN SACHS & CO.		2,502,525	2,500,000	2,530,233	2,529,883	0	(8,552)	0	(8,552)	0	2,521,331	0	(18,806)	(18,806)	45,694	04/07/2028	2.A FE
43849R-AC-9	HONEYWELL AEROSPACE INC SENIOR CORP_BND	08/12/2026	TAX FREE EXCHANGE		1,252,839	1,275,000	1,255,684	0	0	1,528	0	1,528	0	1,257,212	0	(4,372)	(4,372)	20,683	03/16/2029	1.G FE
44416*-AB-2	HUDSON TRANSMISSION PARTNERS L SECURED C	08/31/2026	VARIOUS		320,250	320,250	337,102	329,354	0	(9,103)	0	(9,103)	0	320,250	0	0	0	3,539	05/31/2033	1.G PL
446413-AZ-9	HUNTINGTON INGALLS INDUSTRIES SENIOR COR	08/26/2026	WELLS FARGO SECURITIES		9,490,900	10,000,000	8,571,540	9,338,615	0	157,331	0	157,331	0	9,495,946	0	(5,046)	(5,046)	108,393	08/16/2028	2.C FE
44891A-AK-3	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND	09/27/2026	MATURITY		4,000,000	4,000,000	3,804,680	3,991,622	0	8,378	0	8,378	0	4,000,000	0	0	0	55,000	09/27/2026	1.G FE
44891A-CM-7	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND	09/21/2026	VARIOUS		3,450,000	3,450,000	3,466,725	3,460,829	0	(10,829)	0	(10,829)	0	3,450,000	0	0	0	102,638	09/21/2026	1.G FE
450319-B#-4	ITC MIDWEST LLC SECURED CORP_BND 3.830	09/24/2026	BASIS ADJUSTMENT		0	1,000,000	(335,218)	0	0	0	0	0	0	(335,218)	0	335,218	335,218	0	04/07/2055	1.E
451102-BZ-9	ICAHN ENTERPRISES LP SECURED CORP_BND	09/23/2026	VARIOUS		2,465,625	2,500,000	2,325,000	2,460,177	0	20,776	0	20,776	0	2,480,954	0	(15,329)	(15,329)	47,031	05/15/2027	4.A FE
45569K-AA-1	PRA HEALTH SCIENCES INC SECURED CORP_BND	07/15/2026	MATURITY		1,650,000	1,650,000	1,650,000	1,650,000	0	0	0	0	0	1,650,000	0	0	0	23,719	07/15/2026	2.C FE
45866F-BA-1	INTERCONTINENTAL EXCHANGE INC SENIOR COR	08/26/2026	KEY BANK		5,059,461	4,990,000	4,985,260	4,986,482	0	371	0	371	0	4,986,853	0	72,607	72,607	52,395	06/15/2031	1.G FE
46124H-AE-6	INTUIT INC SENIOR CORP_BND 5.250% 09/1	08/15/2026	CALL 100.0000		14,485,000	14,485,000	14,471,964	14,481,773	0	2,837	0	2,837	0	14,484,610	0	390	390	316,859	09/15/2026	1.G FE
468223-AW-2	JACKSON LABORATORY SENIOR CORP_BND 3.4	09/24/2026	BASIS ADJUSTMENT		0	279,000	(104,598)	0	0	0	0	0	0	(104,598)	0	104,598	104,598	0	07/01/2051	1.E FE
47077W-AA-6	JANE STREET GROUP LLC SECURED CORP_BND 1	08/26/2026	CALL 101.1250		1,351,030	1,336,000	1,244,150	1,267,629	0	10,430	0	10,430	0	1,278,059	0	57,941	57,941	31,897	11/15/2029	3.A FE
47077W-AC-2	JANE STREET GROUP LLC SECURED CORP_BND 1	08/26/2026	VARIOUS		920,494	875,000	881,563	879,633	0	(824)	0	(824)	0	878,809	0	(3,809)	(3,809)	65,583	04/30/2031	3.A FE
47077W-AD-0	JANE STREET GROUP LLC SECURED CORP_BND 1	08/26/2026	CALL 104.7267		5,397,613	5,154,000	5,115,521	5,118,931	0	2,716	0	2,716	0	5,121,647	0	32,353	32,353	344,456	11/01/2032	3.A FE
47077W-AE-8	JANE STREET GROUP LLC SECURED CORP_BND 1	08/26/2026	CALL 106.5241		3,356,573	3,151,000	3,177,705	3,175,434	0	(3,278)	0	(3,278)	0	3,172,156	0	(21,156)	(21,156)	273,516	05/01/2033	3.A FE
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C	07/15/2026	REDEMPTION 100.0000		59,365	59,365	59,365	59,365	0	0	0	0	0	59,365	0	0	0	1,373	01/15/2042	1.C FE
48259@-AA-3	KEURIG DR PEPPER INC SECURED CORP_BND	09/10/2026	VARIOUS		45,557	45,557	45,557	45,557	0	0	0	0	0	45,557	0	0	0	251	06/24/2037	2.B
483050-AF-0	KAISER FOUNDATION HOSPITALS SENIOR CORP_	09/24/2026	BASIS ADJUSTMENT		0	10,000,000	(3,304,824)	0	0	0	0	0	0	(3,304,824)	0	3,304,824	3,304,824	0	06/01/2041	1.D FE
491393-AA-2	KENTUCKY POWER COST RECOVERY L SECURED C	09/01/2026	REDEMPTION 100.0000		47,382	47,382	47,372	47,374	0	9	0	9	0	47,382	0	0	0	1,255	09/01/2047	1.A FE
49456B-AP-6	KINDER MORGAN INC SENIOR CORP_BND 4.30	09/24/2026	B47R_PB		1,485,117	1,500,000	1,494,330	1,498,818	0	211	0	211	0	1,499,029	0	(13,912)	(13,912)	36,371	03/01/2028	2.A FE
50152#-AC-1	KWIK TRIP INC SECURED CORP_BND 3.580%	08/24/2026	VARIOUS		108,290	108,290	108,290	108,290	0	0	0	0	0	108,290	0	0	0	969	05/24/2035	2.B PL
50152#-AF-4	KWIK TRIP INC SECURED CORP_BND 3.320%	08/24/2026	REDEMPTION 100.0000		70,947	70,947	70,947	70,947	0	0	0	0	0	70,947	0	0	0	589	11/24/2036	2.B PL
50152#-AL-1	KWIK TRIP INC SECURED CORP_BND 4.080%	08/24/2026	REDEMPTION 100.0000		76,929	76,929	76,929	76,929	0	0	0	0	0	76,929	0	0	0	785	05/24/2037	2.B PL
50171*-AA-6	LA GATEWAY PARTNERS LLC SECURED CORP_BND	09/30/2026	REDEMPTION 100.0000		261,533	261,533	261,533	261,533	0	0	0	0	0	261,533	0	0	0	3,078	12/31/2046	1.G FE
52467@-AU-9	TRINITY NEPONSET LLC SECURED CORP_BND	09/01/2026	REDEMPTION 100.0000		67,286	67,286	67,816	67,375	0	(89)	0	(89)	0	67,286	0	0	0	717	03/01/2029	2.C
539830-BL-2	LOCKHEED MARTIN CORPORATION SENIOR CORP_	09/24/2026	VARIOUS		41,397,569	49,200,000	50,600,160	50,411,487	0	(28,682)	0	(28,682)	0	50,382,804	0	(8,985,235)	(8,985,235)	828,610	05/15/2046	1.F FE
548661-EM-5	LOWES COMPANIES INC SENIOR CORP_BND 5.	09/24/2026	B47R_PB		6,649,318	7,360,000	7,333,725	7,335,604	0	253	0	253	0	7,335,857	0	(686,539)	(686,539)	182,850	04/15/2053	2.A FE
552953-CD-1	MGM RESORTS INTERNATIONAL SENIOR CORP_BN	09/01/2026	MATURITY		111,000	111,000	105,728	110,554	0	446	0	446	0	111,000	0	0	0	2,567	09/01/2026	4.A FE
56585A-AF-9	MARATHON PETROLEUM CORP SENIOR CORP_BND	09/24/2026	B47R_PB		10,280,110	10,000,000	10,670,600	10,473,409	0	(15,036)	0	(15,036)	0	10,458,373	0	(178,263)	(178,263)	366,528	03/01/2041	2.B FE
56585A-BC-5	MARATHON PETROLEUM CORP SENIOR CORP_BND	09/15/2026	CALL 100.0000		1,500,000	1,500,000	1,617,884	1,512,943	0	(12,943)	0	(12,943)	0	1,500,000	0	0	0	19,219	12/15/2026	2.B FE
571676-AT-2	MARS INC SENIOR CORP_BND 144A 4.550% 0	08/26/2026	US BANCORP		4,503,060	4,500,000	4,575,195	4,568,978	0	(19,661)	0	(19,661)	0	4,549,317	0	(46,257)	(46,257)	72,231	04/20/2028	1.F FE
58933Y-BB-0	MERCK & CO INC SENIOR CORP_BND 2.450%	09/24/2026	BASIS ADJUSTMENT		0	3,370,000	(1,476,762)	0	0	0	0	0	0	(1,476,762)	0	1,476,762	1,476,762	0	06/24/2050	1.E FE
590738-AA-4	MESQUITE POWER LLC SECURED CORP_BND 4.	09/30/2026	REDEMPTION 100.0000		46,796	46,796	46,796	46,796	0	0	0	0	0	46,796	0	0	0	543	12/31/2039	2.A PL
61746B-CY-0	MORGAN STANLEY SENIOR CORP_BND 6.250%	08/09/2026	VARIOUS		6,500,000	6,500,000	6,454,565	6,497,645	0	2,355	0	2,355	0	6,500,000	0	0	0	203,125	08/09/2026	1.G FE
61945C-AG-8	MOSAIC CO SENIOR CORP_BND 4.050% 11/15	08/18/2026	CALL 99.6820		4,984,100	5,000,000	4,995,400	4,996,187	0	1,250	0	1,250	0	4,997,437	0	0	0	38,975	11/15/2027	2.B FE
62482B-AA-0	MEDLINE BORROWER LP SECURED CORP_BND 144	09/24/2026	B47R_PB		423,619	443,000	438,107	438,869	0	789	0	789	0	439,659	0	(16,040)	(16,040)	8,249	04/01/2029	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
63902H-BF-5	NATURE CONSERVANCY SENIOR CORP_BND 3.9	09/24/2026	B47R_PB		3,934,038	5,345,000	5,345,000	5,345,000	0	0	0	0	0	5,345,000	0	(1,410,962)	(1,410,962)	119,263	03/01/2052	1.C FE
65412V-A*-7	NIGHTHAWK SOLAR FUNDING LLC SECURED CORP	09/30/2026	REDEMPTION 100.0000		83,379	83,379	83,379	83,379	0	0	0	0	0	83,379	0	0	0	702	12/31/2043	2.C PL
65412V-AA-4	NIGHTHAWK SOLAR FUNDING LLC SECURED CORP	09/30/2026	REDEMPTION 100.0000		162,596	162,596	162,596	162,596	0	0	0	0	0	162,596	0	0	0	1,354	09/30/2044	2.C PL
65473Q-BG-7	NISOURCE INC SENIOR CORP_BND 3.950% 03	09/24/2026	B47R_PB		7,275,710	10,000,000	9,447,600	9,529,550	0	9,382	0	9,382	0	9,538,931	0	(2,263,221)	(2,263,221)	190,917	03/30/2048	2.B FE
67100B-AA-4	OCF BROUSSARD LA CTL PT TR LN1 CORP_BND	09/15/2026	REDEMPTION 100.0000		9,361	9,361	9,361	9,361	0	0	0	0	0	9,361	0	0	0	73	04/30/2043	1.G
67100B-AB-2	OCF BROUSSARD LA CTL PASS-TH LN1 CORP_	09/15/2026	REDEMPTION 100.0000		2,663	2,663	2,663	2,663	0	0	0	0	0	2,663	0	0	0	26	04/30/2043	1.G
67777J-AK-4	OHIOHEALTH CORP SENIOR CORP_BND 3.042%	09/24/2026	BASIS ADJUSTMENT		0	1,455,000	(521,401)	0	0	0	0	0	0	(521,401)	0	521,401	521,401	0	11/15/2050	1.B FE
680223-AK-0	OLD REPUBLIC INTERNATIONAL COR SENIOR CO	08/26/2026	MATURITY		5,000,000	5,000,000	4,803,650	4,942,270	0	57,730	0	57,730	0	5,000,000	0	0	0	96,875	08/26/2026	2.B FE
681919-BT-2	OMNICOM GROUP INC SENIOR CORP_BND 3.37	09/24/2026	B47R_PB		5,010,509	7,140,000	5,406,337	0	0	51,184	0	51,184	0	5,457,521	0	(447,011)	(447,011)	135,883	03/01/2041	2.A FE
681919-BU-9	OMNICOM GROUP INC SENIOR CORP_BND 5.40	09/24/2026	B47R_PB		8,478,112	10,127,000	9,384,731	0	0	11,940	0	11,940	0	9,396,671	0	(918,559)	(918,559)	262,796	10/01/2048	2.A FE
695156-AU-3	PACKAGING CORP OF AMERICA SENIOR CORP_BN	09/24/2026	B47R_PB		10,729,349	11,535,000	11,519,889	11,528,601	0	1,125	0	1,125	0	11,529,727	0	(800,377)	(800,377)	95,164	12/15/2029	2.A FE
70932M-AG-2	PENNYMAC FINANCIAL SERVICES IN SENIOR CO	09/30/2026	J.P. LLC		741,452	824,000	818,347	818,782	0	501	0	501	0	819,283	0	(77,831)	(77,831)	21,401	05/15/2032	3.C FE
70932M-AH-0	PENNYMAC FINANCIAL SERVICES IN SENIOR CO	09/30/2026	JEFFRIES & CO. INC.		159,908	186,000	186,000	186,000	0	0	0	0	0	186,000	0	(26,092)	(26,092)	7,882	02/15/2034	3.C FE
711123-D*-7	PEOPLES GAS LIGHT AND COKE COM SECURED C	09/24/2026	BASIS ADJUSTMENT		0	3,400,000	(1,070,631)	0	0	0	0	0	0	(1,070,631)	0	1,070,631	1,070,631	0	12/15/2046	1.E
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE L SENIOR CO	09/24/2026	B47R_PB		8,830,120	10,000,000	10,254,855	10,254,855	0	(7,491)	0	(7,491)	0	10,247,363	0	(1,417,243)	(1,417,243)	161,653	06/01/2042	2.B FE
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE L SENIOR CO	09/24/2026	B47R_PB		5,491,556	7,000,000	6,409,702	6,409,702	0	16,574	0	16,574	0	6,426,276	0	(934,720)	(934,720)	195,650	01/31/2043	2.B FE
72909*-AA-9	PLENARY PROPERTIES MERCED LLC SECURED CO	09/30/2026	VARIOUS		183,412	183,412	195,330	193,906	0	(10,494)	0	(10,494)	0	183,412	0	0	0	2,052	03/31/2054	1.F PL
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDING SECURED C	09/30/2026	REDEMPTION 100.0000		62,670	62,670	62,670	62,670	0	0	0	0	0	62,670	0	0	0	556	05/01/2039	2.C PL
740816-AM-5	PRESIDENT AND FELLOWS OF HARVA SENIOR CO	09/24/2026	BASIS ADJUSTMENT		0	3,424,000	(749,738)	0	0	0	0	0	0	(749,738)	0	749,738	749,738	0	07/15/2046	1.A FE
744448-CS-8	PUBLIC SERVICE COMPANY OF COLO SECURED C	09/24/2026	BASIS ADJUSTMENT		0	9,100,000	(3,185,416)	0	0	0	0	0	0	(3,185,416)	0	3,185,416	3,185,416	0	03/01/2050	1.E FE
74762E-AM-4	QUANTA SERVICES INC SENIOR CORP_BND 4.	08/26/2026	TD SECURITIES (USA)		9,931,400	10,000,000	10,086,150	10,079,611	0	(19,988)	0	(19,988)	0	10,059,623	0	(128,223)	(128,223)	236,500	08/09/2028	2.B FE
74949L-AF-9	RELX CAPITAL INC SENIOR CORP_BND 4.750	08/26/2026	US BANCORP		4,978,350	5,000,000	4,995,800	4,996,382	0	510	0	510	0	4,996,891	0	(18,541)	(18,541)	98,958	03/27/2030	1.G FE
76119L-AB-7	RESIDEO FUNDING INC SENIOR CORP_BND 144A	07/07/2026	VARIOUS		3,675,950	3,700,000	3,625,375	3,660,610	0	5,087	0	5,087	0	3,665,697	0	10,253	10,253	51,800	09/01/2029	3.C FE
771049-AA-1	ROBLOX CORP SENIOR CORP_BND 144A 3.875	09/03/2026	J.P. LLC		354,519	377,000	371,810	250,000	0	692	0	692	0	372,502	0	(17,983)	(17,983)	4,991	05/01/2030	2.C FE
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD SENIOR CORP_	08/21/2026	VARIOUS		2,742,271	2,738,000	2,753,160	2,757,039	0	(16,210)	0	(16,210)	0	2,740,829	0	(2,829)	(2,829)	92,572	07/15/2027	2.B FE
78115@-AA-4	RUBRIC PORTFOLIO HOLDINGS LLC LN1 CORP_B	09/30/2026	REDEMPTION 100.0000		54,844	54,844	56,146	56,132	0	(1,288)	0	(1,288)	0	54,844	0	0	0	1,574	09/30/2049	2.C PL
78355H-KW-8	RYDER SYSTEM INC SENIOR CORP_BND 5.250	08/26/2026	US BANCORP		5,047,700	5,000,000	5,153,950	5,138,057	0	(37,358)	0	(37,358)	0	5,100,700	0	(53,000)	(53,000)	62,708	06/01/2028	2.A FE
810186-AP-1	SCOTTS MIRACLE-GRO CO/THE SENIOR CORP_BN	09/11/2026	VARIOUS		2,980,000	2,980,000	2,853,750	2,961,490	0	13,399	0	13,399	0	2,974,889	0	5,111	5,111	37,374	12/15/2026	4.A FE
81728X-AA-6	SENTARA HEALTHCARE SENIOR CORP_BND 2.9	09/24/2026	BASIS ADJUSTMENT		0	4,171,000	(2,439,685)	0	0	0	0	0	0	(2,439,685)	0	2,439,685	2,439,685	0	11/01/2051	1.C FE
819892-AL-4	SHARP HEALTHCARE SENIOR CORP_BND 2.680	09/24/2026	BASIS ADJUSTMENT		0	6,500,000	(2,792,478)	0	0	0	0	0	0	(2,792,478)	0	2,792,478	2,792,478	0	08/01/2050	1.D FE
82340*-AA-5	SHEPHERDS FLAT WIND LLC SECURED CORP_BND	07/31/2026	REDEMPTION 100.0000		79,022	79,022	79,022	79,022	0	0	0	0	0	79,022	0	0	0	1,373	04/30/2032	2.B FE
824348-AX-4	SHERWIN-WILLIAMS COMPANY THE SENIOR COR	09/24/2026	VARIOUS		4,673,134	5,875,000	6,043,695	6,018,574	0	(3,272)	0	(3,272)	0	6,015,303	0	(1,342,169)	(1,342,169)	82,984	06/01/2047	2.B FE
824348-BJ-4	SHERWIN-WILLIAMS COMPANY THE SENIOR COR	09/24/2026	B47R_PB		9,337,460	10,000,000	9,966,700	9,986,726	0	2,565	0	2,565	0	9,989,291	0	(651,831)	(651,831)	179,458	08/15/2029	2.B FE
827048-AW-9	SILGAN HOLDINGS INC SENIOR CORP_BND 4.	09/24/2026	VARIOUS		2,834,831	2,889,000	2,961,225	2,889,049	0	29	0	29	0	2,889,078	0	(54,247)	(54,247)	57,268	02/01/2028	3.B FE
837004-CB-4	DOMINION ENERGY SOUTH CAROLINA SECURED C	09/24/2026	B47R_PB		10,184,780	10,000,000	9,958,400	9,974,643	0	1,076	0	1,076	0	9,975,719	0	209,061	209,061	418,458	01/15/2038	1.F FE
84857L-A@-0	SPIRE INC SENIOR CORP_BND 3.130% 09/01	09/01/2026	VARIOUS		3,600,000	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	0	0	56,340	09/01/2026	2.B
84859D-AA-5	SPIRE MISSOURI INC SECURED CORP_BND 3.	09/24/2026	BASIS ADJUSTMENT		0	1,300,000	(2,935,897)	0	0	0	0	0	0	(2,935,897)	0	2,935,897	2,935,897	0	06/01/2051	1.F FE
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL SECURED C	09/30/2026	VARIOUS		42,136	42,136	42,136	42,136	0	0	0	0	0	42,136	0	0	0	406	03/31/2033	2.A PL
848609-AA-1	SPIRITS NEWCO LLC SECURED CORP_BND 5.3	09/30/2026	REDEMPTION 100.0000		253,918	253,918	253,918	253,918	0	0	0	0	0	253,918	0	0	0	3,364	03/31/2033	2.A PL
854502-AJ-0	STANLEY BLACK & DECKER INC SENIOR CORP_B	09/24/2026	VARIOUS		11,706,710	14,317,000	15,416,739	15,250,241	0	(19,651)	0	(19,651)	0	15,230,590	0	(3,523,880)	(3,523,880)	248,818	11/15/2048	2.B FE
87054#-AA-6	SWEETWATER ROYALTIES LLC SECURED CORP_BN	09/30/2026	REDEMPTION 100.0000		59,677	59,677	59,677	59,677	0	0	0	0	0	59,677	0	0	0	1,587	09/30/2040	2.B PL
871829-BD-8	SYSCO CORPORATION SENIOR CORP_BND 4.50	09/24/2026	BASIS ADJUSTMENT		0	2,450,000	(865,563)	0	0	0	0	0	0	(865,563)	0	865,563	865,563	0	04/01/2046	2.B FE
87264A-AZ-8	T-MOBILE USA INC SENIOR CORP_BND 4.500	09/24/2026	VARIOUS		16,008,032	21,425,000	23,970,826	23,719,870	0	(43,943)	0	(43,943)	0	23,675,927	0	(7,667,895)	(7,667,895)	425,822	04/15/2050	2.A FE
87264A-BF-1	T-MOBILE USA INC SENIOR CORP_BND 3.875	09/24/2026	B47R_PB		9,466,450	10,000,000	10,929,962	10,417,264	0	(35,691)	0	(35,691)	0	10,381,573	0	(915,123)	(915,123)	171,146	04/15/2030	2.A FE
87264A-CA-1	T-MOBILE USA INC SECURED CORP_BND 2.05	08/26/2026	BANK OF AMERICA		4,825,350	5,000,000	4,749,200	4,785,540	0	64,146	0	64,146	0	4,849,686	0	(24,336)	(24,336)	54,667	02/15/2028	2.A FE
87305Q-CQ-2	TTX COMPANY SENIOR CORP_BND 144A 5.500	08/25/2026	CALL 100.0000		5,341,000	5,341,000	5,323,428	5,335,523	0	4,839	0	4,839	0	5,340,362	0	638	638	122,398	09/25/2026	1.F FE
874054-AG-4	TAKE TWO INTERACTIVE SOFTWARE SENIOR COR	08/26/2026	MARKETAXESS CORPORATI		4,980,850	5,000,000	4,925,750	4,978,227	0	10,928	0	10,928	0	4,989,155	0	(8,305)	(8,305)	68,347	04/14/2027	2.B FE
88033G-DB-3	TENET HEALTHCARE CORP SECURED CORP_BND	09/23/2026	VARIOUS		4,396,000	4,396,000	4,187,190	4,308,885	0	33,345	0	33,345	0	4,342,230	0	53,770	53,770	88,866	11/01/2027	3.A FE
88105*-AA-7	TERRAFORM OSPREY I LLC SECURED CORP_BND	09/30/2026	REDEMPTION 100.0000		283,241	283,241	283,241	283,241	0	0	0	0	0	283,241	0	0	0	2,259	07/02/2032	3.C PL
88240T-AA-9	TEXAS ELECTRIC MARKET STABILIZ SECURED C	08/01/2026	REDEMPTION 100.0000		278,609	278,609	278,605	278,606	0	4	0	4	0	278,609	0	0	0	5,941	08/01/2036	1.A FE
883556-CV-2	THERMO FISHER SCIENTIFIC INC SENIOR CORP	08/10/2026	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	247,650	08/10/2026	1.G FE
88579Y-BD-2	3M CO SENIOR CORP_BND 4.000% 09/14/48	09/24/2026	VARIOUS		20,806,739	28,500,000	27,325,445	27,341,173	0	18,045	0	18,045	0	27,359,218	0	(6,552,480)	(6,552,480)	601,667	09/14/2048	2.A FE
88579Y-BK-6	3M CO SENIOR CORP_BND 3.250% 08/26/49	09/24/2026	BASIS ADJUSTMENT		0	2,545,000	(873,074)	0	0	0	0	0	0	(873,074)	0	873,074	873,074	0	08/26/2049	2.A FE
89055F-AB-9	TOPBUILD CORP SENIOR CORP_BND 144A 3.6	07/01/2026	CALL 100.0000		2,700,000	2,700,000	2,706,750	2,703,102	0	(457)	0	(457)	0	2,702,645	0	(2,645)	(2,645)	28,819	03/15/2029	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89055F-AC-7	TOPBUILD CORP SENIOR CORP_BND 144A 4.1	07/01/2026	VARIOUS		5,101,756	5,045,000	4,899,570	4,942,080	0	7,208	0	7,208	0	4,949,288	0	95,712	95,712	135,374	02/15/2032	3.B FE
896516-AA-9	TRINITY HEALTH CORP SECURED CORP_BND 4	09/24/2026	VARIOUS		7,986,456	10,297,000	8,939,057	9,024,080	0	26,045	0	26,045	0	9,050,125	0	(1,063,668)	(1,063,668)	133,325	12/01/2045	1.D FE
89681L-AA-0	TRITON CONTAINER INTERNATIONAL SENIOR CO	09/24/2026	B47R_PB		5,519,414	6,390,000	6,364,440	6,373,620	0	1,750	0	1,750	0	6,375,370	0	(855,957)	(855,957)	109,029	03/15/2032	2.C FE
902494-BH-5	TYSON FOODS INC SENIOR CORP_BND 5.100%	09/24/2026	B47R_PB		14,353,848	17,000,000	18,135,110	17,979,167	0	(20,542)	0	(20,542)	0	17,958,626	0	(3,604,778)	(3,604,778)	423,867	09/28/2048	2.B FE
903638-AB-6	USTA NATIONAL TENNIS CENTER IN SECURED C	07/08/2026	VARIOUS		189,605	189,605	189,605	189,605	0	0	0	0	0	189,605	0	0	0	3,868	09/08/2039	1.G FE
903638-AC-4	USTA NATIONAL TENNIS CENTER IN SECURED C	07/08/2026	REDEMPTION 100.0000		30,171	30,171	30,171	30,171	0	0	0	0	0	30,171	0	0	0	496	07/08/2036	1.G FE
90380*-AA-9	ULLICO INFRASTRUCTURE SOUTHLAN SECURED C	09/30/2026	VARIOUS		49,944	49,944	49,944	49,944	0	0	0	0	0	49,944	0	0	0	964	03/30/2040	2.C PL
904764-AU-1	UNILEVER CAPITAL CORP SENIOR CORP_BND	07/28/2026	MATURITY		3,750,000	3,750,000	3,690,638	3,746,240	0	3,760	0	3,760	0	3,750,000	0	0	0	37,500	07/28/2026	1.E FE
911312-BQ-8	UNITED PARCEL SERVICE INC SENIOR CORP_BN	09/24/2026	VARIOUS		20,502,477	27,000,000	27,169,615	27,052,748	0	(4,960)	0	(4,960)	0	27,047,788	0	(6,545,311)	(6,545,311)	602,438	03/15/2049	1.F FE
911312-BW-5	UNITED PARCEL SERVICE INC SENIOR CORP_BN	09/24/2026	VARIOUS		8,401,315	9,450,000	9,395,001	9,400,181	0	751	0	751	0	9,400,933	0	(999,618)	(999,618)	240,686	04/01/2050	1.F FE
913017-CX-5	RTX CORP SENIOR CORP_BND 4.625% 11/16/	09/24/2026	B47R_PB		20,365,800	25,000,000	25,291,440	25,249,010	0	(4,813)	0	(4,813)	0	25,244,197	0	(4,878,397)	(4,878,397)	411,111	11/16/2048	2.A FE
913259-A@-6	UNITIL CORPORATION SENIOR CORP_BND 3.7	08/01/2026	MATURITY		8,800,000	8,800,000	9,199,960	8,847,065	0	(47,065)	0	(47,065)	0	8,800,000	0	0	0	164,609	08/01/2026	2.B
92343E-AL-6	VERISIGN INC VERISIGNINC 4.750% 07/15/	07/20/2026	CALL 100.0000		10,000,000	10,000,000	9,850,150	9,921,563	0	27,401	0	27,401	0	9,948,964	0	51,036	51,036	244,097	07/15/2027	2.B FE
92564R-AA-3	VICI PROPERTIES LP SENIOR CORP_BND 144A	08/17/2026	CALL 100.0000		2,100,000	2,100,000	2,092,500	2,098,432	0	1,066	0	1,066	0	2,099,499	0	501	501	18,842	12/01/2026	2.C FE
927804-FZ-2	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	09/24/2026	B47R_PB		3,921,332	4,000,000	3,990,720	3,998,027	0	337	0	337	0	3,998,364	0	(77,032)	(77,032)	73,044	04/01/2028	2.A FE
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC SECURED CO	08/26/2026	GOLDMAN SACHS & CO.		7,967,680	8,000,000	7,917,280	7,938,608	0	36,961	0	36,961	0	7,975,570	0	(7,890)	(7,890)	170,200	01/30/2027	2.C FE
92929Q-AQ-0	WASTE MANAGEMENT HOLDINGS INC SENIOR COR	08/01/2026	MATURITY		10,000,000	10,000,000	11,405,400	10,066,070	0	(66,070)	0	(66,070)	0	10,000,000	0	0	0	355,000	08/01/2026	1.G FE
92939U-AL-0	WEC ENERGY GROUP INC SENIOR CORP_BND 4	08/26/2026	MORGAN STANLEY & CO. INC		5,015,950	5,000,000	5,044,400	5,028,240	0	(9,143)	0	(9,143)	0	5,019,096	0	(3,146)	(3,146)	146,458	01/15/2028	2.A FE
93041#-AA-0	WALGREEN CO LEASE PASS THROUGH SENIOR CO	09/15/2026	REDEMPTION 100.0000		15,990	15,990	15,990	15,990	0	0	0	0	0	15,990	0	0	0	142	02/15/2034	4.A
931142-BF-9	WALMART INC SENIOR CORP_BND 7.550% 02/	08/26/2026	BARCLAYS CAPITAL		1,098,450	1,000,000	1,160,560	1,048,587	0	(6,919)	0	(6,919)	0	1,041,668	0	56,782	56,782	40,267	02/15/2030	1.C FE
94978#-CQ-8	CVS HEALTH CORP SECURED CORP_BND 5.610	09/10/2026	REDEMPTION 100.0000		93,705	93,705	90,592	93,404	0	301	0	301	0	93,705	0	0	0	878	08/10/2027	2.B
95000U-4D-2	WELLS FARGO & COMPANY SENIOR CORP_BND	08/26/2026	BNP PARIBAS		5,082,778	5,155,000	5,155,000	0	0	0	0	0	0	5,155,000	0	(72,222)	(72,222)	128,152	01/23/2030	1.E FE
95709T-AQ-3	EVERGY KANSAS CENTRAL INC SECURED CORP_B	09/24/2026	BASIS ADJUSTMENT		0	10,800,000	(3,750,066)	0	0	0	0	0	0	(3,750,066)	0	3,750,066	3,750,066	0	09/01/2049	1.F FE
958587-BE-6	NSTAR ELECTRIC CO SENIOR CORP_BND 5.90	08/24/2026	BARCLAYS CAPITAL		5,084,350	5,000,000	4,807,300	4,902,943	0	5,551	0	5,551	0	4,908,493	0	175,857	175,857	131,111	09/15/2034	1.F FE
96145D-AH-8	WRKCO INC SENIOR CORP_BND 4.000% 03/15	08/26/2026	US BANCORP		4,952,350	5,000,000	4,991,900	4,992,589	0	2,182	0	2,182	0	4,994,771	0	(42,421)	(42,421)	90,000	03/15/2028	2.B FE
96950F-AF-1	THE WILLIAMS COMPANIES INC SENIOR CORP_B	09/24/2026	B47R_PB		4,075,740	4,000,000	3,966,790	3,977,528	0	723	0	723	0	3,978,252	0	97,488	97,488	111,300	04/15/2040	2.B FE
970648-AN-1	WILLIS NORTH AMERICA INC SENIOR CORP_BND	09/24/2026	B47R_PB		13,870,020	15,000,000	18,400,163	18,400,163	0	(45,464)	0	(45,464)	0	18,354,699	0	(4,484,679)	(4,484,679)	489,208	03/05/2054	2.A FE
973148-AC-9	WIND ENERGY TRANSMISSION TEXAS SECURED C	09/30/2026	REDEMPTION 100.0000		55,556	55,556	55,556	55,556	0	0	0	0	0	55,556	0	0	0	785	12/18/2034	1.F PL
983130-AX-3	WYNN LAS VEGAS LLC SENIOR CORP_BND 144A	09/25/2026	VARIOUS		2,862,255	2,850,000	2,884,875	2,007,548	0	(6,057)	0	(6,057)	0	2,853,616	0	(3,616)	(3,616)	66,286	05/15/2027	3.C FE
98385X-AJ-5	XTO ENERGY INC SENIOR CORP_BND 6.100%	09/27/2026	CALL 108.8653		35,925,549	33,000,000	37,323,440	35,536,616	0	(145,070)	0	(145,070)	0	35,391,546	0	(2,391,546)	(2,391,546)	3,909,682	04/01/2036	1.D FE
98385X-AM-8	XTO ENERGY INC SENIOR CORP_BND 6.750%	09/27/2026	CALL 114.5669		16,039,366	14,000,000	13,983,340	13,989,985	0	435	0	435	0	13,990,420	0	9,580	9,580	2,658,866	08/01/2037	1.D FE
98385X-AQ-9	XTO ENERGY INC SENIOR CORP_BND 6.375%	09/27/2026	VARIOUS		16,680,555	15,000,000	15,746,544	15,478,434	0	(19,857)	0	(19,857)	0	15,458,577	0	(458,577)	(458,577)	1,951,493	06/15/2038	1.D FE
98419M-AM-2	XYLEM INC SENIOR CORP_BND 1.950% 01/30	08/26/2026	ING CAPITAL MKT LLC		4,820,150	5,000,000	4,774,350	4,800,742	0	61,107	0	61,107	0	4,861,849	0	(41,699)	(41,699)	56,063	01/30/2028	2.B FE
98956P-BB-7	ZIMMER BIOMET HOLDINGS INC SENIOR CORP_B	08/26/2026	BARCLAYS CAPITAL		5,025,150	5,000,000	4,990,850	4,992,278	0	1,118	0	1,118	0	4,993,396	0	31,754	31,754	131,861	02/19/2030	2.B FE
000000-00-0	GLOBAL INFRASTRUCTURE DEBT FD CORP_BND	09/16/2026	DIRECT		10,019,507	10,019,507	10,019,507	10,019,507	0	0	0	0	0	10,019,507	0	0	0	124,335	03/31/2029	2.B FE
P0606*-AA-9	AES MEXICO GENERATION HOLDINGS SECURED C	09/30/2026	REDEMPTION 100.0000		339,496	339,496	339,496	339,496	0	0	0	0	0	339,496	0	0	0	6,467	11/26/2027	5.A PL
008911-BK-4	AIR CANADA SECURED CORP_BND 144A 3.875	08/15/2026	VARIOUS		1,815,000	1,815,000	1,818,906	1,815,117	0	(117)	0	(117)	0	1,815,000	0	0	0	35,166	08/15/2026	3.A FE
06418G-AP-2	BANK OF NOVA SCOTIA SENIOR CORP_BND 4.	08/26/2026	GOLDMAN SACHS & CO.		5,019,450	5,000,000	5,079,600	5,067,621	0	(20,549)	0	(20,549)	0	5,047,072	0	(27,622)	(27,622)	132,205	02/14/2029	1.F FE
0778FP-AB-5	BELL TELEPHONE COMPANY OF CANA SENIOR CO	09/24/2026	BASIS ADJUSTMENT		0	4,400,000	(4,070,637)	0	0	0	0	0	0	(4,070,637)	0	4,070,637	4,070,637	0	07/29/2049	2.B FE
11271L-AL-6	BROOKFIELD FINANCE INC SENIOR CORP_BND	09/24/2026	B47R_PB		27,032,452	28,810,000	34,326,538	34,219,440	0	(70,474)	0	(70,474)	0	34,148,966	0	(7,116,514)	(7,116,514)	955,212	03/04/2054	1.G FE
124765-C#-3	CAE INC SENIOR CORP_BND 4.680% 08/23/2	08/23/2026	VARIOUS		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	585,000	08/23/2026	2.C FE
13645R-BJ-2	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	08/26/2026	CITIGROUP GLOBAL MARKE		4,994,100	5,000,000	5,003,350	5,002,409	0	(445)	0	(445)	0	5,001,964	0	(7,864)	(7,864)	98,000	03/30/2030	2.A FE
13645R-BP-8	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	08/26/2026	SCOTIA MCLEOD (USA) INC		2,822,329	2,870,000	2,866,326	0	0	566	0	566	0	2,866,892	0	(44,563)	(44,563)	54,530	03/15/2029	2.A FE
13648T-AE-7	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	09/24/2026	BASIS ADJUSTMENT		0	2,600,000	(1,008,381)	0	0	0	0	0	0	(1,008,381)	0	1,008,381	1,008,381	0	08/15/2045	2.A FE
14739L-AB-8	CASCADES INC SENIOR CORP_BND 144A 5.37	09/04/2026	CALL 100.0000		168,000	168,000	168,000	168,000	0	0	0	0	0	168,000	0	0	0	5,744	01/15/2028	3.C FE
35952S-AA-0	FTG FRASER TRANSPORTATION GP SENIOR CORP	09/30/2026	VARIOUS		564,257	564,257	617,279	584,428	0	0	0	0	32,851	564,257	(53,021)	0	(53,021)	10,092	12/30/2033	1.F FE
36168Q-AM-6	GFL ENVIRONMENTAL INC SECURED CORP_BND 1	07/21/2026	VARIOUS		1,947,500	2,000,000	1,972,500	1,989,328	0	2,121	0	2,121	0	1,991,448	0	(43,948)	(43,948)	27,417	09/01/2028	2.C FE
496676-AC-1	KINGSTON SOLAR LP INC SECURED CORP_BND	07/31/2026	REDEMPTION 100.0000		205,129	205,129	217,443	209,932	0	0	0	0	7,511	205,129	(12,315)	0	(12,315)	3,632	07/31/2035	2.A FE
62451R-AA-2	MOUNTAIN VIEW PARTNERS GP SECURED CORP_B	09/30/2026	REDEMPTION 100.0000		11,900	11,900	12,839	12,326	0	0	0	0	514	11,900	(939)	0	(939)	236	03/31/2051	1.F FE
630028-AA-2	NORTHRIVER MIDSTREAM INC SECURED CORP_BN	07/31/2026	REDEMPTION 100.0000		347,843	347,843	362,818	355,989	0	0	0	0	6,829	347,843	(14,975)	0	(14,975)	9,710	07/31/2033	1.G FE
63307A-3A-1	NATIONAL BANK OF CANADA SENIOR CORP_BND	07/02/2026	CALL 100.0000		5,000,000	5,000,000	4,996,750	4,998,335	0	570	0	570	0	4,998,904	0	1,096	1,096	140,000	07/02/2027	1.F FE
66980C-AB-4	NOUVELLE AUTOROUTE 30 FINANCEM SECURED C	09/30/2026	VARIOUS		17,715	17,715	19,396	18,348	0	0	0	0	1,048	17,715	(1,681)	0	(1,681)	364	03/31/2042	2.A FE
67077M-AS-7	NUTRIEN LTD SENIOR CORP_BND 5.250% 01/	09/24/2026	B47R_PB		2,206,930	2,480,000	3,169,490	3,062,576	0	(16,573)	0	(16,573)	0	3,046,003	0	(839,074)	(839,074)	90,055	01/15/2045	2.B FE
72908L-AB-1	PLENARY PROPERTIES NDC GP SECURED CORP_B	09/07/2026	REDEMPTION 100.0000		95,586	95,586	112,991	92,823	0	5,909	0	5,909	24,862	95,586	(28,008)	0	(28,008)	824	02/07/2040	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
72908P-9A-6	PLENARY HEALTH NORTH BAY FINCO SECURED C	09/13/2026	REDEMPTION 100.0000		65,631	65,631	78,503	70,481	0	(3,814)	0	(3,814)	5,898	65,631	(6,933)	0	(6,933)	572	03/13/2040	2.A FE
78016E-ZD-2	ROYAL BANK OF CANADA SENIOR CORP_BND 3	08/26/2026	SMBC NIKKO CAP MARKETS LTD		3,984,040	4,000,000	3,997,720	3,999,378	0	299	0	299	0	3,999,677	0	(15,637)	(15,637)	45,514	05/04/2027	1.E FE
78017D-AK-4	ROYAL BANK OF CANADA SENIOR CORP_BND 4	08/26/2026	BNP PARIBAS		4,982,250	5,000,000	5,038,550	5,033,681	0	(8,294)	0	(8,294)	0	5,025,386	0	(43,136)	(43,136)	125,569	08/06/2029	1.E FE
811427-AA-1	SEA TO SKY HIGHWAY INVESTMENT SECURED CO	08/31/2026	VARIOUS		2,136,794	2,136,794	2,334,768	2,160,795	0	259	0	259	173,807	2,136,794	(198,067)	0	(198,067)	28,088	08/31/2030	1.F FE
89115A-2S-0	TORONTO-DOMINION BANK/THE SENIOR CORP_BN	07/17/2026	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	276,600	07/17/2026	1.F FE
89115A-2U-5	TORONTO-DOMINION BANK/THE SENIOR CORP_BN	08/26/2026	ING CAPITAL MKT LLC		5,082,950	5,000,000	5,191,200	5,132,487	0	(32,752)	0	(32,752)	0	5,099,734	0	(16,784)	(16,784)	168,758	07/17/2028	1.F FE
00182E-BJ-7	ANZ NEW ZEALAND INTL LTD LOND SENIOR CO	08/26/2026	RBC DOMINION SECURITIES INC.		2,466,375	2,500,000	2,470,975	2,473,905	0	8,113	0	8,113	0	2,482,018	0	(15,643)	(15,643)	51,750	01/21/2028	1.E FE
00253X-AB-7	AADVANTAGE LOYALTY IP LTD SECURED CORP_B	07/20/2026	VARIOUS		322,083	322,083	329,964	324,701	0	(2,618)	0	(2,618)	0	322,083	0	0	0	4,630	04/20/2029	3.B FE
01538T-AA-3	ALFA TRANSMISORA DE ENERGIA SA SECURED C	09/27/2026	REDEMPTION 100.0000		3,622	3,622	3,622	3,622	0	0	0	0	0	3,622	0	0	0	82	09/27/2051	2.C FE
05256L-AB-9	AUSTRALIAN PACIFIC LNG PROCESS SECURED C	09/30/2026	REDEMPTION 100.0000		375,000	375,000	374,269	0	0	731	0	731	0	375,000	0	0	0	9,038	09/30/2030	2.B FE
05330K-A#-2	AUTOPISTAS METROPOLITANAS DE P SECURED C	09/30/2026	REDEMPTION 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	700	12/31/2038	2.B FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE P SECURED C	09/30/2026	REDEMPTION 100.0000		135,363	135,363	135,363	135,363	0	0	0	0	0	135,363	0	0	0	2,284	06/30/2035	2.B FE
055451-AR-9	BHP BILLITON FINANCE USA LTD SENIOR CO	09/24/2026	B47R_PB		23,662,202	29,000,000	28,494,820	28,652,996	0	11,161	0	11,161	0	28,664,158	0	(5,001,956)	(5,001,956)	697,813	02/24/2042	1.E FE
05964H-AN-5	BANCO SANTANDER SA SRBN CORP_BND 1.722	09/14/2026	CALL 100.0000		3,800,000	3,800,000	3,800,000	3,800,000	0	0	0	0	0	3,800,000	0	0	0	32,718	09/14/2027	1.G FE
06738E-BS-3	BARCLAYS PLC SUB CORP_BND 3.811% 03/10	09/24/2026	BASIS ADJUSTMENT		0	8,310,000	(2,152,473)	0	0	0	0	0	0	(2,152,473)	0	2,152,473	2,152,473	0	03/10/2042	2.A FE
225401-AF-5	UBS GROUP AG SENIOR CORP_BND 144A 3.86	09/14/2026	CALL 98.9660		10,391,430	10,500,000	9,981,375	10,326,947	0	39,099	0	39,099	0	10,366,046	0	56,404	56,404	242,067	01/12/2029	1.F FE
24668P-AE-7	KONINKLIJKE AHOLD DELHAIZE NV SENIOR COR	08/25/2026	BARCLAYS CAPITAL		222,042	230,767	195,674	205,229	0	667	0	667	0	205,896	0	16,145	16,145	5,298	10/01/2040	2.A FE
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV SENIOR COR	08/26/2026	WELLS FARGO SECURITIES		4,970,050	5,000,000	4,944,112	4,955,921	0	20,302	0	20,302	0	4,976,223	0	(6,173)	(6,173)	46,319	05/25/2027	2.A FE
29278G-AM-0	ENEL FINANCE INTERNATIONAL NV SENIOR COR	07/12/2026	MATURITY		2,786,000	2,786,000	2,772,349	2,784,569	0	1,431	0	1,431	0	2,786,000	0	0	0	22,636	07/12/2026	2.A FE
36190C-AA-5	GNL QUINTERO SA SENIOR CORP_BND 144A 4	07/31/2026	REDEMPTION 100.0000		117,600	117,600	122,010	119,270	0	(1,670)	0	(1,670)	0	117,600	0	0	0	2,725	07/31/2029	2.A FE
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO L SECURED C	09/30/2026	REDEMPTION 100.0000		13,571	13,571	13,571	13,571	0	0	0	0	0	13,571	0	0	0	199	09/30/2040	1.C FE
404280-EF-2	HSBC HOLDINGS PLC SENIOR CORP_BND 5.59	08/17/2026	CALL 100.9750		2,980,782	2,952,000	2,952,000	2,952,000	0	0	0	0	0	2,952,000	0	0	0	70,088	05/17/2028	1.G FE
404280-ER-6	HSBC HOLDINGS PLC SENIOR CORP_BND 5.13	08/26/2026	ING CAPITAL MKT LLC		2,447,078	2,445,000	2,445,000	2,445,000	0	0	0	0	0	2,445,000	0	2,078	2,078	60,624	03/03/2031	1.G FE
40637C-C#-5	HALMA PLC SENIOR CORP_BND 2.290% 07/12	07/10/2026	VARIOUS		2,734,666	2,734,666	2,405,850	2,811,633	0	0	0	0	(405,783)	2,734,666	328,816	0	328,816	0	07/12/2032	2.A
456837-BF-9	ING GROEP NV SENIOR CORP_BND 6.083% 09	09/11/2026	CALL 100.0000		5,000,000	5,000,000	5,027,950	5,008,074	0	(8,074)	0	(8,074)	0	5,000,000	0	0	0	152,075	09/11/2027	1.G FE
50201P-AA-4	LLPL CAPITAL PTE LTD SECURED CORP_BND 14	08/04/2026	REDEMPTION 100.0000		86,240	86,240	86,240	86,240	0	0	0	0	0	86,240	0	0	0	2,965	02/04/2039	2.C FE
50220P-AC-7	LSEG FINANCE PLC SENIOR CORP_BND 144A	08/26/2026	BANK OF AMERICA		6,719,650	7,000,000	6,379,940	6,639,149	0	100,362	0	100,362	0	6,739,512	0	(19,862)	(19,862)	54,833	04/06/2028	1.G FE
50220P-AE-3	LSEG FINANCE PLC SENIOR CORP_BND 144A	09/24/2026	BASIS ADJUSTMENT		0	1,510,000	(429,304)	0	0	0	0	0	0	(429,304)	0	429,304	429,304	0	04/06/2041	1.G FE
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD SECURED CO	07/05/2026	VARIOUS		69,262	69,262	69,262	69,262	0	0	0	0	0	69,262	0	0	0	1,017	07/05/2034	2.C FE
62954H-BF-4	NXP BV SENIOR CORP_BND 4.300% 08/19/28	08/26/2026	TD SECURITIES (USA)		6,467,579	6,520,000	6,519,087	6,519,193	0	192	0	192	0	6,519,385	0	(51,806)	(51,806)	146,410	08/19/2028	2.A FE
62954W-AP-0	NTT FINANCE CORP SENIOR CORP_BND 144A	08/26/2026	GOLDMAN SACHS & CO.		10,012,300	10,000,000	10,052,500	10,042,572	0	(17,761)	0	(17,761)	0	10,024,811	0	(12,511)	(12,511)	280,363	07/16/2027	2.A FE
65559C-AE-1	NORDEA BANK ABP SRBN CORP_BND 144A 1.5	09/30/2026	MATURITY		5,000,000	5,000,000	4,513,000	4,906,033	0	93,967	0	93,967	0	5,000,000	0	0	0	37,500	09/30/2026	1.F FE
81180L-AL-9	SEAGATE DATA STORAGE TECHNOLOG SENIOR CO	07/10/2026	TAX FREE EXCHANGE		1,355,900	1,490,000	1,351,460	1,367,084	0	16,690	0	16,690	0	1,383,775	0	(27,875)	(27,875)	22,635	07/15/2029	3.A FE
81180L-AP-0	SEAGATE DATA STORAGE TECHNOLOG SENIOR CO	07/10/2026	TAX FREE EXCHANGE		1,283,033	1,479,000	1,255,301	1,270,900	0	16,712	0	16,712	0	1,287,612	0	(4,579)	(4,579)	24,265	07/15/2031	3.A FE
81180L-AQ-8	SEAGATE DATA STORAGE TECHNOLOG SENIOR CO	07/15/2026	CALL 104.2500		869,445	834,000	891,143	811,706	0	(11,644)	0	(11,644)	0	869,445	0	(35,445)	(35,445)	70,890	07/15/2031	3.A FE
81725W-AK-9	SENSATA TECHNOLOGIES BV SENIOR CORP_BND	09/24/2026	B47R_HY		217,393	225,000	227,813	225,146	0	(146)	0	(146)	0	225,000	0	(7,607)	(7,607)	3,975	04/15/2029	3.B FE
853254-CT-5	STANDARD CHARTERED PLC SENIOR CORP_BND 1	07/06/2026	CALL 100.0000		2,000,000	2,000,000	2,013,200	0	0	(13,200)	0	(13,200)	0	2,000,000	0	0	0	61,870	07/06/2027	1.G FE
86562M-CG-3	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	08/26/2026	BNP PARIBAS		2,364,850	2,500,000	2,350,150	2,361,641	0	31,850	0	31,850	0	2,393,491	0	(28,641)	(28,641)	21,133	09/17/2028	1.G FE
86562M-DG-2	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	08/26/2026	SMBC NIKKO CAP MARKETS LTD		5,098,700	5,000,000	5,235,300	5,213,607	0	(49,318)	0	(49,318)	0	5,164,289	0	(65,589)	(65,589)	129,404	09/14/2028	1.G FE
902613-AH-1	UBS GROUP AG SENIOR CORP_BND 144A 1.49	08/10/2026	CALL 100.0000		9,820,000	9,820,000	9,820,000	9,820,000	0	0	0	0	0	9,820,000	0	0	0	73,355	08/10/2027	1.F FE
91845A-AA-3	VZ SECURED FINANCING BV SECURED CORP_BND	08/04/2026	VARIOUS		1,665,950	2,000,000	1,980,600	1,987,114	0	1,087	0	1,087	0	1,988,202	0	(322,252)	(322,252)	54,729	01/15/2032	4.A FE
98927U-AA-5	ZEGONA FINANCE PLC SECURED CORP_BND 144A	07/15/2026	CALL 104.3125		3,755,250	3,600,000	3,606,250	3,604,198	0	(817)	0	(817)	0	3,603,381	0	(3,381)	(3,381)	310,500	07/15/2029	3.B FE
000000-00-0	TELENET FINANCE LUXEMBOURG NOT SECURED C	08/04/2026	VARIOUS		976,020	976,020	976,020	976,020	0	0	0	0	0	976,020	0	0	0	29,674	03/01/2028	3.C FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC SECURED COR	09/30/2026	REDEMPTION 100.0000		55,685	55,685	55,685	55,685	0	0	0	0	0	55,685	0	0	0	225	09/30/2045	1.D PL
G2735*-AA-9	GREAT ROLLING STOCK COMPANY LT SEC CORP_	09/30/2026	REDEMPTION 100.0000		127,903	127,903	129,071	129,501	0	0	0	0	(431)	127,903	(1,167)	0	(1,167)	1,016	11/30/2027	2.B
G3225*-AB-2	EVERSHOLT FUNDING PLC SECURED CORP_BND	08/26/2026	REDEMPTION 100.0000		12,909,075	12,909,075	15,298,892	12,777,975	0	0	0	0	2,520,917	12,909,075	(2,389,817)	0	(2,389,817)	145,963	12/19/2036	2.B
G3225*-AG-1	EVERSHOLT FUNDING PLC SEC CORP_BND 3.1	08/26/2026	CALL 100.0000		17,936,820	17,936,820	16,929,660	17,754,660	0	0	0	0	(825,000)	17,936,820	1,007,160	0	1,007,160	198,675	04/21/2037	2.B
G3R238-AC-7	GALAXY PIPELINE ASSETS BIDCO L SECURED C	09/30/2026	VARIOUS		159,885	159,885	158,286	158,799	0	1,086	0	1,086	0	159,885	0	0	0	1,727	03/31/2034	1.C FE
G4445*-AG-3	HIGH SPEED RAIL FINANCE PLC SEC CORP_BND	09/30/2026	REDEMPTION 100.0000		236,413	236,413	226,064	239,367	0	0	0	0	(13,303)	236,413	10,348	0	10,348	2,719	03/31/2039	1.G PL
G7612*-AA-2	ROCK RAIL SOUTH WESTERN PLC SRSEC CORP_B	09/30/2026	REDEMPTION 100.0000		354,259	354,259	339,223	358,686	0	0	0	0	(19,462)	354,259	15,036	0	15,036	6,994	06/18/2047	2.C PL
G8408*-AA-8	ST JAMESS ONCOLOGY FINANCING P SECURED C	09/30/2026	REDEMPTION 100.0000		32,519	32,519	30,610	32,925	0	0	0	0	(2,316)	32,519	1,909	0	1,909	456	03/31/2037	1.C FE
G9369*-AA-7	VIRIDOR ENERGY INVESTMENTS TW LN1 CORP_	09/30/2026	REDEMPTION 100.0000		221,851	221,851	220,941	224,623	0	0	0	0	(3,682)	221,851	910	0	910	3,217	03/31/2043	2.B PL
L8749#-AA-0	STADIUM FINANCE COMPANY SARL SECURED COR	07/30/2026	REDEMPTION 100.0000		94,391	94,391	91,405	96,369	0	0	0	0	(4,964)	94,391	2,987	0	2,987	2,096	07/30/2049	1.G PL
L8749#-AB-8	STADIUM FINANCE COMPANY SARL SECURED COR	07/30/2026	REDEMPTION 100.0000		517,202	517,202	530,285	528,037	0	0	0	0	2,248	517,202	(13,083)	0	(13,083)	12,258	07/30/2049	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..L8749#-AC-6	STADIUM FINANCE COMPANY SARL SECURED COR	07/30/2026	REDEMPTION 100.0000		352,898	352,898	363,773	360,291	0	0	0	0	3,482	352,898	(10,875)	0	(10,875)	8,822	07/30/2049	1.G PL
..P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE SECURED CO	09/20/2026	REDEMPTION 100.0000		32,818	32,818	32,818	32,818	0	0	0	0	0	32,818	0	0	0	491	12/20/2044	2.C PL
..P4909L-AA-8	GNL QUINTERO SA SENIOR CORP_BND 4.634%	07/31/2026	VARIOUS		105,840	105,840	115,154	109,591	0	(3,751)	0	(3,751)	0	105,840	0	0	0	2,452	07/31/2029	2.A FE
..P7003*-AA-3	LA BUFA WIND SECURED CORP_BND 6.770% 0	09/30/2026	REDEMPTION 100.0000		151,228	151,228	151,228	151,228	0	0	0	0	0	151,228	0	0	0	2,560	09/30/2037	3.B PL
..Q1629#-AC-1	BRISBANE AIRPORT CORPORATION P SECURED C	07/14/2026	VARIOUS		20,724,172	20,724,172	29,788,204	19,778,053	0	0	0	0	10,010,151	20,724,172	(9,064,031)	0	(9,064,031)	854,872	07/14/2026	2.B
..Y806M#-AA-3	ADANI ENERGY SOLUTIONS LTD LN1 CORP_BND	09/11/2026	REDEMPTION 100.0000		110,625	110,625	110,625	110,625	0	0	0	0	0	110,625	0	0	0	2,876	03/11/2050	2.C FE
. Y806M#-AB-1	ADANI ENERGY SOLUTIONS LTD LN1 CORP_BND	09/11/2026	REDEMPTION 100.0000		73,750	73,750	73,750	73,750	0	0	0	0	0	73,750	0	0	0	1,918	03/11/2050	2.C FE
. 000000-00-0	SUMMARY ADJUSTMENT	09/30/2026	VARIOUS		10,899	0	0	0	0	0	0	0	0	10,899	10,901	1	10,902	0	10/01/2026	2.B Z
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					1,358,344,957	1,586,681,154	1,392,935,916	1,418,532,325	0	350,940	0	350,940	10,289,503	1,381,332,136	(9,377,888)	(31,299,067)	(40,676,955)	38,446,004	XXX	XXX
..023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS SECURED C	08/15/2026	REDEMPTION 100.0000		237,500	237,500	237,500	237,500	0	0	0	0	0	237,500	0	0	0	4,334	08/15/2030	1.E FE
..02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS SECURED CO	07/15/2026	REDEMPTION 100.0000		237,329	237,329	237,329	237,329	0	0	0	0	0	237,329	0	0	0	4,242	07/15/2029	1.F FE
..126650-AW-0	CVS HEALTH CORP SECURED CORP_BND 144A	09/10/2026	REDEMPTION 100.0000		230,953	230,953	232,447	231,024	0	(71)	0	(71)	0	230,953	0	0	0	2,042	01/11/2027	2.B
..126650-BP-4	CVS HEALTH CORP SECURED CORP_BND 6.036	09/10/2026	VARIOUS		159,203	159,203	159,202	159,191	0	11	0	11	0	159,203	0	0	0	1,602	12/10/2028	2.B FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					864,985	864,985	866,478	865,044	0	(60)	0	(60)	0	864,985	0	0	0	12,220	XXX	XXX
..05348E-BE-8	ERP OPERATING LP SENIOR CORP_BND 4.350	09/24/2026	BASIS ADJUSTMENT		0	6,455,000	(2,030,463)	0	0	0	0	0	0	(2,030,463)	0	2,030,463	2,030,463	0	04/15/2048	1.G FE
..22822V-AV-3	CROWN CASTLE INC SENIOR CORP_BND 1.050	07/15/2026	MATURITY		3,000,000	3,000,000	2,623,170	2,945,421	0	54,579	0	54,579	0	3,000,000	0	0	0	15,750	07/15/2026	2.B FE
..30225V-AH-0	EXTRA SPACE STORAGE LP SENIOR CORP_BND	09/24/2026	B47R_PB		1,622,537	1,680,000	1,678,068	1,679,040	0	205	0	205	0	1,679,245	0	(56,707)	(56,707)	31,486	04/01/2029	2.B FE
..63861Q-AZ-1	NATIONWIDE HEALTH PROPERTIES L SENIOR CO	08/25/2026	MARKETAXESS CORPORATI		5,327,400	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	327,400	327,400	138,958	10/01/2037	2.A FE
..71951Q-AA-0	DOC DR LLC SENIOR CORP_BND 4.300% 03/1	08/25/2026	MARKETAXESS CORPORATI		4,965,218	4,968,000	4,938,589	4,959,779	0	4,374	0	4,374	0	4,964,153	0	1,065	1,065	95,537	03/15/2027	2.A FE
..74965L-AA-9	RLJ LODGING TRUST LP SECURED CORP_BND 14	07/01/2026	VARIOUS		4,875,000	4,875,000	4,768,125	4,861,395	0	13,605	0	13,605	0	4,875,000	0	0	0	91,406	07/01/2026	3.C FE
..74986#-AU-5	RREEF AMERICA II LOWER REIT LL SENIOR CO	09/24/2026	B47R_PP		5,582,371	5,700,000	5,700,000	5,700,000	0	0	0	0	0	5,700,000	0	(117,629)	(117,629)	157,062	01/05/2028	1.G
..942682-B*-5	WATSON LAND COMPANY SENIOR CORP_BND 4.	09/29/2026	VARIOUS		125,307	125,307	125,307	125,307	0	0	0	0	0	125,307	0	0	0	920	12/29/2040	2.C
..Q3189*-AK-5	DEXUS FUNDS MANAGEMENT LTD SENIOR CORP_B	09/24/2026	B47R_PP		466,781	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(33,219)	(33,219)	5,763	11/30/2029	1.G
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					25,964,614	32,303,307	23,302,796	25,770,942	0	72,763	0	72,763	0	23,813,242	0	2,151,373	2,151,373	536,882	XXX	XXX
..00186X-AQ-6	API GROUP DE INC SECURED TERM_LOAN 5.6	09/30/2026	REDEMPTION 100.0000		8,507	8,507	8,507	0	0	0	0	0	0	8,507	0	0	0	118	05/16/2033	3.A FE
..00687M-AH-4	ADIENT US LLC SECURED TERM_LOAN 5.901%	09/30/2026	REDEMPTION 100.0000		3,817	3,817	3,819	0	0	(3)	0	(3)	0	3,817	0	0	0	55	01/31/2031	3.A FE
..00766W-AY-9	AECOM SECURED TERM_LOAN 4.889% 04/18/3	09/02/2026	VARIOUS		17,572,894	17,491,250	17,448,311	0	0	2,934	0	2,934	0	17,451,245	0	121,649	121,649	45,603	04/18/2031	2.C FE
..00766W-AY-9	AECOM SECURED TERM_LOAN 4.889% 04/18/3	09/30/2026	REDEMPTION 100.0000		22,110	22,110	22,065	0	0	45	0	45	0	22,110	0	0	0	396	04/18/2031	2.C FE
..01973K-AJ-5	ALLISON TRANSMISSION INC SECURED TERM_LO	09/30/2026	REDEMPTION 100.0000		6,250	6,250	6,234	0	0	16	0	16	0	6,250	0	0	0	85	01/02/2033	2.C FE
..01973K-AK-2	ALLISON TRANSMISSION INC SECURED TERM_LO	09/30/2026	REDEMPTION 100.0000		190,167	190,167	190,169	0	0	(2)	0	(2)	0	190,167	0	0	0	1,293	03/13/2031	2.C FE
..02072U-AC-6	ALPHA GENERATION LLC SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		5,670	5,670	5,663	5,664	0	6	0	6	0	5,670	0	0	0	79	09/30/2031	3.B FE
..02406M-AU-1	AMERICAN AXLE & MANUFACTURING SECURED TE	09/11/2026	VARIOUS		34,066	34,066	34,084	22,868	0	(12)	0	(12)	0	34,066	0	0	0	524	12/13/2029	3.B FE
..02474R-AJ-2	AMERICAN BUILDERS & CONTRACTOR SECURED T	09/30/2026	VARIOUS		949	949	955	949	0	0	0	0	0	949	0	0	0	13	01/31/2031	3.B FE
..03765V-AP-5	PRIME SECURITY SERVICES BORROW SECURED T	09/30/2026	REDEMPTION 100.0000		3,306	3,306	3,307	3,307	0	(1)	0	(1)	0	3,306	0	0	0	48	10/13/2030	3.C FE
..03965E-AH-9	ARCOSA INC SECURED TERM_LOAN 5.901% 10	09/30/2026	REDEMPTION 100.0000		3,125	3,125	3,137	3,125	0	0	0	0	0	3,125	0	0	0	45	10/01/2031	2.C FE
..04538F-AF-6	ASPLUNDH TREE EXPERT LLC SECURED TERM_LO	09/30/2026	REDEMPTION 100.0000		113,012	113,012	112,987	0	0	25	0	25	0	113,012	0	0	0	618	05/30/2033	3.A FE
..04626L-AJ-8	ASTORIA ENERGY LLC SECURED TERM_LOAN 6	09/30/2026	REDEMPTION 100.0000		14,809	14,809	14,735	14,740	0	69	0	69	0	14,809	0	0	0	50	06/23/2032	3.C FE
..04649V-BE-9	ASURION LLC SECURED TERM_LOAN 8.073% 0	09/30/2026	REDEMPTION 100.0000		12,896	12,896	12,628	12,648	0	248	0	248	0	12,896	0	0	0	271	09/19/2030	3.C FE
..05377J-AU-6	AVIS BUDGET CAR RENTAL LLC SECURED TERM_	09/30/2026	REDEMPTION 100.0000		17,274	17,274	16,942	16,956	0	318	0	318	0	17,274	0	0	0	273	07/16/2032	3.C FE
..05400K-AJ-9	AVOLON TLB BORROWER 1 US LLC SECURED T	09/30/2026	REDEMPTION 100.0000		89,252	89,252	88,832	88,935	0	317	0	317	0	89,252	0	0	0	1,220	06/22/2030	2.A FE
..07337F-AB-1	BEACH ACQUISITION BIDCO LLC SECURED TERM	09/30/2026	REDEMPTION 100.0000		4,364	4,364	4,359	4,354	0	10	0	10	0	4,364	0	0	0	72	09/12/2032	3.C FE
..08078U-AQ-6	BELRON FINANCE 2019 LLC SECURED TERM_LOA	09/30/2026	REDEMPTION 100.0000		8,922	8,922	8,919	0	0	3	0	3	0	8,922	0	0	0	129	10/16/2031	3.C FE
..09075U-AD-6	BIOMARIN PHARMACEUTICAL INC SECURED TERM	09/30/2026	REDEMPTION 100.0000		75,125	75,125	75,227	0	0	(102)	0	(102)	0	75,125	0	0	0	755	04/27/2033	2.C FE
..09231P-AB-2	BLACKFIN PIPELINE LLC SECURED TERM_LOAN	07/31/2026	REDEMPTION 100.0000		2,500	2,500	2,488	2,488	0	12	0	12	0	2,500	0	0	0	14	09/29/2032	3.C FE
..11823L-AR-6	BUCKEYE PARTNERS LP SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		99,910	99,910	99,871	95,926	0	39	0	39	0	99,910	0	0	0	1,389	11/22/2032	2.C FE
..121575-AL-8	BURLINGTON COAT FACTORY WAREHO SECURED T	09/30/2026	REDEMPTION 100.0000		5,025	5,025	4,975	4,979	0	47	0	47	0	5,025	0	0	0	70	09/24/2031	3.A FE
..1261MA-AE-0	CPI HOLDCO B LLC SECURED TERM_LOAN 5.9	09/30/2026	REDEMPTION 100.0000		2,025	2,025	2,024	1,561	0	1	0	1	0	2,025	0	0	0	28	05/17/2031	3.C FE
..12718F-AQ-7	CACI INTERNATIONAL INC SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		750	750	748	0	0	2	0	2	0	750	0	0	0	10	02/28/2033	3.A FE
..12768E-AH-9	CAESARS ENTERTAINMENT INC SECURED TERM_L	09/30/2026	REDEMPTION 100.0000		2,525	2,525	2,449	2,457	0	68	0	68	0	2,525	0	0	0	38	02/06/2031	4.A FE
..12867P-AB-7	VENTURE GLOBAL CALCASIEU PASS SECURED TE	09/30/2026	REDEMPTION 100.0000		2,500	2,500	2,463	0	0	38	0	38	0	2,500	0	0	0	81	04/11/2033	3.C FE
..14456P-AH-7	CARRIX INC SECURED TERM_LOAN 6.001% 08	07/27/2026	REDEMPTION 100.0000		10,000,000	10,000,000	9,825,000	9,868,903	0	131,097	0	131,097	0	10,000,000	0	0	0	92,856	08/02/2029	1.G PL
..15018L-AN-1	SIX FLAGS ENTERTAINMENT CORP SECURED TER	09/30/2026	REDEMPTION 100.0000		658	658	651	651	0	7	0	7	0	658	0	0	0	10	05/01/2031	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
15118X-AE-4	CELSIUS HOLDINGS INC SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		2,359	2,359	2,341	0	0	17	0	17	0	2,359	0	0	0	29	04/01/2032	3.C FE
17148P-AF-8	CHURCHILL DOWNS INCORPORATED SECURED TER	09/25/2026	TAX FREE EXCHANGE		173,605	173,708	173,274	173,555	0	49	0	49	0	173,605	0	0	0	2,500	03/17/2028	3.A FE
172442-AW-5	CINEMARK USA INC SECURED TERM_LOAN 5.7	09/30/2026	REDEMPTION 100.0000		24,673	24,673	24,596	0	0	76	0	76	0	24,673	0	0	0	359	05/24/2030	2.C FE
17288Y-AP-7	CITADEL SECURITIES GLOBAL HOLD SECURED T	09/30/2026	REDEMPTION 100.0000		99,996	99,996	99,997	0	0	(1)	0	(1)	0	99,996	0	0	0	1,761	10/31/2033	2.C FE
18143E-AL-3	DOOSAN BOBCAT NORTH AMERICA IN SECURED T	09/30/2026	REDEMPTION 100.0000		1,098	1,098	1,098	1,098	0	0	0	0	0	1,098	0	0	0	16	04/20/2029	3.B FE
20602R-AD-2	CONCENTRA HEALTH SERVICES INC SECURED TE	09/30/2026	REDEMPTION 100.0000		108,927	108,927	108,951	108,839	0	89	0	89	0	108,927	0	0	0	1,545	07/26/2031	3.B FE
21870F-BA-6	CORELOGIC INC SECURED TERM_LOAN 7.575%	07/27/2026	REDEMPTION 100.0000		8,270	8,270	8,226	8,252	0	18	0	18	0	8,270	0	0	0	45	06/04/2028	4.C FE
22282G-AS-6	REWORLD HOLDING CORP SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		8,710	8,710	8,688	0	0	22	0	22	0	8,710	0	0	0	134	01/15/2031	3.B FE
23326S-AB-3	DRAFTKINGS INC SECURED TERM_LOAN 5.494	09/30/2026	REDEMPTION 100.0000		34,831	34,831	34,721	10,921	0	106	0	106	0	34,831	0	0	0	486	03/04/2032	2.C FE
24369T-AD-3	DEEP BLUE OPERATING I LLC SECURED TERM_L	09/30/2026	REDEMPTION 100.0000		10,867	10,867	10,871	8,365	0	2	0	2	0	10,867	0	0	0	164	10/01/2032	3.A FE
24664G-AH-4	DELEK US HOLDINGS INC SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		11,111	11,111	11,101	0	0	9	0	9	0	11,111	0	0	0	255	05/17/2032	3.C FE
24736C-BW-3	SKYMILES IP LTD SECURED TERM_LOAN 5.15	07/20/2026	REDEMPTION 100.0000		20	20	20	0	0	0	0	0	0	20	0	0	0	14	10/20/2028	2.A FE
26747F-AV-1	DYCOM INDUSTRIES INC SECURED TERM_LOAN	09/15/2026	REDEMPTION 100.0000		1,250	1,250	1,246	0	0	4	0	4	0	1,250	0	0	0	23	01/27/2033	3.B FE
26872N-AC-3	EMRLD BORROWER LP SECURED TERM_LOAN 6.	09/30/2026	REDEMPTION 100.0000		2,883	2,883	2,876	2,492	0	7	0	7	0	2,883	0	0	0	52	05/31/2030	3.C FE
26872N-AD-1	EMRLD BORROWER LP SECURED TERM_LOAN 5.	09/30/2026	REDEMPTION 100.0000		2,481	2,481	2,475	2,476	0	5	0	5	0	2,481	0	0	0	13	08/04/2031	3.C FE
28414B-AJ-5	ELANCO ANIMAL HEALTH INC SECURED TERM_LO	09/30/2026	REDEMPTION 100.0000		626,370	626,370	620,435	620,553	0	5,817	0	5,817	0	626,370	0	0	0	6,376	10/31/2032	3.A FE
29267Y-AW-2	ENERGIZER HOLDINGS INC SECURED TERM_LOAN	09/28/2026	J.P. MORGAN SECURITIES INC		1,770,698	1,770,698	1,766,271	1,766,471	0	429	0	429	0	1,766,900	0	3,798	3,798	17,520	03/19/2032	3.B FE
29267Y-AW-2	ENERGIZER HOLDINGS INC SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		76,783	76,783	76,930	76,918	0	(135)	0	(135)	0	76,783	0	0	0	1,117	03/19/2032	3.B FE
29362L-AM-6	ENTEGRIS INC SECURED TERM_LOAN 5.435%	09/25/2026	REDEMPTION 100.0000		11,041,187	11,041,187	10,996,578	10,123,265	0	27,094	0	27,094	0	11,041,187	0	0	0	128,342	07/06/2029	2.C FE
31810Y-AC-4	FINTHRIVE SOFTWARE INTERMEDIAT TERM_LOAN	09/29/2026	REDEMPTION 100.0000		249	249	174	189	0	60	0	60	0	249	0	0	0	5	12/15/2028	6. FE
32009U-AD-9	GC FERRY ACQUISITION I INC SECURED TERM_	09/30/2026	REDEMPTION 100.0000		1,068	1,068	1,052	1,052	0	15	0	15	0	1,068	0	0	0	20	08/15/2032	3.C FE
36740U-AY-8	GATES CORP SECURED TERM_LOAN 5.651% 06	09/30/2026	VARIOUS		2,146	2,146	2,141	2,142	0	4	0	4	0	2,146	0	0	0	30	06/04/2031	3.B FE
36874V-AQ-1	GENERAC POWER SYSTEMS INC SECURED TERM_L	07/01/2026	REDEMPTION 100.0000		3,256	3,256	3,265	3,264	0	(8)	0	(8)	0	3,256	0	0	0	15	07/03/2031	3.A FE
37156Q-AZ-9	GENESEE & WYOMING INC SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		2,886	2,886	2,872	2,873	0	13	0	13	0	2,886	0	0	0	41	04/10/2031	3.C FE
38017B-AW-6	GO DADDY OPERATING COMPANY LLC SECURED T	09/30/2026	VARIOUS		3,263	3,263	3,262	3,263	0	0	0	0	0	3,263	0	0	0	45	05/31/2031	3.B FE
39843G-AK-9	GRIFFON CORPORATION SECURED TERM_LOAN	07/31/2026	REDEMPTION 100.0000		132,390	132,390	132,307	132,337	0	54	0	54	0	132,390	0	0	0	643	01/24/2029	3.A FE
42705F-AF-3	HERC HOLDINGS INC SECURED TERM_LOAN 5.	09/30/2026	REDEMPTION 100.0000		34,505	34,505	34,592	16,249	0	(86)	0	(86)	0	34,505	0	0	0	480	06/02/2032	2.C FE
42804V-BB-6	HERTZ CORPORATION THE SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		12,468	12,468	12,347	12,411	0	57	0	57	0	12,468	0	0	0	237	06/30/2028	4.C FE
431319-AH-5	HILCORP ENERGY I LP SECURED TERM_LOAN	09/24/2026	REDEMPTION 100.0000		101,240	101,240	101,212	101,142	0	98	0	98	0	101,240	0	0	0	1,430	02/11/2030	2.C FE
43283L-AK-7	HILTON GRAND VACATIONS BORROWE SECURED T	09/30/2026	REDEMPTION 100.0000		1,527	1,527	1,527	1,527	0	0	0	0	0	1,527	0	0	0	22	01/17/2031	3.B FE
44413E-AK-4	HUDSON RIVER TRADING LLC SECURED TERM_LO	09/30/2026	REDEMPTION 100.0000		22,870	22,870	22,804	0	0	66	0	66	0	22,870	0	0	0	368	03/18/2030	3.B FE
44969C-BP-4	IQVIA INC SECURED TERM_LOAN 5.663% 01/	09/30/2026	REDEMPTION 100.0000		100,926	100,926	100,941	94,674	0	(7)	0	(7)	0	100,926	0	0	0	1,418	01/02/2031	2.C FE
46123U-AP-3	INVENERGY THERMAL OPERATING I SECURED TE	09/30/2026	REDEMPTION 100.0000		52,277	52,277	51,755	51,788	0	489	0	489	0	52,277	0	0	0	3,115	05/17/2032	3.C FE
47783Y-AQ-2	JBT MAREL CORP SECURED TERM_LOAN 5.542	09/30/2026	REDEMPTION 100.0000		1,940	1,940	1,933	1,933	0	6	0	6	0	1,940	0	0	0	27	01/02/2032	3.B FE
53229L-AB-3	LIGHTNING POWER LLC SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		4,269	4,269	4,272	3,639	0	(1)	0	(1)	0	4,269	0	0	0	61	08/18/2031	2.C FE
53803H-AY-6	LIVE NATION ENTERTAINMENT INC SECURED TE	09/30/2026	REDEMPTION 100.0000		4,750	4,750	4,726	4,727	0	23	0	23	0	4,750	0	0	0	68	10/21/2032	3.A FE
56160F-AA-2	MAMMOTH NORTH SECURED REVOLVE_LOAN 5.0	07/01/2026	REDEMPTION 100.0000		70,009	70,009	70,009	70,009	0	0	0	0	0	70,009	0	0	0	924	10/21/2029	3.A
57163K-AJ-7	MARRIOTT OWNERSHIP RESORTS INC SECURED T	09/30/2026	VARIOUS		952	952	958	952	0	0	0	0	0	952	0	0	0	14	04/01/2031	3.B FE
58503U-AK-9	MEDLINE BORROWER LP SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		96,718	96,718	97,048	0	0	(330)	0	(330)	0	96,718	0	0	0	1,266	05/30/2033	2.C FE
59909T-AC-8	GAINWELL ACQUISITION CORP SECURED TERM_L	08/19/2026	REDEMPTION 100.0000		82,913	82,913	81,719	82,528	0	385	0	385	0	82,913	0	0	0	902	10/01/2027	4.C FE
60063K-AE-3	MILLERKNOLL INC SECURED TERM_LOAN 6.08	09/30/2026	REDEMPTION 100.0000		11,525	11,525	11,496	0	0	30	0	30	0	11,525	0	0	0	167	08/09/2032	3.B FE
62477X-AB-7	MPHGRIDFLEXLLC SECURED TERM_LOAN 7.401	09/30/2026	REDEMPTION 100.0000		5,000	5,000	4,994	0	0	6	0	6	0	5,000	0	0	0	27	05/13/2033	3.C FE
62675K-AB-5	MURPHY OIL USA INC SECURED TERM_LOAN 5	07/01/2026	REDEMPTION 100.0000		55,000	55,000	54,897	54,905	0	95	0	95	0	55,000	0	0	0	247	04/07/2032	2.C FE
62937N-BC-0	NRG ENERGY INC SECURED TERM_LOAN 5.650	09/30/2026	REDEMPTION 100.0000		35,416	35,416	35,493	2,035	0	(77)	0	(77)	0	35,416	0	0	0	733	04/16/2031	2.C FE
66877A-AF-5	GEN DIGITAL INC SECURED TERM_LOAN 5.65	09/30/2026	REDEMPTION 100.0000		7,136	7,136	7,134	7,133	0	3	0	3	0	7,136	0	0	0	99	09/12/2029	3.A FE
70455D-AG-9	PCI GAMING AUTHORITY SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		20,228	20,228	20,232	4,990	0	(5)	0	(5)	0	20,228	0	0	0	294	07/18/2031	3.A FE
72584D-AF-1	KFC HOLDING CO SECURED TERM_LOAN 5.492	09/30/2026	REDEMPTION 100.0000		85,597	85,597	85,525	85,566	0	31	0	31	0	85,597	0	0	0	1,205	03/15/2028	2.C FE
73703#-AC-7	PORTS AMERICA HOLDINGS LLC SECURED TERM_	09/29/2026	REDEMPTION 100.0000		21,750	21,750	21,369	21,570	0	180	0	180	0	21,750	0	0	0	348	11/22/2028	3.A
74737S-AD-5	QNITY ELECTRONICS INC SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		27,799	27,799	27,715	0	0	84	0	84	0	27,799	0	0	0	258	11/01/2032	3.A FE
74839X-AK-5	QUIKRETE HOLDINGS INC SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		1,038	1,038	1,040	0	0	(2)	0	(2)	0	1,038	0	0	0	16	03/19/2029	3.C FE
74839X-AL-3	QUIKRETE HOLDINGS INC SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		124	124	124	124	0	0	0	0	0	124	0	0	0	2	02/10/2032	3.C FE
74839X-AM-1	QUIKRETE HOLDINGS INC SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		2,114	2,114	2,114	2,114	0	0	0	0	0	2,114	0	0	0	32	04/14/2031	3.C FE
75101X-AP-2	RAISING CANES RESTAURANTS LLC SECURED TE	09/30/2026	REDEMPTION 100.0000		2,975	2,975	2,973	2,973	0	2	0	2	0	2,975	0	0	0	43	09/18/2031	3.C FE
76009W-AX-8	UPBOUND GROUP INC SECURED TERM_LOAN 6.	09/30/2026	REDEMPTION 100.0000		2,855	2,855	2,849	2,850	0	5	0	5	0	2,855	0	0	0	46	08/12/2032	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
76090L-AK-0	RESIDEO FUNDING INC SECURED TERM_LOAN	08/03/2026	REDEMPTION 100.0000		638,618	638,618	638,627	638,619	0	(1)	0	(1)	0	638,618	0	0	0	7,389	06/13/2031	3.A FE
76090L-AL-8	RESIDEO FUNDING INC SECURED TERM_LOAN	07/20/2026	BANC OF AMERICA SECURITIES LLC		2,497,735	2,523,435	2,523,876	2,535,822	0	(3,233)	0	(3,233)	0	2,532,588	0	(34,853)	(34,853)	0	02/11/2028	3.A FE
76090L-AL-8	RESIDEO FUNDING INC SECURED TERM_LOAN	08/03/2026	REDEMPTION 100.0000		257,587	257,587	257,658	259,586	0	(1,999)	0	(1,999)	0	257,587	0	0	0	1,944	02/11/2028	3.A FE
78404X-AJ-4	SBA SENIOR FINANCE II LLC SECURED TERM_L	07/23/2026	REDEMPTION 100.0000		10,463,171	10,463,171	10,481,555	491,206	0	(18,384)	0	(18,384)	0	10,463,171	0	0	0	21,140	01/25/2031	2.C FE
78466D-BJ-2	SS&C TECHNOLOGIES INC SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		73,921	73,921	73,921	73,921	0	0	0	0	0	73,921	0	0	0	772	05/09/2031	3.A FE
79546K-AK-6	SALLY HOLDINGS LLC SECURED TERM_LOAN 5	09/30/2026	REDEMPTION 100.0000		379,207	379,207	379,942	379,910	0	(703)	0	(703)	0	379,207	0	0	0	5,269	02/28/2030	2.C FE
80105G-AR-1	SANMINA CORP SECURED TERM_LOAN 5.651%	09/30/2026	REDEMPTION 100.0000		98,000	98,000	97,718	0	0	282	0	282	0	98,000	0	0	0	930	10/27/2032	3.A FE
80583E-AP-1	SAZERAC CO INC SECURED TERM_LOAN 5.644	09/30/2026	REDEMPTION 100.0000		3,125	3,125	3,125	0	0	0	0	0	0	3,125	0	0	0	45	07/09/2032	3.C FE
80875A-AY-7	LIGHT AND WONDER INTERNATIONAL SECURED T	09/30/2026	REDEMPTION 100.0000		13,242	13,242	13,241	0	0	1	0	1	0	13,242	0	0	0	191	04/16/2029	3.A FE
816194-AY-0	SELECT MEDICAL CORPORATION SECURED TERM_	09/30/2026	REDEMPTION 100.0000		5,076	5,076	5,087	3,185	0	(2)	0	(2)	0	5,076	0	0	0	83	12/03/2031	4.A FE
82981M-AC-6	FOUNDEVER WORLDWIDE CORP SECURED TERM_LO	08/17/2026	VARIOUS		33,426	33,426	25,070	28,412	0	8,357	3,343	5,014	0	33,426	0	0	0	760	08/28/2028	5.B FE
82981M-AC-6	FOUNDEVER WORLDWIDE CORP SECURED TERM_LO	08/17/2026	VARIOUS		126,475	300,584	225,438	255,496	0	0	30,058	(30,058)	0	225,438	0	(98,963)	(98,963)	6,835	08/28/2028	5.B FE
83443P-AC-9	SOLSTICE ADVANCED MATERIALS IN SECURED T	09/30/2026	REDEMPTION 100.0000		27,500	27,500	27,558	26,288	0	(39)	0	(39)	0	27,500	0	0	0	381	10/29/2032	2.C FE
84748E-AF-7	SPECIALTY BUILDING PRODUCTS HO SECURED T	09/30/2026	REDEMPTION 100.0000		808	808	799	804	0	4	0	4	0	808	0	0	0	16	10/15/2028	5.A FE
85350E-AB-2	STANDARD BUILDING SOLUTIONS IN SECURED T	09/22/2026	REDEMPTION 100.0000		503,002	503,002	502,247	436,325	0	365	0	365	0	503,002	0	0	0	6,815	09/22/2028	2.C FE
86184X-AE-4	STONEPEAK NILE PARENT LLC SECURED TERM_L	09/30/2026	REDEMPTION 100.0000		25,935	25,935	26,176	0	0	(241)	0	(241)	0	25,935	0	0	0	375	04/09/2032	3.B FE
88025B-AP-6	SOMNIGROUP INTERNATIONAL INC SECURED TER	07/27/2026	REDEMPTION 100.0000		7,001,107	7,001,107	6,976,608	6,978,239	0	22,868	0	22,868	0	7,001,107	0	0	0	0	10/24/2031	2.C FE
88078F-BQ-0	TEREX CORPORATION SECURED TERM_LOAN 5.	09/30/2026	REDEMPTION 100.0000		91,502	91,502	91,550	64,672	0	(32)	0	(32)	0	91,502	0	0	0	1,225	10/08/2031	2.C FE
88103N-AL-4	TERRAFORM POWER OPERATING LLC SECURED TE	09/30/2026	REDEMPTION 100.0000		19,228	19,228	19,213	14,213	0	20	0	20	0	19,228	0	0	0	282	05/21/2029	3.A FE
88412K-AE-2	THIRD COAST INFRASTRUCTURE LLC TERM_LOAN	09/30/2026	REDEMPTION 100.0000		23,670	23,670	23,494	0	0	176	0	176	0	23,670	0	0	0	421	09/25/2030	3.C FE
89334G-BF-0	TRANS UNION LLC SECURED TERM_LOAN 5.65	09/30/2026	REDEMPTION 100.0000		4,431	4,431	4,427	4,428	0	3	0	3	0	4,431	0	0	0	62	06/24/2031	3.B FE
89364M-CA-0	TRANSDIGM INC SECURED TERM_LOAN 6.575%	09/30/2026	REDEMPTION 100.0000		518	518	519	0	0	(1)	0	(1)	0	518	0	0	0	8	02/28/2031	3.C FE
89364M-CD-4	TRANSDIGM INC SECURED TERM_LOAN 6.575%	09/30/2026	REDEMPTION 100.0000		5,966	5,966	5,963	5,963	0	3	0	3	0	5,966	0	0	0	94	01/19/2032	3.C FE
89364M-CE-2	TRANSDIGM INC SECURED TERM_LOAN 6.401%	09/30/2026	REDEMPTION 100.0000		10,000	10,000	9,975	9,976	0	24	0	24	0	10,000	0	0	0	158	08/19/2032	3.C FE
89364M-CG-7	TRANSDIGM INC SECURED TERM_LOAN 6.160%	09/30/2026	REDEMPTION 100.0000		1,250	1,250	1,248	0	0	2	0	2	0	1,250	0	0	0	20	02/10/2033	3.C FE
89678Q-AF-3	PRIMO BRANDS CORP SECURED TERM_LOAN 6.	09/30/2026	REDEMPTION 100.0000		1,250	1,250	1,244	0	0	6	0	6	0	1,250	0	0	0	21	03/19/2031	3.C FE
89705D-AP-7	TRONOX FINANCE LLC SECURED TERM_LOAN 6	08/17/2026	GOLDMAN SACHS & CO.		398,925	492,500	490,037	490,406	0	192	0	192	0	490,598	0	(91,673)	(91,673)	1,139	09/30/2031	4.B FE
89705D-AP-7	TRONOX FINANCE LLC SECURED TERM_LOAN 6	09/30/2026	REDEMPTION 100.0000		21,382	21,382	20,987	21,015	0	367	0	367	0	21,382	0	0	0	339	09/30/2031	4.B FE
90266U-AM-5	TKO WORLDWIDE HOLDINGS LLC SECURED TERM_	09/30/2026	REDEMPTION 100.0000		341	341	340	0	0	0	0	0	0	341	0	0	0	5	11/21/2031	3.B FE
90347B-AP-3	AXALTA COATING SYSTEMS US HOLD SECURED T	09/30/2026	REDEMPTION 100.0000		261,089	261,089	261,089	261,089	0	0	0	0	0	261,089	0	0	0	317	12/20/2029	3.A FE
90932R-AQ-7	UNITED AIRLINES INC SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		84,760	84,760	84,797	0	0	(36)	0	(36)	0	84,760	0	0	0	1,192	02/22/2031	2.C FE
91136E-AN-5	UNITED RENTALS NORTH AMERICA SECURED TE	08/07/2026	GOLDMAN SACHS & CO.		7,051,943	7,000,000	6,985,646	6,986,648	0	1,373	0	1,373	0	6,988,021	0	63,921	63,921	31,006	02/14/2031	2.C FE
91136E-AN-5	UNITED RENTALS NORTH AMERICA SECURED TE	09/30/2026	REDEMPTION 100.0000		17,097	17,097	17,062	17,065	0	33	0	33	0	17,097	0	0	0	245	02/14/2031	2.C FE
92645D-AM-1	VICTORY CAPITAL HOLDINGS INC SECURED TER	09/30/2026	REDEMPTION 100.0000		1,023	1,023	1,025	0	0	(1)	0	(1)	0	1,023	0	0	0	14	09/23/2032	3.B FE
92842E-AB-4	VISTAMANAGEMENTHOLDINGINC SECURED TERM_L	09/30/2026	REDEMPTION 100.0000		7,815	7,815	7,804	0	0	11	0	11	0	7,815	0	0	0	145	04/01/2031	3.C FE
92855L-AR-7	VIZIENT INC SECURED TERM_LOAN 5.651% 0	09/30/2026	REDEMPTION 100.0000		317,202	317,202	318,483	317,715	0	(512)	0	(512)	0	317,202	0	0	0	4,407	08/01/2031	3.B FE
98310C-AF-9	WYNDHAM HOTELS & RESORTS INC SECURED TER	09/30/2026	REDEMPTION 100.0000		68,558	68,558	68,554	68,552	0	6	0	6	0	68,558	0	0	0	953	05/24/2030	2.C FE
98379E-AN-6	XPO INC SECURED TERM_LOAN 5.401% 02/01	07/01/2026	REDEMPTION 100.0000		3,221,988	3,221,988	3,220,368	0	0	1,621	0	1,621	0	3,221,988	0	0	0	172	02/01/2031	2.C FE
98922A-AE-6	ALLSPRING BUYER LLC SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		3,661	3,661	3,652	3,652	0	8	0	8	0	3,661	0	0	0	63	11/01/2030	3.C FE
98975V-AM-8	FLUIDRA NORTH AMERICA LLC SECURED TERM_L	09/30/2026	REDEMPTION 100.0000		9,772	9,772	9,745	9,759	0	13	0	13	0	9,772	0	0	0	143	01/29/2029	3.B FE
BGS4X1-G3-4	CHAMPLAINHUDSONPOWEREXPRESS SECURED TERM	09/30/2026	REDEMPTION 100.0000		24,020	24,020	24,019	0	0	1	0	1	0	24,020	0	0	0	286	11/01/2029	2.A Z
000000-00-0	GEYSERS POWER COMPANY LLC SECURED TERM_L	09/30/2026	REDEMPTION 100.0000		679,324	679,324	678,559	678,765	0	558	0	558	0	679,324	0	0	0	9,396	05/31/2029	2.A FE
30259H-AG-2	FRANKLIN SQUARE HOLDINGS LP SECURED TERM	07/22/2026	VARIOUS		464,051	496,311	498,587	498,227	0	(175)	0	(175)	0	498,053	0	(34,002)	(34,002)	0	04/25/2031	3.B FE
30259H-AG-2	FRANKLIN SQUARE HOLDINGS LP SECURED TERM	08/14/2026	VARIOUS		84,912	90,332	90,747	90,681	0	(35)	0	(35)	0	90,646	0	(5,734)	(5,734)	2,246	04/25/2031	3.C FE
16115E-AT-4	CHART INDUSTRIES INC SECURED TERM_LOAN	07/16/2026	REDEMPTION 100.0000		889,311	889,311	892,236	891,964	0	(2,653)	0	(2,653)	0	889,311	0	0	0	13,898	03/15/2030	3.C FE
000000-00-0	AMERICAN AXLE & MANUFACTURING SECURED TE	09/11/2026	REDEMPTION 100.0000		10,000	10,000	9,888	0	0	112	0	112	0	10,000	0	0	0	177	02/24/2032	3.B FE
74737S-AB-9	QNITY ELECTRONICS INC SECURED TERM_LOAN	07/01/2026	TAX FREE EXCHANGE		11,085,931	11,119,457	11,082,320	11,083,138	0	2,793	0	2,793	0	11,085,931	0	0	0	6,074	11/01/2032	3.A FE
000000-00-0	CORPAY TECHNOLOGIES OPERATING SECURED TE	09/30/2026	REDEMPTION 100.0000		1,723	1,723	1,717	0	0	7	0	7	0	1,723	0	0	0	24	10/03/2032	3.A FE
000000-00-0	NRG ENERGY INC SECURED TERM_LOAN 5.542	09/30/2026	REDEMPTION 100.0000		66,228	66,228	66,427	0	0	(199)	0	(199)	0	66,228	0	0	0	914	04/15/2033	2.C FE
000000-00-0	ALKERMES INC SECURED TERM_LOAN 5.894%	09/30/2026	REDEMPTION 100.0000		7,500	7,500	7,491	0	0	9	0	9	0	7,500	0	0	0	61	08/12/2031	3.B FE
BYDBW6-37-0	JANE STREET GROUP LLC SECURED TERM_LOAN	08/13/2026	REDEMPTION 100.0000		9,843,303	9,843,303	9,832,444	9,833,802	0	9,501	0	9,501	0	9,843,303	0	0	0	117,737	12/15/2031	3.A FE
BYDJXV-S9-6	MRP BUYER LLC SECURED TERM_LOAN 7.151%	09/30/2026	REDEMPTION 100.0000		7,493	7,493	7,368	6,526	0	119	0	119	0	7,493	0	0	0	134	06/04/2032	3.C FE
BYDMVE-A1-5	DAVITA INC TERM_LOAN 5.401% 05/09/31	09/30/2026	REDEMPTION 100.0000		6,054	6,054	6,051	6,051	0	3	0	3	0	6,054	0	0	0	84	05/09/2031	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..BYDRH9-WX-7	ATKORE INTERNATIONAL INC SECURED TERM_LO	09/30/2026	REDEMPTION 100.0000		48,296	48,296	48,208	48,205	0	91	0	91	0	48,296	0	0	0	709	09/29/2032	2.C FE
..BYDRPJ-P8-9	OWENS-BROCKWAY GLASS CONTAINER SECURED T	09/30/2026	REDEMPTION 100.0000		10,025	10,025	9,889	0	0	136	0	136	0	10,025	0	0	0	130	09/30/2032	3.C FE
..BYDS89-07-7	CELSIUS HOLDINGS INC SECURED TERM_LOAN	07/15/2026	TAX FREE EXCHANGE		936,490	943,414	935,706	935,959	0	531	0	531	0	936,490	0	0	0	2,352	04/01/2032	3.C FE
..BYDXUB-9X-0	ALKERMES INC SECURED TERM_LOAN 6.481%	08/12/2026	TAX FREE EXCHANGE		2,989,032	2,992,500	2,998,111	0	0	(9,079)	0	(9,079)	0	2,989,032	0	0	0	23,170	08/12/2031	3.B FE
..BYDYZX-7C-3	ADVANCED DRAINAGE SYSTEMS INC SECURED TE	08/07/2026	BANC OF AMERICA SECURITIES LLC		8,062,826	8,000,000	8,000,000	0	0	0	0	0	0	8,000,000	0	62,826	62,826	77,549	02/12/2033	2.C FE
..BYDYZX-7C-3	ADVANCED DRAINAGE SYSTEMS INC SECURED TE	07/01/2026	REDEMPTION 100.0000		25,000	25,000	25,000	0	0	0	0	0	0	25,000	0	0	0	110	02/12/2033	2.C FE
..BYJ1NV-ST-6	CPVTHREERIVERSLLC SECURED TERM_LOAN 6.	09/30/2026	REDEMPTION 100.0000		8,083	8,083	8,043	0	0	40	0	40	0	8,083	0	0	0	134	04/01/2033	3.C FE
..G3166*-AB-3	PROJECT PARK SECURED TERM_LOAN 6.291%	08/27/2026	REDEMPTION 100.0000		2,736,895	2,736,895	2,729,150	2,734,956	0	1,938	0	1,938	0	2,736,895	0	0	0	0	11/29/2029	1.F PL
..G3679Y-AK-8	FRONERI US INC SECURED TERM_LOAN 5.898	09/30/2026	REDEMPTION 100.0000		2,382	2,382	2,376	2,377	0	5	0	5	0	2,382	0	0	0	71	09/30/2031	4.A FE
..G4124R-AC-0	GRIFOLS INTERNATIONAL SERVICES SECURED T	09/30/2026	REDEMPTION 100.0000		6,181	6,181	6,116	0	0	65	0	65	0	6,181	0	0	0	91	04/14/2033	3.C FE
..L5000D-AF-4	PRA HEALTH SCIENCES INC SECURED TERM_LOA	08/13/2026	REDEMPTION 100.0000		2,942,780	2,942,780	2,942,427	2,351,850	0	393	0	393	0	2,942,780	0	0	0	20,617	07/03/2028	2.C FE
..N2014A-AJ-1	CIMPRESS USA INC SECSEC TERM_LOAN 6.40	09/30/2026	REDEMPTION 100.0000		351	351	353	0	0	(2)	0	(2)	0	351	0	0	0	1	05/18/2033	3.B FE
..55314N-BB-9	MKS INC SECURED TERM_LOAN 5.651% 01/28	09/30/2026	REDEMPTION 100.0000		55,935	55,935	55,935	0	0	0	0	0	0	55,935	0	0	0	294	01/28/2033	3.A FE
..68371Y-AP-8	OPEN TEXT CORP ONTARIO SECURED TERM_LOA	09/30/2026	REDEMPTION 100.0000		43,245	43,245	43,215	40,341	0	47	0	47	0	43,245	0	0	0	585	01/31/2030	2.C FE
..C0102M-AS-4	AIR CANADA SECURED TERM_LOAN 5.573% 03	09/30/2026	REDEMPTION 100.0000		26,165	26,165	26,212	24,992	0	19	0	19	0	26,165	0	0	0	363	03/21/2031	2.C FE
..C2348C-AJ-6	CELESTICA INC SECURED TERM_LOAN 5.650%	09/28/2026	VARIOUS		5,198	5,198	5,201	5,196	0	2	0	2	0	5,198	0	0	0	72	06/20/2031	3.A FE
..C6901L-AM-9	1011778 BC UNLIMITED LIABILITY SECURED T	09/30/2026	REDEMPTION 100.0000		45,740	45,740	45,822	1,873	0	(83)	0	(83)	0	45,740	0	0	0	565	09/20/2030	2.C FE
..01330E-AD-0	ALBION FINANCING 3 SARL SECURED TERM_LOA	09/30/2026	REDEMPTION 100.0000		11,207	11,207	11,184	7,166	0	21	0	21	0	11,207	0	0	0	180	05/21/2031	3.C FE
..02376C-BS-3	AADVANTAGE LOYALTY IP LTD SECURED TERM_L	07/20/2026	REDEMPTION 100.0000		5,431	5,431	5,449	266	0	(18)	0	(18)	0	5,431	0	0	0	82	04/20/2028	3.B FE
..02376C-BT-1	AADVANTAGE LOYALTY IP LTD SECURED TERM_L	07/20/2026	REDEMPTION 100.0000		13,750	13,750	13,613	13,621	0	129	0	129	0	13,750	0	0	0	224	05/28/2032	3.B FE
..36649X-AG-3	GARRETT MOTION SARL SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		26,132	26,132	26,124	24,627	0	26	0	26	0	26,132	0	0	0	291	01/30/2032	3.A FE
..37231E-AE-2	GENMAB A/S SECURED TERM_LOAN 5.900% 12	09/30/2026	REDEMPTION 100.0000		759,921	759,921	759,113	0	0	808	0	808	0	759,921	0	0	0	11,078	12/13/2032	3.B FE
..46659H-AD-1	JAMES HARDIE INTERNATIONAL FIN SECURED T	09/30/2026	REDEMPTION 100.0000		41,924	41,924	41,915	0	0	9	0	9	0	41,924	0	0	0	278	05/30/2030	2.A FE
..55404T-AF-9	MINIMAX GMBH SECURED TERM_LOAN 6.151%	09/30/2026	REDEMPTION 100.0000		3,713	3,713	3,721	3,721	0	(8)	0	(8)	0	3,713	0	0	0	54	03/17/2032	3.C FE
..71429T-AF-7	PERRIGO INVESTMENTS LLC SECURED TERM_LOA	09/30/2026	REDEMPTION 100.0000		25,316	25,316	25,228	25,232	0	84	0	84	0	25,316	0	0	0	368	04/20/2029	3.A FE
..89969K-AK-3	SAMSONITE GROUP SA SECURED TERM_LOAN 5	09/30/2026	REDEMPTION 100.0000		32,194	32,194	32,097	32,098	0	95	0	95	0	32,194	0	0	0	448	11/30/2032	2.C FE
..BYDNU8-D1-4	AS MILEAGE PLAN IP LTD SECURED TERM_LOAN	07/20/2026	REDEMPTION 100.0000		70,183	70,183	70,005	53,647	0	170	0	170	0	70,183	0	0	0	949	10/15/2031	2.C FE
..G0541T-AD-7	AS MILEAGE PLAN IP LTD SECURED TERM_LOAN	07/20/2026	REDEMPTION 100.0000		10,000	10,000	9,975	0	0	25	0	25	0	10,000	0	0	0	99	05/12/2033	2.C FE
..G0754A-AD-0	AZORRA SOAR TLB FINANCE LTD SECURED TERM	09/15/2026	REDEMPTION 100.0000		16,299	16,299	16,239	0	0	59	0	59	0	16,299	0	0	0	257	10/18/2029	3.A FE
..G31680-AB-3	ENTAIN HOLDINGS GIBRALTAR LT SECURED T	09/30/2026	REDEMPTION 100.0000		24,925	24,925	24,934	21,170	0	5	0	5	0	24,925	0	0	0	382	07/31/2032	3.C FE
..G5080A-AJ-1	JAZZ FINANCING LUX SARL SECURED TERM_LOA	09/23/2026	TAX FREE EXCHANGE		10,352,602	10,357,949	10,354,692	7,573,401	0	2,374	0	2,374	0	10,352,602	0	0	0	143,872	05/05/2028	3.B FE
..G5080A-AK-8	JAZZ FINANCING LUX SARL SECURED TERM_LOA	09/30/2026	REDEMPTION 100.0000		42,361	42,361	42,339	0	0	22	0	22	0	42,361	0	0	0	47	05/05/2033	3.A FE
..L0341*-AA-3	ASTORG PARTNERS SAS SECURED TERM_LOAN	09/04/2026	REDEMPTION 100.0000		11,616,000	11,616,000	11,333,655	11,743,923	0	557	0	557	(399,480)	11,616,000	271,000	0	271,000	425,108	01/13/2027	2.A PL
..L5000D-AE-7	ICON LUXEMBOURG SARL SECURED TERM_LOAN	08/13/2026	REDEMPTION 100.0000		11,811,859	11,811,859	11,810,436	9,442,836	0	(1,177)	0	(1,177)	0	11,811,859	0	0	0	82,754	07/03/2028	2.C FE
..N3313E-AG-5	FLUTTER FINANCING BV SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		90,946	90,946	90,813	90,838	0	109	0	109	0	90,946	0	0	0	1,274	11/30/2030	2.C FE
..N3313E-AJ-9	FLUTTER FINANCING BV SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		11,667	11,667	11,624	9,996	0	41	0	41	0	11,667	0	0	0	171	06/04/2032	2.C FE
..N6872N-AM-8	PEER HOLDING III BV SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		11,374	11,374	11,353	11,355	0	19	0	19	0	11,374	0	0	0	181	10/26/2030	3.A FE
..N6872N-AN-6	PEER HOLDING III BV SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	80	07/01/2031	3.A FE
..N6872N-AQ-9	PEER HOLDING III BV SECURED TERM_LOAN	09/30/2026	REDEMPTION 100.0000		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	38	10/14/2032	3.A FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					153,190,790	153,374,809	152,648,609	102,503,941	0	188,025	33,401	154,624	(399,480)	153,203,820	271,000	(13,031)	257,969	1,362,977	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,952,504,119	2,248,311,521	1,960,990,216	1,935,847,897	0	785,447	33,401	752,046	9,901,739	1,950,936,729	(9,131,126)	(7,326,661)	(16,457,787)	46,521,679	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					1,952,504,119	2,248,311,521	1,960,990,216	1,935,847,897	0	785,447	33,401	752,046	9,901,739	1,950,936,729	(9,131,126)	(7,326,661)	(16,457,787)	46,521,679	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					1,952,504,119	2,248,311,521	1,960,990,216	1,935,847,897	0	785,447	33,401	752,046	9,901,739	1,950,936,729	(9,131,126)	(7,326,661)	(16,457,787)	46,521,679	XXX	XXX
..36179V-SH-4	GOVERNMENT NATIONAL MORTGAGE A POOL# MA6	09/01/2026	PAYDOWN		220,246	220,246	229,951	229,182	0	(8,936)	0	(8,936)	0	220,246	0	0	0	1,090	08/20/2050	1.A
..36179V-VX-5	GOVERNMENT NATIONAL MORTGAGE A POOL# MA6	09/01/2026	PAYDOWN		59,825	59,825	62,275	62,034	0	(2,209)	0	(2,209)	0	59,825	0	0	0	193	10/20/2050	1.A
..36179V-ZQ-6	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7	09/01/2026	PAYDOWN		123,641	123,641	128,896	128,382	0	(4,742)	0	(4,742)	0	123,641	0	0	0	402	12/20/2050	1.A
..36179W-G3-6	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7	09/01/2026	PAYDOWN		435,900	435,900	452,451	451,169	0	(15,269)	0	(15,269)	0	435,900	0	0	0	1,779	06/20/2051	1.A
..36179W-G4-4	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7	09/01/2026	PAYDOWN		417,717	417,717	438,913	437,454	0	(19,737)	0	(19,737)	0	417,717	0	0	0	2,033	06/20/2051	1.A
..36179W-JR-0	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7	09/01/2026	PAYDOWN		696,887	696,887	724,008	721,943	0	(25,056)	0	(25,056)	0	696,887	0	0	0	2,834	07/20/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36179W-JS-8	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7	09/01/2026	PAYDOWN		941,694	941,694	990,503	987,115	0	(45,420)	0	(45,420)	0	941,694	0	0	0	4,642	07/20/2051	1.A
..36179W-LN-6	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7	09/01/2026	PAYDOWN		313,650	313,650	322,153	321,418	0	(7,767)	0	(7,767)	0	313,650	0	0	0	1,011	08/20/2051	1.A
..36179W-LP-1	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7	09/01/2026	PAYDOWN		1,316,456	1,316,456	1,368,746	1,364,503	0	(48,047)	0	(48,047)	0	1,316,456	0	0	0	5,275	08/20/2051	1.A
..36179W-LQ-9	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7	09/01/2026	PAYDOWN		1,173,899	1,173,899	1,236,062	1,231,443	0	(57,545)	0	(57,545)	0	1,173,899	0	0	0	5,903	08/20/2051	1.A
..36179W-NE-4	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7	09/01/2026	PAYDOWN		1,217,952	1,217,952	1,266,670	1,263,142	0	(45,191)	0	(45,191)	0	1,217,952	0	0	0	5,001	09/20/2051	1.A
..36179W-R3-4	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7	09/01/2026	PAYDOWN		834,297	834,297	866,626	864,559	0	(30,262)	0	(30,262)	0	834,297	0	0	0	4,097	11/20/2051	1.A
..36179W-TZ-1	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7	09/01/2026	PAYDOWN		854,918	854,918	888,780	886,619	0	(31,701)	0	(31,701)	0	854,918	0	0	0	4,227	12/20/2051	1.A
..36179W-VV-7	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7	09/01/2026	PAYDOWN		687,859	687,859	707,232	706,005	0	(18,146)	0	(18,146)	0	687,859	0	0	0	3,370	01/20/2052	1.A
..36200J-AM-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 602	09/01/2026	PAYDOWN		7,217	7,217	7,465	7,320	0	(103)	0	(103)	0	7,217	0	0	0	72	03/15/2033	1.A
..36200Q-K3-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 569	09/01/2026	PAYDOWN		80	80	82	81	0	0	0	0	0	80	0	0	0	1	03/15/2032	1.A
..36200S-TX-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 571	09/01/2026	PAYDOWN		21	21	21	21	0	0	0	0	0	21	0	0	0	0	10/15/2031	1.A
..36201F-XG-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 582	09/01/2026	PAYDOWN		289	289	293	290	0	(1)	0	(1)	0	289	0	0	0	3	06/15/2032	1.A
..36202C-2H-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	09/01/2026	PAYDOWN		2,019	2,019	1,946	1,992	0	26	0	26	0	2,019	0	0	0	20	04/20/2028	1.A
..36202C-2W-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	09/01/2026	PAYDOWN		762	762	735	753	0	9	0	9	0	762	0	0	0	7	05/20/2028	1.A
..36202E-6E-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 004	09/01/2026	PAYDOWN		34,555	34,555	35,105	34,901	0	(346)	0	(346)	0	34,555	0	0	0	289	06/20/2039	1.A
..36202E-S9-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 004	09/01/2026	PAYDOWN		703	703	712	708	0	(5)	0	(5)	0	703	0	0	0	7	05/20/2038	1.A
..36202E-VP-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 004	09/01/2026	PAYDOWN		1,130	1,130	1,127	1,127	0	3	0	3	0	1,130	0	0	0	12	08/20/2038	1.A
..36207L-H3-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 435	09/01/2026	PAYDOWN		27	27	27	27	0	0	0	0	0	27	0	0	0	0	03/15/2031	1.A
..36213C-J5-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 550	09/01/2026	PAYDOWN		21	21	21	21	0	0	0	0	0	21	0	0	0	0	08/15/2031	1.A
..36213E-W6-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 552	09/01/2026	PAYDOWN		549	549	557	551	0	(2)	0	(2)	0	549	0	0	0	6	03/15/2032	1.A
..36213F-K9-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 553	09/01/2026	PAYDOWN		3,350	3,350	3,467	3,399	0	(49)	0	(49)	0	3,350	0	0	0	34	01/15/2033	1.A
..36225B-ND-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 781	09/01/2026	PAYDOWN		17,183	17,183	17,475	17,278	0	(96)	0	(96)	0	17,183	0	0	0	193	05/15/2031	1.A
..36225C-C9-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 080	09/01/2026	PAYDOWN		324	324	328	324	0	0	0	0	0	324	0	0	0	3	07/20/2027	1.A
..36225C-DM-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 080	09/01/2026	PAYDOWN		109	109	110	109	0	0	0	0	0	109	0	0	0	1	08/20/2027	1.A
..36241K-LQ-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 782	09/01/2026	PAYDOWN		3,459	3,459	3,483	3,471	0	(13)	0	(13)	0	3,459	0	0	0	30	01/15/2037	1.A
..36292C-BU-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 644	09/01/2026	PAYDOWN		8,678	8,678	8,633	8,644	0	34	0	34	0	8,678	0	0	0	87	07/15/2035	1.A
..36292L-EX-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 651	09/01/2026	PAYDOWN		1,460	1,460	1,483	1,473	0	(13)	0	(13)	0	1,460	0	0	0	15	06/15/2036	1.A
..38373Q-MZ-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN		79,894	79,894	78,109	79,238	0	657	0	657	0	79,894	0	0	0	728	05/20/2033	1.A
..38374C-YN-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN		27,704	27,704	26,402	27,356	0	349	0	349	0	27,704	0	0	0	255	10/20/2033	1.A
..38374F-X5-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN		82,947	82,947	77,996	81,270	0	1,677	0	1,677	0	82,947	0	0	0	702	04/16/2034	1.A
..38374H-PY-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN		168,431	168,431	164,812	167,028	0	1,402	0	1,402	0	168,431	0	0	0	1,582	07/20/2034	1.A
..38378P-E7-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN		383,145	383,145	355,968	368,160	0	14,985	0	14,985	0	383,145	0	0	0	1,612	01/16/2044	1.A
..38379F-PC-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN		331,049	331,049	340,981	335,354	0	(4,304)	0	(4,304)	0	331,049	0	0	0	1,626	11/20/2045	1.A
..38380H-LE-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/24/2026	BASIS ADJUSTMENT		0	5,259,222	(968,398)	0	0	0	0	0	0	(968,398)	968,398	968,398	0	0	09/20/2047	1.A
..38380T-3M-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/24/2026	BASIS ADJUSTMENT		0	1,900,162	(429,760)	0	0	0	0	0	0	(429,760)	429,760	429,760	0	0	08/20/2047	1.A
..38380X-TM-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN		185,693	185,693	206,648	198,173	0	(12,481)	0	(12,481)	0	185,693	0	0	0	910	07/20/2048	1.A
..38380Y-RD-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN		326,286	326,286	312,606	315,783	0	10,503	0	10,503	0	326,286	0	0	0	1,984	08/20/2048	1.A
..38381A-HY-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN		124,194	124,194	116,356	118,207	0	5,988	0	5,988	0	124,194	0	0	0	686	10/20/2048	1.A
..38381T-PA-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN		64,328	64,328	62,762	63,076	0	1,252	0	1,252	0	64,328	0	0	0	372	03/20/2049	1.A
..38381U-SC-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/20/2026	PAYDOWN		130,172	130,172	130,498	130,497	0	(325)	0	(325)	0	130,172	0	0	0	1,040	09/20/2055	1.A
..38382U-DL-2	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/01/2026	PAYDOWN		82,158	82,158	65,868	66,050	0	16,108	0	16,108	0	82,158	0	0	0	235	06/20/2051	1.A
..38382V-ER-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/20/2026	PAYDOWN		34,306	34,306	30,548	30,558	0	3,748	0	3,748	0	34,306	0	0	0	157	06/20/2051	1.A
..38384C-2M-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/20/2026	PAYDOWN		312,125	312,125	311,491	305,422	0	6,704	0	6,704	0	312,125	0	0	0	2,036	08/20/2053	1.A
..38384G-NQ-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/20/2026	PAYDOWN		363,508	363,508	363,508	363,508	0	0	0	0	0	363,508	0	0	0	3,080	12/20/2053	1.A
..38384J-CM-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/20/2026	PAYDOWN		729,458	729,458	730,142	721,710	0	7,748	0	7,748	0	729,458	0	0	0	5,754	10/20/2053	1.A
..38384N-JE-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/20/2026	PAYDOWN		422,394	422,394	422,526	417,777	0	4,617	0	4,617	0	422,394	0	0	0	3,044	04/20/2054	1.A
..38385B-EW-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/20/2026	PAYDOWN		71,102	71,102	70,968	70,697	0	404	0	404	0	71,102	0	0	0	500	12/20/2054	1.A
..38385E-NK-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	09/20/2026	PAYDOWN		122,570	122,570	123,221	0	0	(651)	0	(651)	0	122,570	0	0	0	876	03/20/2055	1.A
..38385W-BT-0	GOVERNMENTNATIONALMORTGAGEA SENIOR AGENC	09/20/2026	PAYDOWN		18,125	18,125	18,097	0	0	28	0	28	0	18,125	0	0	0	67	07/20/2056	1.A
..911760-KE-5	VENDEE MORTGAGE TRUST VENDE 97 SENIOR AG	09/01/2026	PAYDOWN		16,982	16,982	16,694	16,923	0	59	0	59	0	16,982	0	0	0	199	02/15/2027	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					13,453,448	20,612,832	12,394,379	13,614,245	0	(302,116)	0	(302,116)	0	12,055,290	0	1,398,158	1,398,158	70,082	XXX	XXX
..38381J-2B-2	GOVERNMENT NATIONAL MORTGAGE A SUB SENIO	09/01/2026	PAYDOWN		9,025	9,025	8,549	8,586	0	439	0	439	0	9,025	0	0	0	64	10/16/2065	1.A
..38381J-D7-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR CM	09/01/2026	PAYDOWN		5,522	5,522	5,255	5,285	0	236	0	236	0	5,522	0	0	0	41	01/16/2065	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38381J-N8-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	09/01/2026	PAYDOWN		17,278	17,278	15,833	15,896	0	1,382	0	1,382	0	17,278	0	0	0	112	10/16/2065	1.A
..38381J-NB-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	09/01/2026	PAYDOWN		6,413	6,413	5,916	5,986	0	426	0	426	0	6,413	0	0	0	37	12/16/2063	1.A
..38381J-R7-4	GOVERNMENT NATIONAL MORTGAGE A PRELCF SE	09/01/2026	PAYDOWN		8,096	8,096	7,927	7,967	0	128	0	128	0	8,096	0	0	0	61	01/16/2057	1.A
..38381J-UQ-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	09/01/2026	PAYDOWN		6,445	6,445	5,956	6,038	0	407	0	407	0	6,445	0	0	0	38	01/16/2064	1.A
..38381K-BB-9	GOVERNMENT NATIONAL MORTGAGE A PRELCF SE	09/01/2026	PAYDOWN		13,562	13,562	12,541	12,666	0	897	0	897	0	13,562	0	0	0	91	02/16/2063	1.A
..38384T-PU-0	GOVERNMENTNATIONALMORTGAGEA SUB SENIOR_C	09/01/2026	PAYDOWN		64,630	64,630	63,792	0	0	838	0	838	0	64,630	0	0	0	485	04/16/2058	1.A
..83162C-TX-1	SMALL BUSINESS ADMINISTRATION SENIOR AGE	09/01/2026	PAYDOWN		16,446	16,446	16,446	16,423	0	22	0	22	0	16,446	0	0	0	336	03/01/2031	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					147,417	147,417	142,215	78,847	0	4,775	0	4,775	0	147,417	0	0	0	1,265	XXX	XXX
..20753B-AA-0	FANNIE MAE CONNECTICUT AVENUE MEZZANIN W	09/25/2026	PAYDOWN		223,015	223,015	224,557	222,412	0	603	0	603	0	223,015	0	0	0	2,151	09/25/2043	1.A
..20753C-AA-8	CONNECTICUT AVENUE SECURITIES SENIOR WHO	07/27/2026	PAYDOWN		144,180	144,180	144,180	144,180	0	0	0	0	0	144,180	0	0	0	593	07/25/2045	1.A
..20753C-AA-8	CONNECTICUT AVENUE SECURITIES SENIOR WHO	09/25/2026	PAYDOWN		205,972	205,972	205,972	205,972	0	0	0	0	0	205,972	0	0	0	2,025	07/25/2045	1.A
..20753D-AA-6	FANNIE MAE - CAS_22-R09 MEZZANIN WHOLE_C	09/25/2026	PAYDOWN		373,453	373,453	378,209	371,441	0	2,012	0	2,012	0	373,453	0	0	0	3,948	09/25/2042	1.A
..20753U-AA-8	FANNIE MAE - CAS_24-R01 WHOLE_CMO _24-R0	09/25/2026	PAYDOWN		695,046	695,046	695,272	693,010	0	2,036	0	2,036	0	695,046	0	0	0	5,412	01/25/2044	1.A
..20753Y-CH-3	CONNECTICUT AVENUE SECURITIES MEZZANIN W	09/25/2026	PAYDOWN		840,796	840,796	846,840	834,598	0	6,199	0	6,199	0	840,796	0	0	0	8,107	03/25/2042	1.A
..20754G-AA-8	FANNIE MAE CONNECTICUT AVENUE MEZZANIN W	09/25/2026	PAYDOWN		168,792	168,792	169,003	168,274	0	517	0	517	0	168,792	0	0	0	1,334	02/25/2044	1.A
..20754L-AA-7	FANNIE MAE CONNECTICUT AVENUE SENIOR WHO	07/27/2026	PAYDOWN		39,373	39,373	38,964	39,105	0	268	0	268	0	39,373	0	0	0	162	12/25/2041	1.A
..20755A-AB-8	FANNIE MAE CONNECTICUT AVENUE MEZZANIN W	09/25/2026	PAYDOWN		901,798	901,798	916,242	911,033	0	(9,236)	0	(9,236)	0	901,798	0	0	0	9,381	01/25/2043	1.A
..20755T-AB-7	CONNECTICUT AVENUE SECURITIES MEZZANIN W	09/25/2026	PAYDOWN		214,450	214,450	214,450	214,450	0	0	0	0	0	214,450	0	0	0	1,729	05/25/2045	1.A
..207941-AA-3	FANNIE MAE CAS_24-R03 MEZZANIN WHOLE_CMO	09/25/2026	PAYDOWN		365,439	365,439	365,896	363,721	0	1,718	0	1,718	0	365,439	0	0	0	2,929	03/25/2044	1.A
..30335J-AC-5	FARM MORTGAGE TRUST FARM_24-1 SENIOR AGE	09/01/2026	PAYDOWN		275,120	275,120	260,409	260,990	0	14,130	0	14,130	0	275,120	0	0	0	1,727	10/01/2053	1.A
..31283H-2Q-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	09/01/2026	PAYDOWN		95	95	94	94	0	0	0	0	0	95	0	0	0	1	12/01/2031	1.A
..31283H-2S-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	09/01/2026	PAYDOWN		2,265	2,265	2,263	2,262	0	3	0	3	0	2,265	0	0	0	27	04/01/2032	1.A
..31283H-2T-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	09/01/2026	PAYDOWN		260	260	262	261	0	0	0	0	0	260	0	0	0	3	08/01/2031	1.A
..31283H-FP-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	09/01/2026	PAYDOWN		129	129	136	132	0	(2)	0	(2)	0	129	0	0	0	1	10/01/2029	1.A
..31283H-GE-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	09/01/2026	PAYDOWN		141	141	149	143	0	(3)	0	(3)	0	141	0	0	0	2	12/01/2029	1.A
..31283H-VE-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	09/01/2026	PAYDOWN		581	581	582	581	0	0	0	0	0	581	0	0	0	6	03/01/2033	1.A
..31283H-VL-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	09/01/2026	PAYDOWN		140	140	140	140	0	0	0	0	0	140	0	0	0	1	02/01/2033	1.A
..31287T-AQ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C67	09/01/2026	PAYDOWN		769	769	811	788	0	(19)	0	(19)	0	769	0	0	0	9	05/01/2032	1.A
..31287U-DP-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C68	09/01/2026	PAYDOWN		712	712	710	710	0	2	0	2	0	712	0	0	0	8	06/01/2032	1.A
..31288D-K5-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C74	09/01/2026	PAYDOWN		2,237	2,237	2,189	2,211	0	26	0	26	0	2,237	0	0	0	19	12/01/2032	1.A
..3128FX-YS-0	FEDERAL HOME LOAN MORTGAGE COR POOL# D87	09/01/2026	PAYDOWN		56	56	57	56	0	0	0	0	0	56	0	0	0	1	03/01/2028	1.A
..3128LB-2V-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A77	09/01/2026	PAYDOWN		545	545	570	562	0	(17)	0	(17)	0	545	0	0	0	5	06/01/2038	1.A
..3128M5-AJ-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G03	09/01/2026	PAYDOWN		370	370	375	374	0	(3)	0	(3)	0	370	0	0	0	3	09/01/2037	1.A
..3128M6-LW-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G04	09/01/2026	PAYDOWN		6,735	6,735	6,544	6,598	0	137	0	137	0	6,735	0	0	0	70	08/01/2038	1.A
..3128M6-QA-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G04	09/01/2026	PAYDOWN		20,314	20,314	20,351	20,326	0	(11)	0	(11)	0	20,314	0	0	0	286	06/01/2038	1.A
..3128M7-QY-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G05	09/01/2026	PAYDOWN		2,496	2,496	2,526	2,516	0	(19)	0	(19)	0	2,496	0	0	0	20	06/01/2039	1.A
..3128M8-B6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G06	09/01/2026	PAYDOWN		20,636	20,636	21,496	21,254	0	(618)	0	(618)	0	20,636	0	0	0	125	10/01/2040	1.A
..3128M9-U2-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G07	09/01/2026	PAYDOWN		7,086	7,086	7,581	7,477	0	(391)	0	(391)	0	7,086	0	0	0	48	10/01/2043	1.A
..3128MJ-3A-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	09/01/2026	PAYDOWN		59,512	59,512	63,436	63,047	0	(3,535)	0	(3,535)	0	59,512	0	0	0	363	12/01/2047	1.A
..3128MJ-3K-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	09/01/2026	PAYDOWN		8,411	8,411	8,629	8,603	0	(191)	0	(191)	0	8,411	0	0	0	55	02/01/2048	1.A
..3128MJ-6H-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	09/01/2026	PAYDOWN		23,278	23,278	23,551	23,518	0	(240)	0	(240)	0	23,278	0	0	0	135	04/01/2049	1.A
..3128MJ-6J-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	09/01/2026	PAYDOWN		13,364	13,364	13,743	13,702	0	(337)	0	(337)	0	13,364	0	0	0	88	04/01/2049	1.A
..3128MJ-CS-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	09/01/2026	PAYDOWN		13,283	13,283	13,368	13,322	0	(39)	0	(39)	0	13,283	0	0	0	130	09/01/2035	1.A
..3128MJ-ZN-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	09/01/2026	PAYDOWN		6,423	6,423	6,537	6,518	0	(95)	0	(95)	0	6,423	0	0	0	36	02/01/2047	1.A
..3128NH-2A-0	FEDERAL HOME LOAN MORTGAGE COR POOL# 1J1	09/01/2026	PAYDOWN		116	116	117	116	0	0	0	0	0	116	0	0	0	1	06/01/2037	1.A
..31292G-5P-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	09/01/2026	PAYDOWN		24	24	26	25	0	0	0	0	0	24	0	0	0	0	07/01/2029	1.A
..31292G-5R-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	09/01/2026	PAYDOWN		121	121	128	124	0	(2)	0	(2)	0	121	0	0	0	2	08/01/2029	1.A
..31292G-5W-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	09/01/2026	PAYDOWN		42	42	45	43	0	(1)	0	(1)	0	42	0	0	0	1	09/01/2029	1.A
..31292G-6L-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	09/01/2026	PAYDOWN		368	368	388	375	0	(7)	0	(7)	0	368	0	0	0	5	10/01/2029	1.A
..31292G-6W-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	09/01/2026	PAYDOWN		25	25	26	25	0	(1)	0	(1)	0	25	0	0	0	0	09/01/2029	1.A
..31292G-7H-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	09/01/2026	PAYDOWN		60	60	64	62	0	(1)	0	(1)	0	60	0	0	0	1	12/01/2029	1.A
..31292G-TF-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	09/01/2026	PAYDOWN		54	54	54	54	0	0	0	0	0	54	0	0	0	1	09/01/2027	1.A
..31292H-4K-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	09/01/2026	PAYDOWN		3,208	3,208	3,232	3,218	0	(10)	0	(10)	0	3,208	0	0	0	34	12/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31292H-JU-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	09/01/2026	PAYDOWN		193	193	203	197	0	(4)	0	(4)	0	193	0	0	0	2	05/01/2031	1.A
31292S-CF-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C09	09/01/2026	PAYDOWN		1,328	1,328	1,412	1,397	0	(68)	0	(68)	0	1,328	0	0	0	9	12/01/2044	1.A
31293Y-GV-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C32	09/01/2026	PAYDOWN		67	67	71	69	0	(1)	0	(1)	0	67	0	0	0	1	11/01/2029	1.A
31293Y-KK-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C32	09/01/2026	PAYDOWN		5	5	6	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	09/01/2026	PAYDOWN		173	173	183	176	0	(3)	0	(3)	0	173	0	0	0	2	12/01/2029	1.A
31296T-NR-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A18	09/01/2026	PAYDOWN		734	734	752	743	0	(9)	0	(9)	0	734	0	0	0	7	02/01/2034	1.A
31296W-RW-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A20	09/01/2026	PAYDOWN		453	453	444	448	0	5	0	5	0	453	0	0	0	4	04/01/2034	1.A
31298N-PJ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C52	09/01/2026	PAYDOWN		22	22	23	22	0	0	0	0	0	22	0	0	0	0	06/01/2031	1.A
3132A5-JW-6	FEDERAL HOME LOAN MORTGAGE COR POOL# ZS4	09/01/2026	PAYDOWN		164,093	164,093	174,650	173,629	0	(9,536)	0	(9,536)	0	164,093	0	0	0	899	07/01/2048	1.A
3132AD-R9-1	FEDERAL HOME LOAN MORTGAGE COR POOL# ZT1	09/01/2026	PAYDOWN		494,827	494,827	495,562	495,515	0	(688)	0	(688)	0	494,827	0	0	0	3,054	11/01/2033	1.A
3132CX-A4-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SB0	09/01/2026	PAYDOWN		366,696	366,696	354,435	354,732	0	11,965	0	11,965	0	366,696	0	0	0	2,053	10/01/2037	1.A
3132CX-EZ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SB1	09/01/2026	PAYDOWN		490,416	490,416	477,086	477,459	0	12,957	0	12,957	0	490,416	0	0	0	3,493	11/01/2038	1.A
3132CX-G2-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SB1	09/01/2026	PAYDOWN		301,898	301,898	307,889	307,604	0	(5,706)	0	(5,706)	0	301,898	0	0	0	2,966	04/01/2039	1.A
3132CX-MJ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# SB1	09/01/2026	PAYDOWN		562,088	562,088	569,290	569,087	0	(7,000)	0	(7,000)	0	562,088	0	0	0	3,396	09/01/2039	1.A
3132CX-T7-7	FEDERAL HOME LOAN MORTGAGE COR POOL# SB1	09/01/2026	PAYDOWN		1,053,211	1,053,211	1,050,414	1,050,414	0	2,798	0	2,798	0	1,053,211	0	0	0	7,398	02/01/2040	1.A
3132CX-T8-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SB1	09/01/2026	PAYDOWN		1,107,211	1,107,211	1,093,025	1,093,354	0	13,857	0	13,857	0	1,107,211	0	0	0	7,318	01/01/2040	1.A
3132CX-UC-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SB1	09/01/2026	PAYDOWN		1,049,013	1,049,013	1,064,093	1,063,447	0	(14,434)	0	(14,434)	0	1,049,013	0	0	0	8,702	02/01/2040	1.A
3132D6-DX-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SB8	09/01/2026	PAYDOWN		121,289	121,289	122,843	122,775	0	(1,486)	0	(1,486)	0	121,289	0	0	0	884	03/01/2038	1.A
3132D6-E9-7	FEDERAL HOME LOAN MORTGAGE COR POOL# SB8	09/01/2026	PAYDOWN		353,288	353,288	355,386	355,230	0	(1,942)	0	(1,942)	0	353,288	0	0	0	2,959	10/01/2038	1.A
3132D6-H5-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SB8	09/01/2026	PAYDOWN		328,301	328,301	332,354	332,129	0	(3,828)	0	(3,828)	0	328,301	0	0	0	2,926	12/01/2039	1.A
3132D6-H6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SB8	09/01/2026	PAYDOWN		1,233,049	1,233,049	1,244,611	1,244,083	0	(11,035)	0	(11,035)	0	1,233,049	0	0	0	10,819	01/01/2040	1.A
3132D6-HL-7	FEDERAL HOME LOAN MORTGAGE COR POOL# SB8	09/01/2026	PAYDOWN		835,811	835,811	843,124	842,805	0	(6,994)	0	(6,994)	0	835,811	0	0	0	7,855	10/01/2039	1.A
3132D6-HR-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SB8	09/01/2026	PAYDOWN		269,002	269,002	270,767	270,684	0	(1,682)	0	(1,682)	0	269,002	0	0	0	2,501	11/01/2039	1.A
3132DM-RQ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SD0	09/01/2026	PAYDOWN		379,823	379,823	396,143	394,833	0	(15,011)	0	(15,011)	0	379,823	0	0	0	1,893	09/01/2050	1.A
3132DN-V9-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1	09/01/2026	PAYDOWN		92,163	92,163	92,912	92,878	0	(716)	0	(716)	0	92,163	0	0	0	902	08/01/2052	1.A
3132DP-ES-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1	09/01/2026	PAYDOWN		11,157	11,157	10,714	10,729	0	428	0	428	0	11,157	0	0	0	95	11/01/2052	1.A
3132DS-NM-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SD4	09/01/2026	PAYDOWN		30,877	30,877	31,123	31,116	0	(239)	0	(239)	0	30,877	0	0	0	354	02/01/2054	1.A
3132DS-Q6-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD4	09/01/2026	PAYDOWN		422,794	422,794	412,422	412,513	0	10,281	0	10,281	0	422,794	0	0	0	3,307	11/01/2053	1.A
3132DS-QH-8	FEDERAL HOME LOAN MORTGAGE COR POOL# SD4	09/01/2026	PAYDOWN		35,897	35,897	33,552	0	0	2,344	0	2,344	0	35,897	0	0	0	206	12/01/2048	1.A
3132DS-TT-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD5	09/01/2026	PAYDOWN		108,384	108,384	109,392	109,369	0	(985)	0	(985)	0	108,384	0	0	0	940	03/01/2054	1.A
3132DU-SD-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SD6	09/01/2026	PAYDOWN		198,534	198,534	200,852	200,839	0	(2,305)	0	(2,305)	0	198,534	0	0	0	1,831	07/01/2054	1.A
3132DU-WX-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SD6	09/01/2026	PAYDOWN		20,295	20,295	20,206	20,206	0	89	0	89	0	20,295	0	0	0	188	09/01/2053	1.A
3132DV-3M-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		409,715	409,715	425,463	424,140	0	(14,425)	0	(14,425)	0	409,715	0	0	0	1,990	08/01/2049	1.A
3132DV-6V-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		391,381	391,381	408,198	406,842	0	(15,461)	0	(15,461)	0	391,381	0	0	0	1,962	08/01/2050	1.A
3132DV-7D-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		245,402	245,402	256,580	255,666	0	(10,263)	0	(10,263)	0	245,402	0	0	0	1,138	09/01/2050	1.A
3132DV-7M-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		296,085	296,085	309,316	308,264	0	(12,179)	0	(12,179)	0	296,085	0	0	0	1,317	10/01/2050	1.A
3132DV-MN-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD7	09/01/2026	PAYDOWN		413,859	413,859	407,198	407,286	0	6,573	0	6,573	0	413,859	0	0	0	3,562	09/01/2053	1.A
3132DV-MR-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD7	09/01/2026	PAYDOWN		40,510	40,510	39,915	39,922	0	587	0	587	0	40,510	0	0	0	351	02/01/2054	1.A
3132DW-AH-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		307,996	307,996	321,326	320,331	0	(12,336)	0	(12,336)	0	307,996	0	0	0	1,834	11/01/2050	1.A
3132DW-AN-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		65,614	65,614	67,952	67,705	0	(2,091)	0	(2,091)	0	65,614	0	0	0	215	12/01/2050	1.A
3132DW-AW-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		66,027	66,027	68,346	68,113	0	(2,086)	0	(2,086)	0	66,027	0	0	0	215	01/01/2051	1.A
3132DW-B2-8	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		370,498	370,498	390,326	388,993	0	(18,495)	0	(18,495)	0	370,498	0	0	0	1,785	07/01/2051	1.A
3132DW-B6-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		425,754	425,754	443,250	441,837	0	(16,083)	0	(16,083)	0	425,754	0	0	0	1,732	08/01/2051	1.A
3132DW-B7-7	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		916,367	916,367	966,555	963,263	0	(46,896)	0	(46,896)	0	916,367	0	0	0	4,598	08/01/2051	1.A
3132DW-BB-8	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		126,675	126,675	127,665	127,552	0	(877)	0	(877)	0	126,675	0	0	0	413	03/01/2051	1.A
3132DW-BQ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		128,869	128,869	133,510	133,107	0	(4,238)	0	(4,238)	0	128,869	0	0	0	517	05/01/2051	1.A
3132DW-BR-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		196,806	196,806	207,787	207,033	0	(10,227)	0	(10,227)	0	196,806	0	0	0	889	05/01/2051	1.A
3132DW-BZ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		405,612	405,612	419,459	418,326	0	(12,714)	0	(12,714)	0	405,612	0	0	0	1,629	07/01/2051	1.A
3132DW-C3-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		666,107	666,107	685,153	683,966	0	(17,860)	0	(17,860)	0	666,107	0	0	0	3,405	01/01/2052	1.A
3132DW-CC-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		1,375,822	1,375,822	1,433,086	1,428,227	0	(52,405)	0	(52,405)	0	1,375,822	0	0	0	5,568	09/01/2051	1.A
3132DW-CD-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		484,027	484,027	510,800	508,871	0	(24,843)	0	(24,843)	0	484,027	0	0	0	2,424	09/01/2051	1.A
3132DW-CJ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		1,259,631	1,259,631	1,308,589	1,304,558	0	(44,927)	0	(44,927)	0	1,259,631	0	0	0	5,199	10/01/2051	1.A
3132DW-EB-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		231,295	231,295	230,608	230,608	0	687	0	687	0	231,295	0	0	0	1,668	06/01/2052	1.A
3132DW-EC-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		303,813	303,813	302,911	302,911	0	902	0	902	0	303,813	0	0	0	2,259	07/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	
3132DW-G8-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		179,966	179,966	175,382	175,442	0	4,524	0	4,524	0	179,966	0	0	0	1,476	05/01/2053	1.A
3132DW-GG-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		276,056	276,056	264,227	264,455	0	11,600	0	11,600	0	276,056	0	0	0	2,077	02/01/2053	1.A
3132DW-HR-7	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		33,595	33,595	33,843	33,841	0	(245)	0	(245)	0	33,595	0	0	0	246	07/01/2053	1.A
3132DW-JM-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		437,646	437,646	434,346	434,369	0	3,277	0	3,277	0	437,646	0	0	0	4,315	10/01/2053	1.A
3132DW-MX-8	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		21,800	21,800	21,792	0	0	9	0	9	0	21,800	0	0	0	169	11/01/2054	1.A
3132DW-N7-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		267,097	267,097	267,159	267,151	0	(55)	0	(55)	0	267,097	0	0	0	2,036	03/01/2055	1.A
3132DW-NF-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	09/01/2026	PAYDOWN		27,129	27,129	26,443	26,448	0	682	0	682	0	27,129	0	0	0	192	01/01/2055	1.A
3132E0-TC-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SD4	09/01/2026	PAYDOWN		73,765	73,765	69,812	69,855	0	3,911	0	3,911	0	73,765	0	0	0	467	07/01/2049	1.A
3132L9-UE-3	FEDERAL HOME LOAN MORTGAGE COR POOL# V84	09/01/2026	PAYDOWN		7,844	7,844	7,990	7,971	0	(127)	0	(127)	0	7,844	0	0	0	60	05/01/2048	1.A
3132QT-HS-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q36	09/01/2026	PAYDOWN		2,500	2,500	2,606	2,586	0	(86)	0	(86)	0	2,500	0	0	0	15	10/01/2045	1.A
3132WE-FZ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q41	09/01/2026	PAYDOWN		5,915	5,915	5,967	5,956	0	(41)	0	(41)	0	5,915	0	0	0	29	06/01/2046	1.A
3132XC-SA-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G67	09/01/2026	PAYDOWN		51,619	51,619	52,817	52,668	0	(1,049)	0	(1,049)	0	51,619	0	0	0	339	06/01/2048	1.A
3132XS-DW-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q50	09/01/2026	PAYDOWN		15,976	15,976	16,543	16,458	0	(482)	0	(482)	0	15,976	0	0	0	89	08/01/2047	1.A
3132XS-M7-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q50	09/01/2026	PAYDOWN		18,284	18,284	18,936	18,837	0	(552)	0	(552)	0	18,284	0	0	0	94	09/01/2047	1.A
3132XT-ZJ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q51	09/01/2026	PAYDOWN		2,292	2,292	2,362	2,351	0	(59)	0	(59)	0	2,292	0	0	0	13	10/01/2047	1.A
3132XX-4R-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q55	09/01/2026	PAYDOWN		4,920	4,920	5,028	5,014	0	(94)	0	(94)	0	4,920	0	0	0	33	04/01/2048	1.A
3132XY-RR-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q55	09/01/2026	PAYDOWN		9,291	9,291	9,647	9,606	0	(315)	0	(315)	0	9,291	0	0	0	64	05/01/2048	1.A
31335A-YT-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	09/01/2026	PAYDOWN		6,947	6,947	6,996	6,987	0	(39)	0	(39)	0	6,947	0	0	0	33	10/01/2046	1.A
31335B-CW-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	09/01/2026	PAYDOWN		15,499	15,499	15,620	15,599	0	(100)	0	(100)	0	15,499	0	0	0	79	05/01/2047	1.A
31335B-YA-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G61	09/01/2026	PAYDOWN		72,834	72,834	74,442	74,242	0	(1,408)	0	(1,408)	0	72,834	0	0	0	568	09/01/2048	1.A
31339D-4Q-8	FREDDIE MAC FHLMC_02-2411 SENIOR AGENCY_	09/01/2026	PAYDOWN		10,811	10,811	11,099	10,859	0	(48)	0	(48)	0	10,811	0	0	0	127	02/15/2032	1.A
31339D-GP-7	FREDDIE MAC FHLMC_2422 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		1,407	1,407	1,378	1,397	0	10	0	10	0	1,407	0	0	0	15	02/15/2032	1.A
31339D-MW-5	FREDDIE MAC FHLMC_2420 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		7,247	7,247	7,281	7,247	0	0	0	0	0	7,247	0	0	0	73	02/15/2032	1.A
3133A7-NR-6	FEDERAL HOME LOAN MORTGAGE COR POOL# QB1	09/01/2026	PAYDOWN		285,208	285,208	300,671	298,932	0	(13,725)	0	(13,725)	0	285,208	0	0	0	1,544	07/01/2050	1.A
3133AC-HK-7	FEDERAL HOME LOAN MORTGAGE COR POOL# QB5	09/01/2026	PAYDOWN		57,755	57,755	59,858	59,626	0	(1,871)	0	(1,871)	0	57,755	0	0	0	178	11/01/2050	1.A
3133AQ-PX-9	FEDERAL HOME LOAN MORTGAGE COR POOL# QC5	09/01/2026	PAYDOWN		632,022	632,022	665,894	662,358	0	(30,336)	0	(30,336)	0	632,022	0	0	0	2,753	08/01/2051	1.A
3133KH-WS-1	FEDERAL HOME LOAN MORTGAGE COR POOL# RA2	09/01/2026	PAYDOWN		115,529	115,529	116,662	116,573	0	(1,045)	0	(1,045)	0	115,529	0	0	0	571	04/01/2050	1.A
3133KJ-GE-6	FEDERAL HOME LOAN MORTGAGE COR POOL# RA2	09/01/2026	PAYDOWN		450,274	450,274	465,822	464,068	0	(13,794)	0	(13,794)	0	450,274	0	0	0	2,238	06/01/2050	1.A
3133KK-RQ-4	FEDERAL HOME LOAN MORTGAGE COR POOL# RA4	09/01/2026	PAYDOWN		44,163	44,163	37,841	0	0	6,323	0	6,323	0	44,163	0	0	0	186	11/01/2050	1.A
3133KM-VJ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# RA6	09/01/2026	PAYDOWN		962,819	962,819	1,022,657	1,016,737	0	(53,917)	0	(53,917)	0	962,819	0	0	0	4,213	10/01/2051	1.A
3133KP-ME-5	FEDERAL HOME LOAN MORTGAGE COR POOL# RA7	09/01/2026	PAYDOWN		213,238	213,238	213,155	213,155	0	83	0	83	0	213,238	0	0	0	1,457	06/01/2052	1.A
3133KQ-K2-1	FEDERAL HOME LOAN MORTGAGE COR POOL# RA8	09/01/2026	PAYDOWN		100,497	100,497	102,382	102,317	0	(1,819)	0	(1,819)	0	100,497	0	0	0	856	01/01/2053	1.A
3133KQ-XH-4	FEDERAL HOME LOAN MORTGAGE COR POOL# RA8	09/01/2026	PAYDOWN		49,590	49,590	47,699	47,756	0	1,833	0	1,833	0	49,590	0	0	0	242	03/01/2053	1.A
3133N2-TV-8	FEDERAL HOME LOAN MORTGAGE COR POOL# RE5	09/01/2026	PAYDOWN		85,757	85,757	85,368	85,369	0	388	0	388	0	85,757	0	0	0	804	10/01/2054	1.A
313303-G8-8	FREDDIEMAC STRIP FHSTR_406 SENIOR AGENCY	09/25/2026	PAYDOWN		240,875	240,875	241,327	238,075	0	2,800	0	2,800	0	240,875	0	0	0	1,768	10/25/2053	1.A
313303-GP-0	FREDDIEMAC STRIP FHSTR_406 SENIOR AGENCY	09/25/2026	PAYDOWN		321,167	321,167	321,719	316,146	0	5,021	0	5,021	0	321,167	0	0	0	2,431	10/25/2053	1.A
313303-H7-9	FREDDIEMAC STRIP FHSTR_406 SENIOR AGENCY	09/25/2026	PAYDOWN		802,918	802,918	800,459	785,081	0	17,838	0	17,838	0	802,918	0	0	0	5,893	10/25/2053	1.A
313303-JB-8	FREDDIEMAC STRIP FHSTR_406 SENIOR AGENCY	09/25/2026	PAYDOWN		401,459	401,459	400,706	392,991	0	8,468	0	8,468	0	401,459	0	0	0	3,070	10/25/2053	1.A
313303-L6-6	FREDDIEMAC STRIP FHSTR_413 SENIOR AGENCY	09/25/2026	PAYDOWN		531,032	531,032	531,032	531,032	0	0	0	0	0	531,032	0	0	0	3,947	05/25/2054	1.A
313303-LG-4	FREDDIEMAC STRIP FHSTR_413 SENIOR AGENCY	09/25/2026	PAYDOWN		265,516	265,516	265,599	262,491	0	3,025	0	3,025	0	265,516	0	0	0	2,038	05/25/2054	1.A
3133TE-FV-1	FREDDIE MAC FHLMC_2065 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		1,041	1,041	940	1,028	0	13	0	13	0	1,041	0	0	0	11	06/15/2028	1.A
3133TJ-DP-5	FREDDIE MAC FHLMC_2126 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		2,996	2,996	2,995	2,995	0	2	0	2	0	2,996	0	0	0	24	02/15/2029	1.A
3133TJ-WM-1	FREDDIE MAC FHLMC_2135 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		2,193	2,193	2,186	2,187	0	6	0	6	0	2,193	0	0	0	21	03/15/2029	1.A
3133TM-7G-5	FREDDIE MAC FHLMC_21-82 SENIOR AGENCY_CM	09/01/2026	PAYDOWN		22,742	22,742	23,343	22,763	0	(22)	0	(22)	0	22,742	0	0	0	308	09/15/2029	1.A
3133TN-JY-1	FREDDIE MAC FHLMC_2223 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		1,164	1,164	1,137	1,157	0	7	0	7	0	1,164	0	0	0	15	03/15/2030	1.A
3133TN-U7-7	FREDDIE MAC FHLMC_2228 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		2,271	2,271	2,360	2,283	0	(12)	0	(12)	0	2,271	0	0	0	30	04/15/2030	1.A
3133TP-EM-7	FREDDIE MAC FHLMC_2242 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		1,149	1,149	1,192	1,155	0	(6)	0	(6)	0	1,149	0	0	0	15	07/15/2030	1.A
3133TP-SX-8	FREDDIE MAC FHLMC_2256 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		749	749	778	755	0	(6)	0	(6)	0	749	0	0	0	9	09/15/2030	1.A
3133TQ-VX-2	FREDDIE MAC FHLMC_2278 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		2,821	2,821	2,793	2,809	0	11	0	11	0	2,821	0	0	0	33	01/15/2031	1.A
3133TR-4H-5	FREDDIE MAC FHLMC_2274 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		13,569	13,569	12,971	13,453	0	117	0	117	0	13,569	0	0	0	148	01/15/2031	1.A
3133TU-VD-7	FREDDIE MAC FHLMC_2357 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		2,306	2,306	2,247	2,290	0	15	0	15	0	2,306	0	0	0	24	09/15/2031	1.A
3133TU-YS-1	FREDDIE MAC FHLMC_2353 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		5,432	5,432	4,946	5,337	0	95	0	95	0	5,432	0	0	0	52	09/15/2031	1.A
3133TV-6U-5	FREDDIE MAC FHLMC_2359 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		7,555	7,555	7,262	7,479	0	76	0	76	0	7,555	0	0	0	114	09/15/2031	1.A
3133TV-R5-7	FREDDIE MAC FHLMC_2436 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		347	347	347	347	0	0	0	0	0	347	0	0	0	3	04/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133US-KU-4	FEDERAL HOME LOAN MORTGAGE COR POOL# S12	09/01/2026	PAYDOWN		126,203	126,203	104,827	105,025	0	21,178	0	21,178	0	126,203	0	0	0	519	07/01/2051	1.A
3133WK-5U-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q01	09/01/2026	PAYDOWN		528,243	528,243	535,011	534,782	0	(6,539)	0	(6,539)	0	528,243	0	0	0	6,642	11/01/2038	1.A
31359S-E7-1	FANNIE MAE FNMA_01-12 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		11,437	11,437	11,205	11,348	0	89	0	89	0	11,437	0	0	0	136	05/25/2031	1.A
31359S-Z8-6	FANNIE MAE FNMA_01-26 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		4,136	4,136	3,809	4,057	0	79	0	79	0	4,136	0	0	0	41	06/25/2031	1.A
31368H-KV-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 190	09/01/2026	PAYDOWN		293	293	305	297	0	(4)	0	(4)	0	293	0	0	0	4	09/01/2030	1.A
31368H-M2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 190	09/01/2026	PAYDOWN		3,002	3,002	2,872	2,915	0	87	0	87	0	3,002	0	0	0	26	11/01/2036	1.A
3136AD-S3-4	FANNIE MAE FNMA_13-41 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		798,605	798,605	835,193	817,822	0	(19,217)	0	(19,217)	0	798,605	0	0	0	5,136	05/25/2043	1.A
3136AM-B8-1	FNMA_15-12B SENIOR AGENCY_CMO _15-12B	09/01/2026	PAYDOWN		127,185	127,185	123,679	125,895	0	1,290	0	1,290	0	127,185	0	0	0	548	03/25/2035	1.A
3136AY-EW-9	FANNIE MAE FNMA_17-83 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		12,255	12,255	11,478	11,697	0	558	0	558	0	12,255	0	0	0	64	10/25/2047	1.A
3136B1-K6-0	FANNIE MAE FNMA_18-30 SENIOR AGENCY_CMO	09/24/2026	BASIS ADJUSTMENT		0	6,498,180	(1,186,898)	0	0	0	0	0	0	(1,186,898)	0	1,186,898	1,186,898	0	05/25/2048	1.A
3136B3-ER-7	FANNIE MAE FNMA_18-78 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		1,030,574	1,030,574	991,307	1,000,170	0	30,404	0	30,404	0	1,030,574	0	0	0	5,705	10/25/2048	1.A
3136B3-FZ-8	FANNIE MAE FNMA_18-76 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		701,305	701,305	671,855	678,422	0	22,883	0	22,883	0	701,305	0	0	0	4,647	10/25/2048	1.A
3136B4-ZZ-4	FANNIE MAE FNMA_19-25 SENIOR AGENCY_CMO	09/24/2026	BASIS ADJUSTMENT		0	14,161,801	(4,670,520)	0	0	0	0	0	0	(4,670,520)	0	4,670,520	4,670,520	0	06/25/2049	1.A
3136BN-3C-8	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG	09/25/2026	PAYDOWN		405,505	405,505	400,354	151,285	0	5,143	0	5,143	0	405,505	0	0	0	2,960	09/25/2052	1.A
3136BN-X2-7	FEDERALNATIONALMORTGAGEASSO SENIOR AGENC	09/25/2026	PAYDOWN		382,484	382,484	380,810	0	0	1,673	0	1,673	0	382,484	0	0	0	2,791	09/25/2052	1.A
3136BQ-GV-5	FANNIE MAE FNMA_23-40 SENIOR AGENCY_CMO	09/25/2026	PAYDOWN		642,987	642,987	641,782	634,803	0	8,184	0	8,184	0	642,987	0	0	0	4,777	09/25/2053	1.A
3136BR-NL-7	FANNIE MAE FNMA_24-13 SENIOR AGENCY_CMO	09/25/2026	PAYDOWN		441,834	441,834	441,281	436,524	0	5,309	0	5,309	0	441,834	0	0	0	3,388	10/25/2053	1.A
3136BS-6Q-3	FANNIE MAE REMICS FNMA_24-70 SENIOR AGEN	09/25/2026	PAYDOWN		169,046	169,046	169,046	169,046	0	0	0	0	0	169,046	0	0	0	1,424	10/25/2054	1.A
3136BS-FL-4	FANNIE MAE FNMA_24-39 SENIOR AGENCY_CMO	09/25/2026	PAYDOWN		417,034	417,034	417,164	412,666	0	4,367	0	4,367	0	417,034	0	0	0	3,431	06/25/2054	1.A
3136BT-3D-3	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG	09/25/2026	PAYDOWN		209,277	209,277	209,669	209,224	0	52	0	52	0	209,277	0	0	0	1,550	12/25/2054	1.A
3136BT-J2-0	FANNIE MAE FNMA_24-93 SENIOR AGENCY_CMO	09/25/2026	PAYDOWN		149,948	149,948	150,815	150,692	0	(744)	0	(744)	0	149,948	0	0	0	1,172	12/25/2054	1.A
3136BU-CK-4	FANNIE MAE FNMA_24-105 SENIOR AGENCY_CMO	09/25/2026	PAYDOWN		116,663	116,663	115,824	0	0	839	0	839	0	116,663	0	0	0	625	01/25/2055	1.A
3136G5-HQ-6	FEDERALNATIONALMORTGAGEASSO SENIOR AGENC	09/25/2026	PAYDOWN		146,623	146,623	146,485	0	0	137	0	137	0	146,623	0	0	0	1,160	04/25/2056	1.A
31371G-5D-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252	09/01/2026	PAYDOWN		352	352	348	350	0	2	0	2	0	352	0	0	0	4	08/01/2028	1.A
31371H-BK-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252	09/01/2026	PAYDOWN		792	792	779	785	0	7	0	7	0	792	0	0	0	8	10/01/2028	1.A
31371H-K2-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252	09/01/2026	PAYDOWN		257	257	259	257	0	0	0	0	0	257	0	0	0	3	02/01/2029	1.A
31371H-YB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252	09/01/2026	PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	10/01/2029	1.A
31371J-BE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	09/01/2026	PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	02/01/2030	1.A
31371J-FY-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	09/01/2026	PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	04/01/2030	1.A
31371J-NN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	09/01/2026	PAYDOWN		131	131	137	134	0	(2)	0	(2)	0	131	0	0	0	1	08/01/2030	1.A
31371J-PV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	09/01/2026	PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	09/01/2030	1.A
31371J-SC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	09/01/2026	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	11/01/2030	1.A
31371J-UH-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	09/01/2026	PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	01/01/2031	1.A
31371K-GP-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	09/01/2026	PAYDOWN		1,046	1,046	1,066	1,053	0	(7)	0	(7)	0	1,046	0	0	0	11	11/01/2031	1.A
31371K-RC-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	09/01/2026	PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	06/01/2032	1.A
31371K-SD-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	09/01/2026	PAYDOWN		286	286	298	291	0	(5)	0	(5)	0	286	0	0	0	4	07/01/2032	1.A
31371K-W8-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	09/01/2026	PAYDOWN		20	20	21	20	0	0	0	0	0	20	0	0	0	0	11/01/2032	1.A
31371L-HK-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 255	09/01/2026	PAYDOWN		104	104	98	101	0	3	0	3	0	104	0	0	0	1	12/01/2033	1.A
31371M-4P-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256	09/01/2026	PAYDOWN		339	339	334	336	0	4	0	4	0	339	0	0	0	3	12/01/2036	1.A
31371N-AN-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256	09/01/2026	PAYDOWN		48	48	47	47	0	0	0	0	0	48	0	0	0	0	02/01/2037	1.A
31371N-CJ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256	09/01/2026	PAYDOWN		348	348	345	345	0	2	0	2	0	348	0	0	0	3	04/01/2037	1.A
31371N-CY-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256	09/01/2026	PAYDOWN		2,196	2,196	2,162	2,172	0	25	0	25	0	2,196	0	0	0	20	04/01/2037	1.A
31371N-P5-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 257	09/01/2026	PAYDOWN		1,740	1,740	1,747	1,742	0	(3)	0	(3)	0	1,740	0	0	0	17	01/01/2038	1.A
31371N-SX-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 257	09/01/2026	PAYDOWN		3,204	3,204	3,218	3,210	0	(6)	0	(6)	0	3,204	0	0	0	32	03/01/2038	1.A
31378K-YM-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 401	09/01/2026	PAYDOWN		17	17	17	17	0	0	0	0	0	17	0	0	0	0	10/01/2027	1.A
31378Q-DA-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 405	09/01/2026	PAYDOWN		292	292	298	293	0	(1)	0	(1)	0	292	0	0	0	3	01/01/2028	1.A
31379F-J9-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 417	09/01/2026	PAYDOWN		998	998	987	991	0	7	0	7	0	998	0	0	0	11	03/01/2028	1.A
31379K-RZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 421	09/01/2026	PAYDOWN		13	13	13	13	0	0	0	0	0	13	0	0	0	0	04/01/2028	1.A
3137AJ-PJ-7	FREDDIE MAC FHLMC_3972 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		282,729	282,729	281,375	281,827	0	902	0	902	0	282,729	0	0	0	2,105	12/15/2041	1.A
3137AL-XC-8	FREDDIE MAC FHLMC_3996 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		273,549	273,549	259,057	266,558	0	6,991	0	6,991	0	273,549	0	0	0	1,578	02/15/2042	1.A
3137AR-M2-9	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/01/2026	PAYDOWN		318,435	318,435	328,544	323,715	0	(5,281)	0	(5,281)	0	318,435	0	0	0	1,821	06/15/2042	1.A
3137BD-KG-0	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/01/2026	PAYDOWN		293,854	293,854	315,120	299,669	0	(5,816)	0	(5,816)	0	293,854	0	0	0	1,591	08/15/2043	1.A
3137BF-VP-3	FHLMC_44-17 SENIOR AGENCY_CMO _44-17 3	09/01/2026	PAYDOWN		37,911	37,911	39,961	39,028	0	(1,117)	0	(1,117)	0	37,911	0	0	0	212	12/15/2044	1.A
3137BG-GR-4	FREDDIE MAC FHLMC_4443 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		430,858	430,858	446,525	439,510	0	(8,652)	0	(8,652)	0	430,858	0	0	0	2,453	02/15/2045	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137BG-SL-4	FHLMC_4455A SENIOR AGENCY_CMO _4455A 3	09/01/2026	PAYDOWN		374,778	374,778	386,373	378,470	0	(3,692)	0	(3,692)	0	374,778	0	0	0	1,812	03/15/2035	1.A
3137BM-QJ-8	FREDDIC MAC FHLMC_4544 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		96,875	96,875	83,433	83,740	0	13,135	0	13,135	0	96,875	0	0	0	415	01/15/2046	1.A
3137BM-T7-1	FREDDIE MAC FHLMC_4548 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		678,858	678,858	706,515	694,452	0	(15,594)	0	(15,594)	0	678,858	0	0	0	3,685	01/15/2046	1.A
3137BQ-PF-8	FREDDIE MAC FHLMC_4596 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		66,127	66,127	63,759	64,623	0	1,505	0	1,505	0	66,127	0	0	0	296	06/15/2046	1.A
3137F2-7H-3	FREDDIE MAC FHLMC_4703 SENIOR AGENCY_CMO	09/24/2026	BASIS ADJUSTMENT		0	5,000,000	(1,089,896)	0	0	0	0	0	0	(1,089,896)	0	1,089,896	1,089,896	0	07/15/2047	1.A
3137FH-HM-8	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		63,515	63,515	62,824	62,957	0	558	0	558	0	63,515	0	0	0	407	05/15/2048	1.A
3137GA-JM-0	FREDDIE MAC FHLMC_3748 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		73,088	73,088	75,492	74,413	0	(1,325)	0	(1,325)	0	73,088	0	0	0	494	10/15/2040	1.A
3137H4-LF-5	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/01/2026	PAYDOWN		243,881	243,881	208,252	211,061	0	32,820	0	32,820	0	243,881	0	0	0	1,081	05/25/2050	1.A
3137H4-UB-4	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/01/2026	PAYDOWN		177,501	177,501	153,968	156,668	0	20,832	0	20,832	0	177,501	0	0	0	812	06/25/2048	1.A
3137H5-RH-2	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/01/2026	PAYDOWN		139,509	139,509	120,969	122,900	0	16,609	0	16,609	0	139,509	0	0	0	565	05/25/2049	1.A
3137H5-S8-1	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/01/2026	PAYDOWN		211,942	211,942	190,930	193,798	0	18,143	0	18,143	0	211,942	0	0	0	741	10/25/2047	1.A
3137HA-L7-9	FREDDIE MAC FHLMC_5335 SENIOR AGENCY_CMO	09/25/2026	PAYDOWN		308,162	308,162	307,439	304,137	0	4,025	0	4,025	0	308,162	0	0	0	1,852	09/25/2053	1.A
3137HB-GJ-7	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/25/2026	PAYDOWN		246,629	246,629	246,784	243,356	0	3,274	0	3,274	0	246,629	0	0	0	1,987	02/25/2054	1.A
3137HB-KC-7	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/25/2026	PAYDOWN		213,715	213,715	213,715	213,715	0	0	0	0	0	213,715	0	0	0	1,669	02/25/2054	1.A
3137HC-D6-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/01/2026	PAYDOWN		169,844	169,844	167,455	167,519	0	2,324	0	2,324	0	169,844	0	0	0	1,564	03/25/2054	1.A
3137HC-MR-0	FREDDIE MAC FHLMC_5408 SENIOR AGENCY_CMO	09/25/2026	PAYDOWN		397,761	397,761	397,761	397,761	0	0	0	0	0	397,761	0	0	0	2,866	05/25/2054	1.A
3137HC-Q8-8	FREDDIE MAC FHLMC_5145 SENIOR AGENCY_CMO	09/25/2026	PAYDOWN		143,848	143,848	143,578	142,133	0	1,715	0	1,715	0	143,848	0	0	0	835	05/25/2054	1.A
3137HC-Y5-5	FREDDIE MAC FHLMC_5426 SENIOR AGENCY_CMO	09/25/2026	PAYDOWN		337,952	337,952	338,268	337,495	0	457	0	457	0	337,952	0	0	0	3,396	06/25/2054	1.A
3137HD-JA-9	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/25/2026	PAYDOWN		581,058	581,058	581,785	575,523	0	5,536	0	5,536	0	581,058	0	0	0	4,422	06/25/2054	1.A
3137HH-NF-4	FREDDIE MAC FHLMC_5483 SENIOR AGENCY_CMO	09/25/2026	PAYDOWN		66,845	66,845	67,556	0	0	(710)	0	(710)	0	66,845	0	0	0	471	07/01/2054	1.A
3137HJ-FD-4	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/25/2026	PAYDOWN		180,260	180,260	180,203	179,502	0	758	0	758	0	180,260	0	0	0	1,439	02/25/2055	1.A
3137HK-KQ-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/25/2026	PAYDOWN		374,113	374,113	374,581	372,913	0	1,200	0	1,200	0	374,113	0	0	0	2,747	03/25/2055	1.A
3137HL-SP-8	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/25/2026	PAYDOWN		569,887	569,887	570,346	569,163	0	725	0	725	0	569,887	0	0	0	4,447	06/25/2055	1.A
3137HL-SX-1	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/25/2026	PAYDOWN		350,916	350,916	351,355	350,626	0	290	0	290	0	350,916	0	0	0	2,629	06/25/2055	1.A
3137HM-KC-3	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/25/2026	PAYDOWN		187,784	187,784	188,723	188,568	0	(783)	0	(783)	0	187,784	0	0	0	1,371	06/25/2055	1.A
3137HN-VU-9	FREDDIEMACFHLMC_5600 SENIOR AGENCY_CMO _	09/25/2026	PAYDOWN		477,731	477,731	478,925	0	0	(1,194)	0	(1,194)	0	477,731	0	0	0	3,394	11/25/2055	1.A
3137HP-AY-9	FREDDIEMACREMICSFHLMC_5605 SENIOR AGENCY	09/25/2026	PAYDOWN		212,223	212,223	212,654	0	0	(431)	0	(431)	0	212,223	0	0	0	1,529	12/25/2055	1.A
3137HR-YV-5	FREDDIEMACFHLMC_5667 AGENCY_CMO _5667	09/25/2026	PAYDOWN		302,160	302,160	302,868	0	0	(708)	0	(708)	0	302,160	0	0	0	2,418	06/25/2056	1.A
31383S-A2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 511	09/01/2026	PAYDOWN		749	749	778	757	0	(7)	0	(7)	0	749	0	0	0	10	08/01/2029	1.A
31384D-G3-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 520	09/01/2026	PAYDOWN		39	39	41	40	0	(1)	0	(1)	0	39	0	0	0	0	11/01/2029	1.A
31384D-JF-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 520	09/01/2026	PAYDOWN		39	39	40	39	0	(1)	0	(1)	0	39	0	0	0	0	11/01/2029	1.A
31384S-E2-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 532	09/01/2026	PAYDOWN		25	25	26	26	0	0	0	0	0	25	0	0	0	0	02/01/2030	1.A
31384V-L7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	09/01/2026	PAYDOWN		736	736	767	746	0	(10)	0	(10)	0	736	0	0	0	9	12/01/2029	1.A
31384V-NK-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	09/01/2026	PAYDOWN		225	225	234	228	0	(3)	0	(3)	0	225	0	0	0	3	01/01/2030	1.A
31384V-UY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	09/01/2026	PAYDOWN		475	475	494	481	0	(7)	0	(7)	0	475	0	0	0	6	05/01/2030	1.A
31384V-YW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	09/01/2026	PAYDOWN		19	19	20	20	0	0	0	0	0	19	0	0	0	0	08/01/2030	1.A
31384W-NM-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	09/01/2026	PAYDOWN		86	86	90	87	0	(1)	0	(1)	0	86	0	0	0	1	06/01/2031	1.A
31384X-SV-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 537	09/01/2026	PAYDOWN		64	64	66	65	0	(1)	0	(1)	0	64	0	0	0	1	04/01/2030	1.A
31385C-2R-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 540	09/01/2026	PAYDOWN		460	460	469	464	0	(4)	0	(4)	0	460	0	0	0	5	11/01/2030	1.A
31385E-BJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 541	09/01/2026	PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	06/01/2030	1.A
31385E-EK-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 542	09/01/2026	PAYDOWN		227	227	237	230	0	(3)	0	(3)	0	227	0	0	0	3	06/01/2030	1.A
31385J-DM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 545	09/01/2026	PAYDOWN		93	93	97	94	0	(2)	0	(2)	0	93	0	0	0	1	05/01/2032	1.A
31385N-7B-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 548	09/01/2026	PAYDOWN		89	89	92	90	0	(2)	0	(2)	0	89	0	0	0	1	10/01/2030	1.A
31385N-ZA-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 548	09/01/2026	PAYDOWN		97	97	101	98	0	(1)	0	(1)	0	97	0	0	0	1	08/01/2030	1.A
31385T-F4-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 551	09/01/2026	PAYDOWN		26	26	27	26	0	0	0	0	0	26	0	0	0	0	10/01/2030	1.A
31385T-ZP-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 552	09/01/2026	PAYDOWN		119	119	124	121	0	(2)	0	(2)	0	119	0	0	0	2	09/01/2030	1.A
31386B-PC-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 558	09/01/2026	PAYDOWN		29	29	31	30	0	0	0	0	0	29	0	0	0	0	11/01/2030	1.A
31386C-KK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 559	09/01/2026	PAYDOWN		79	79	82	80	0	(1)	0	(1)	0	79	0	0	0	1	11/01/2030	1.A
31386D-TN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 560	09/01/2026	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	12/01/2030	1.A
31386F-H7-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 561	09/01/2026	PAYDOWN		9	9	10	10	0	0	0	0	0	9	0	0	0	0	12/01/2030	1.A
31386H-4A-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 564	09/01/2026	PAYDOWN		203	203	212	207	0	(4)	0	(4)	0	203	0	0	0	3	11/01/2030	1.A
31386S-MC-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 571	09/01/2026	PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	0	07/01/2031	1.A
31386W-RK-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 575	09/01/2026	PAYDOWN		40	40	42	41	0	(1)	0	(1)	0	40	0	0	0	1	11/01/2030	1.A
31387E-FB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 581	09/01/2026	PAYDOWN		137	137	143	140	0	(2)	0	(2)	0	137	0	0	0	2	07/01/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31387Q-NR-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 590	09/01/2026	PAYDOWN		57	57	59	58	0	(1)	0	(1)	0	57	0	0	0	1	07/01/2031	1.A
31387V-S7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 595	09/01/2026	PAYDOWN		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	0	05/01/2031	1.A
31387W-2L-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 596	09/01/2026	PAYDOWN		604	604	618	609	0	(5)	0	(5)	0	604	0	0	0	7	09/01/2031	1.A
31387W-2P-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 596	09/01/2026	PAYDOWN		242	242	246	243	0	(2)	0	(2)	0	242	0	0	0	3	10/01/2031	1.A
31388N-C3-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 609	09/01/2026	PAYDOWN		34	34	35	34	0	(1)	0	(1)	0	34	0	0	0	0	10/01/2031	1.A
31389A-CM-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 619	09/01/2026	PAYDOWN		20	20	21	21	0	0	0	0	0	20	0	0	0	0	01/01/2032	1.A
31389Q-PB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 632	09/01/2026	PAYDOWN		118	118	123	120	0	(2)	0	(2)	0	118	0	0	0	2	03/01/2032	1.A
3138E0-RK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ7	09/01/2026	PAYDOWN		97,210	97,210	100,475	99,538	0	(2,328)	0	(2,328)	0	97,210	0	0	0	623	12/01/2041	1.A
3138ER-2D-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9	09/01/2026	PAYDOWN		26,059	26,059	26,651	26,571	0	(513)	0	(513)	0	26,059	0	0	0	171	02/01/2047	1.A
3138ER-JQ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9	09/01/2026	PAYDOWN		28,849	28,849	30,431	30,208	0	(1,359)	0	(1,359)	0	28,849	0	0	0	236	10/01/2046	1.A
3138WC-CL-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS2	09/01/2026	PAYDOWN		5,024	5,024	5,206	5,168	0	(145)	0	(145)	0	5,024	0	0	0	29	07/01/2044	1.A
3138WH-V8-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7	09/01/2026	PAYDOWN		6,467	6,467	6,496	6,490	0	(22)	0	(22)	0	6,467	0	0	0	39	08/01/2046	1.A
3138WK-QV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9	09/01/2026	PAYDOWN		115,006	115,006	117,738	117,360	0	(2,353)	0	(2,353)	0	115,006	0	0	0	857	04/01/2047	1.A
31390P-MS-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 652	09/01/2026	PAYDOWN		148	148	154	151	0	(3)	0	(3)	0	148	0	0	0	2	08/01/2032	1.A
31391H-U2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 667	09/01/2026	PAYDOWN		31	31	31	31	0	0	0	0	0	31	0	0	0	0	10/01/2032	1.A
313921-B5-6	FANNIE MAE FNMA_01-59 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		3,427	3,427	3,416	3,416	0	12	0	12	0	3,427	0	0	0	40	11/25/2031	1.A
313921-S4-1	FANNIE MAE FNMA_01-61 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		18,793	18,793	16,993	18,442	0	352	0	352	0	18,793	0	0	0	193	11/25/2031	1.A
31392B-PT-7	FANNIE MAE FNMA_01-81 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		2,173	2,173	2,174	2,173	0	0	0	0	0	2,173	0	0	0	25	01/25/2032	1.A
31392D-RM-6	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG	09/01/2026	PAYDOWN		3,378	3,378	3,042	3,306	0	72	0	72	0	3,378	0	0	0	33	07/25/2032	1.A
31392G-FP-5	FANNIE MAE FNMA_02-T18 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		36,285	36,285	38,213	38,017	0	(1,732)	0	(1,732)	0	36,285	0	0	0	321	08/25/2042	1.A
31392K-AA-4	FREDDIE MAC FHLMC_2454 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		23,812	23,812	23,994	23,819	0	(7)	0	(7)	0	23,812	0	0	0	270	05/15/2032	1.A
31392R-E3-1	FREDDIE MAC FHLMC_2469 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		12,985	12,985	11,739	12,716	0	270	0	270	0	12,985	0	0	0	123	07/15/2032	1.A
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH SENIOR AGE	09/01/2026	PAYDOWN		12,811	12,811	14,837	15,289	0	(2,479)	0	(2,479)	0	12,811	0	0	0	170	09/25/2043	1.A
31394H-R7-8	FREDDIE MAC FHLMC_2656 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		10,974	10,974	10,967	10,967	0	7	0	7	0	10,974	0	0	0	99	08/15/2033	1.A
31394M-MV-9	FREDDIE MAC FHLMC_2716 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		25,383	25,383	24,708	25,151	0	232	0	232	0	25,383	0	0	0	230	12/15/2033	1.A
31394V-LV-0	FANNIE MAE FNMA_05-123 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		51,020	51,020	49,477	50,312	0	708	0	708	0	51,020	0	0	0	463	01/25/2036	1.A
31395B-BS-1	FANNIE MAE FNMA_06-9 SENIOR AGENCY_CMO _	09/01/2026	PAYDOWN		79,632	79,632	77,846	78,805	0	827	0	827	0	79,632	0	0	0	701	03/25/2036	1.A
31395E-ZJ-9	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	09/01/2026	PAYDOWN		16,183	16,183	15,417	15,934	0	249	0	249	0	16,183	0	0	0	149	08/15/2034	1.A
31395T-FM-1	FREDDIE MAC FHLMC_2961 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		74,842	74,842	72,711	74,077	0	765	0	765	0	74,842	0	0	0	693	04/15/2035	1.A
31395U-4N-8	FREDDIE MAC FHLMC_2972 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		27,150	27,150	26,585	26,906	0	244	0	244	0	27,150	0	0	0	254	05/15/2035	1.A
31395U-A7-6	FREDDIE MAC FHLMC_2981 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		49,571	49,571	48,148	49,055	0	517	0	517	0	49,571	0	0	0	391	05/15/2035	1.A
31395U-K3-4	FREDDIE MAC FHLMC_2978 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		78,203	78,203	80,903	81,017	0	(2,814)	0	(2,814)	0	78,203	0	0	0	674	05/15/2035	1.A
31395W-W4-5	FREDDIE MAC FHLMC_3012 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		14,276	14,276	13,924	14,136	0	141	0	141	0	14,276	0	0	0	133	08/15/2035	1.A
31396E-6B-7	FREDDIE MAC FHLMC_3044 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		92,461	92,461	89,723	91,546	0	914	0	914	0	92,461	0	0	0	798	10/15/2035	1.A
31396E-WR-3	FREDDIE MAC FHLMC_3061 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		31,688	31,688	30,653	31,306	0	382	0	382	0	31,688	0	0	0	287	11/15/2035	1.A
31396G-7E-5	FREDDIE MAC FHLMC_3094 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		47,718	47,718	45,944	47,030	0	688	0	688	0	47,718	0	0	0	423	12/15/2035	1.A
31396X-HK-3	FANNIE MAE FNMA_07-77 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		111,552	111,552	111,739	111,552	0	0	0	0	0	111,552	0	0	0	1,013	08/25/2037	1.A
31397C-3V-9	FREDDIE MAC FHLMC_3228 SENIOR AGENCY_CMO	09/01/2026	PAYDOWN		2,312	2,312	2,226	2,268	0	44	0	44	0	2,312	0	0	0	23	10/15/2036	1.A
31401L-6T-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 711	09/01/2026	PAYDOWN		255	255	242	247	0	7	0	7	0	255	0	0	0	2	07/01/2033	1.A
31401N-2T-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 713	09/01/2026	PAYDOWN		365	365	347	355	0	11	0	11	0	365	0	0	0	3	08/01/2033	1.A
31401X-KW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 721	09/01/2026	PAYDOWN		245	245	221	233	0	13	0	13	0	245	0	0	0	2	07/01/2033	1.A
31401Y-JW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 722	09/01/2026	PAYDOWN		513	513	487	498	0	14	0	14	0	513	0	0	0	4	07/01/2033	1.A
31402C-5L-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725	09/01/2026	PAYDOWN		191	191	185	187	0	3	0	3	0	191	0	0	0	2	12/01/2031	1.A
31402C-5N-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725	09/01/2026	PAYDOWN		102	102	102	102	0	0	0	0	0	102	0	0	0	1	11/01/2031	1.A
31402C-5P-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725	09/01/2026	PAYDOWN		1,881	1,881	1,919	1,896	0	(15)	0	(15)	0	1,881	0	0	0	26	03/01/2032	1.A
31402C-PL-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725	09/01/2026	PAYDOWN		23,659	23,659	22,889	23,199	0	460	0	460	0	23,659	0	0	0	194	11/01/2033	1.A
31402E-R8-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 726	09/01/2026	PAYDOWN		208	208	198	203	0	6	0	6	0	208	0	0	0	2	08/01/2033	1.A
31402H-BG-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 729	09/01/2026	PAYDOWN		2,241	2,241	2,223	2,241	0	0	0	0	0	2,241	0	0	0	23	12/01/2033	1.A
31402H-WH-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 729	09/01/2026	PAYDOWN		35	35	33	34	0	1	0	1	0	35	0	0	0	0	07/01/2033	1.A
31402J-3U-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 730	09/01/2026	PAYDOWN		88	88	79	83	0	5	0	5	0	88	0	0	0	1	08/01/2033	1.A
31402J-6A-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 730	09/01/2026	PAYDOWN		231	231	220	225	0	6	0	6	0	231	0	0	0	2	08/01/2033	1.A
31402L-K8-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 732	09/01/2026	PAYDOWN		73	73	69	71	0	2	0	2	0	73	0	0	0	1	08/01/2033	1.A
31402M-LS-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 733	09/01/2026	PAYDOWN		213	213	202	207	0	6	0	6	0	213	0	0	0	2	08/01/2033	1.A
31402Q-TE-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735	09/01/2026	PAYDOWN		18,126	18,126	18,038	18,044	0	82	0	82	0	18,126	0	0	0	187	11/01/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31402Q-YZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735	09/01/2026	PAYDOWN		53,563	53,563	52,544	52,883	0	680	0	680	0	53,563	0	0	0	493	02/01/2035	1.A
31402R-DF-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735	09/01/2026	PAYDOWN		4,241	4,241	4,273	4,254	0	(13)	0	(13)	0	4,241	0	0	0	43	04/01/2035	1.A
31402T-FJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 737	09/01/2026	PAYDOWN		306	306	291	298	0	8	0	8	0	306	0	0	0	2	08/01/2033	1.A
31403E-TD-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 746	09/01/2026	PAYDOWN		136	136	129	132	0	4	0	4	0	136	0	0	0	1	10/01/2033	1.A
31404K-LW-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 770	09/01/2026	PAYDOWN		2,584	2,584	2,483	2,524	0	60	0	60	0	2,584	0	0	0	22	04/01/2034	1.A
31404P-QM-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 774	09/01/2026	PAYDOWN		701	701	692	695	0	6	0	6	0	701	0	0	0	7	04/01/2034	1.A
31404X-K7-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 781	09/01/2026	PAYDOWN		474	474	458	464	0	9	0	9	0	474	0	0	0	4	11/01/2034	1.A
31405Q-UU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 796	09/01/2026	PAYDOWN		816	816	772	789	0	27	0	27	0	816	0	0	0	5	12/01/2034	1.A
31406D-GW-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 806	09/01/2026	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	09/01/2026	PAYDOWN		59	59	58	59	0	0	0	0	0	59	0	0	0	1	03/01/2035	1.A
31406V-CU-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 820	09/01/2026	PAYDOWN		493	493	463	476	0	17	0	17	0	493	0	0	0	4	04/01/2035	1.A
31407N-QC-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 835	09/01/2026	PAYDOWN		1,690	1,690	1,605	1,637	0	53	0	53	0	1,690	0	0	0	12	08/01/2035	1.A
31409G-N2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 870	09/01/2026	PAYDOWN		1,588	1,588	1,591	1,588	0	0	0	0	0	1,588	0	0	0	16	10/01/2036	1.A
3140EU-GT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC0	09/01/2026	PAYDOWN		14,359	14,359	15,023	14,902	0	(543)	0	(543)	0	14,359	0	0	0	86	02/01/2046	1.A
3140FC-S8-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BD5	09/01/2026	PAYDOWN		14,502	14,502	15,019	14,936	0	(434)	0	(434)	0	14,502	0	0	0	85	02/01/2047	1.A
3140FR-H5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE5	09/01/2026	PAYDOWN		28,156	28,156	27,286	27,415	0	741	0	741	0	28,156	0	0	0	110	02/01/2047	1.A
3140GQ-4L-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH2	09/01/2026	PAYDOWN		7,342	7,342	7,626	7,583	0	(241)	0	(241)	0	7,342	0	0	0	38	08/01/2047	1.A
3140H1-VN-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ0	09/01/2026	PAYDOWN		220,940	220,940	218,420	218,661	0	2,279	0	2,279	0	220,940	0	0	0	1,038	03/01/2048	1.A
3140H2-SZ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ1	09/01/2026	PAYDOWN		10,946	10,946	11,326	11,268	0	(322)	0	(322)	0	10,946	0	0	0	86	10/01/2047	1.A
3140H2-UZ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ1	09/01/2026	PAYDOWN		6,274	6,274	6,492	6,459	0	(185)	0	(185)	0	6,274	0	0	0	27	11/01/2047	1.A
3140H4-A9-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ2	09/01/2026	PAYDOWN		27,443	27,443	28,052	27,968	0	(525)	0	(525)	0	27,443	0	0	0	173	05/01/2048	1.A
3140H6-N8-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ4	09/01/2026	PAYDOWN		13,133	13,133	13,471	13,425	0	(291)	0	(291)	0	13,133	0	0	0	88	02/01/2048	1.A
3140HB-JA-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ9	09/01/2026	PAYDOWN		7,567	7,567	7,567	7,567	0	0	0	0	0	7,567	0	0	0	54	06/01/2048	1.A
3140HJ-JJ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BK4	09/01/2026	PAYDOWN		14,470	14,470	14,700	14,670	0	(200)	0	(200)	0	14,470	0	0	0	110	08/01/2048	1.A
3140J5-NJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1	09/01/2026	PAYDOWN		18,942	18,942	19,048	19,027	0	(85)	0	(85)	0	18,942	0	0	0	82	02/01/2047	1.A
3140J6-F6-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1	09/01/2026	PAYDOWN		33,691	33,691	34,514	34,414	0	(723)	0	(723)	0	33,691	0	0	0	220	11/01/2047	1.A
3140J6-GR-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM2	09/01/2026	PAYDOWN		10,534	10,534	10,552	10,547	0	(13)	0	(13)	0	10,534	0	0	0	68	09/01/2048	1.A
3140J7-7J-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3	09/01/2026	PAYDOWN		26,635	26,635	27,184	27,108	0	(473)	0	(473)	0	26,635	0	0	0	177	03/01/2048	1.A
3140J8-RF-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4	09/01/2026	PAYDOWN		5,155	5,155	5,278	5,263	0	(108)	0	(108)	0	5,155	0	0	0	35	06/01/2048	1.A
3140J8-S4-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4	09/01/2026	PAYDOWN		52,494	52,494	53,757	53,603	0	(1,109)	0	(1,109)	0	52,494	0	0	0	239	06/01/2048	1.A
3140J8-UG-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4	09/01/2026	PAYDOWN		41,337	41,337	42,276	42,156	0	(819)	0	(819)	0	41,337	0	0	0	275	07/01/2048	1.A
3140J9-LV-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4	09/01/2026	PAYDOWN		76,083	76,083	76,196	76,161	0	(78)	0	(78)	0	76,083	0	0	0	430	10/01/2048	1.A
3140KQ-VE-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BQ5	09/01/2026	PAYDOWN		76,637	76,637	79,418	79,135	0	(2,498)	0	(2,498)	0	76,637	0	0	0	256	11/01/2050	1.A
3140KQ-WW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BQ5	09/01/2026	PAYDOWN		52,909	52,909	54,883	54,684	0	(1,775)	0	(1,775)	0	52,909	0	0	0	199	12/01/2050	1.A
3140KY-LC-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR1	09/01/2026	PAYDOWN		969,757	969,757	1,010,669	1,006,998	0	(37,241)	0	(37,241)	0	969,757	0	0	0	3,456	05/01/2051	1.A
3140L7-XU-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR8	09/01/2026	PAYDOWN		482,879	482,879	502,760	500,958	0	(18,078)	0	(18,078)	0	482,879	0	0	0	2,001	05/01/2051	1.A
3140M5-QP-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# BU4	09/01/2026	PAYDOWN		768,704	768,704	765,581	765,581	0	3,123	0	3,123	0	768,704	0	0	0	9,464	07/01/2053	1.A
3140MP-5Q-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BV9	09/01/2026	PAYDOWN		146,370	146,370	140,332	140,493	0	5,877	0	5,877	0	146,370	0	0	0	881	05/01/2052	1.A
31407T-HT-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0	09/01/2026	PAYDOWN		2,013	2,013	2,108	2,095	0	(82)	0	(82)	0	2,013	0	0	0	14	08/01/2047	1.A
31407Y-WS-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0	09/01/2026	PAYDOWN		10,634	10,634	10,947	10,899	0	(265)	0	(265)	0	10,634	0	0	0	70	11/01/2047	1.A
31400B-3B-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1	09/01/2026	PAYDOWN		48,033	48,033	48,854	48,741	0	(709)	0	(709)	0	48,033	0	0	0	370	05/01/2048	1.A
31400B-DB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0	09/01/2026	PAYDOWN		41,366	41,366	40,975	41,011	0	355	0	355	0	41,366	0	0	0	261	01/01/2048	1.A
31400B-WJ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1	09/01/2026	PAYDOWN		68,285	68,285	69,819	69,622	0	(1,337)	0	(1,337)	0	68,285	0	0	0	562	04/01/2048	1.A
31400G-C2-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1	09/01/2026	PAYDOWN		81,175	81,175	82,957	82,719	0	(1,544)	0	(1,544)	0	81,175	0	0	0	399	06/01/2048	1.A
31400G-DG-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1	09/01/2026	PAYDOWN		38,407	38,407	40,206	40,005	0	(1,598)	0	(1,598)	0	38,407	0	0	0	391	06/01/2048	1.A
31400C-MR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA4	09/01/2026	PAYDOWN		482,809	482,809	513,437	510,092	0	(27,283)	0	(27,283)	0	482,809	0	0	0	2,416	12/01/2049	1.A
31400C-VU-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA5	09/01/2026	PAYDOWN		127,953	127,953	135,030	134,379	0	(6,426)	0	(6,426)	0	127,953	0	0	0	562	02/01/2050	1.A
31400D-XQ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6	09/01/2026	PAYDOWN		233,959	233,959	244,359	243,522	0	(9,562)	0	(9,562)	0	233,959	0	0	0	1,297	06/01/2050	1.A
31400E-A5-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6	09/01/2026	PAYDOWN		600,161	600,161	617,837	615,793	0	(15,633)	0	(15,633)	0	600,161	0	0	0	1,852	07/01/2050	1.A
31400E-D3-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6	09/01/2026	PAYDOWN		134,685	134,685	141,566	141,019	0	(6,334)	0	(6,334)	0	134,685	0	0	0	548	07/01/2050	1.A
31400E-DP-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6	09/01/2026	PAYDOWN		925,397	925,397	985,403	977,644	0	(52,248)	0	(52,248)	0	925,397	0	0	0	3,136	07/01/2050	1.A
31400E-J9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6	09/01/2026	PAYDOWN		347,159	347,159	359,554	358,121	0	(10,962)	0	(10,962)	0	347,159	0	0	0	1,375	08/01/2050	1.A
31400E-ZE-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7	09/01/2026	PAYDOWN		294,440	294,440	314,694	312,177	0	(17,737)	0	(17,737)	0	294,440	0	0	0	1,228	09/01/2050	1.A
31400F-BS-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7	09/01/2026	PAYDOWN		714,092	714,092	757,719	753,448	0	(39,356)	0	(39,356)	0	714,092	0	0	0	2,750	10/01/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31400G-LR-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA8	09/01/2026	PAYDOWN		42,870	42,870	44,675	44,493	0	(1,623)	0	(1,623)	0	42,870	0	0	0	150	01/01/2051	1.A
31400G-T6-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA8	09/01/2026	PAYDOWN		432,246	432,246	451,697	450,132	0	(17,886)	0	(17,886)	0	432,246	0	0	0	2,161	10/01/2050	1.A
31400K-C9-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB0	09/01/2026	PAYDOWN		591,623	591,623	633,915	630,470	0	(38,847)	0	(38,847)	0	591,623	0	0	0	2,977	04/01/2051	1.A
31400L-PS-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1	09/01/2026	PAYDOWN		738,014	738,014	766,685	764,290	0	(26,276)	0	(26,276)	0	738,014	0	0	0	2,699	08/01/2051	1.A
31400L-R5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1	09/01/2026	PAYDOWN		829,543	829,543	885,148	881,099	0	(51,556)	0	(51,556)	0	829,543	0	0	0	3,826	08/01/2051	1.A
31400M-JL-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB2	09/01/2026	PAYDOWN		274,098	274,098	289,388	288,283	0	(14,185)	0	(14,185)	0	274,098	0	0	0	1,561	11/01/2051	1.A
31400M-JM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB2	09/01/2026	PAYDOWN		707,249	707,249	752,005	748,135	0	(40,886)	0	(40,886)	0	707,249	0	0	0	3,781	11/01/2051	1.A
31400P-TZ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB4	09/01/2026	PAYDOWN		205,405	205,405	201,490	201,570	0	3,835	0	3,835	0	205,405	0	0	0	1,743	07/01/2052	1.A
31400S-F2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB6	09/01/2026	PAYDOWN		64,171	64,171	65,163	65,137	0	(967)	0	(967)	0	64,171	0	0	0	686	06/01/2053	1.A
31400T-CE-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB7	09/01/2026	PAYDOWN		276,594	276,594	277,761	277,725	0	(1,131)	0	(1,131)	0	276,594	0	0	0	2,617	10/01/2053	1.A
31400T-EV-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB7	09/01/2026	PAYDOWN		129,410	129,410	129,632	129,611	0	(201)	0	(201)	0	129,410	0	0	0	1,601	10/01/2053	1.A
31400T-EZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB7	09/01/2026	PAYDOWN		533,860	533,860	533,902	533,860	0	0	0	0	0	533,860	0	0	0	7,097	10/01/2053	1.A
31400T-J5-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB7	09/01/2026	PAYDOWN		2,523,806	2,523,806	2,572,705	2,571,373	0	(47,567)	0	(47,567)	0	2,523,806	0	0	0	22,052	11/01/2053	1.A
31400T-WX-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB7	09/01/2026	PAYDOWN		139,194	139,194	141,423	141,372	0	(2,178)	0	(2,178)	0	139,194	0	0	0	944	01/01/2054	1.A
31400U-HK-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB8	09/01/2026	PAYDOWN		366,696	366,696	365,379	365,379	0	1,318	0	1,318	0	366,696	0	0	0	2,695	04/01/2054	1.A
31400U-M8-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB8	09/01/2026	PAYDOWN		87,343	87,343	87,820	87,804	0	(462)	0	(462)	0	87,343	0	0	0	949	05/01/2054	1.A
31400U-PU-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB8	09/01/2026	PAYDOWN		255,612	255,612	261,184	261,121	0	(5,509)	0	(5,509)	0	255,612	0	0	0	2,405	05/01/2054	1.A
31400U-VB-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB8	09/01/2026	PAYDOWN		61,201	61,201	61,927	61,904	0	(703)	0	(703)	0	61,201	0	0	0	513	06/01/2054	1.A
31400V-GY-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB9	09/01/2026	PAYDOWN		24,860	24,860	25,072	25,065	0	(205)	0	(205)	0	24,860	0	0	0	224	09/01/2054	1.A
31400V-L5-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB9	09/01/2026	PAYDOWN		215,634	215,634	217,024	216,987	0	(1,353)	0	(1,353)	0	215,634	0	0	0	1,416	10/01/2054	1.A
31400V-LG-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB9	09/01/2026	PAYDOWN		133,809	133,809	135,147	135,121	0	(1,312)	0	(1,312)	0	133,809	0	0	0	951	10/01/2054	1.A
31400V-M6-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB9	09/01/2026	PAYDOWN		161,215	161,215	162,790	162,736	0	(1,521)	0	(1,521)	0	161,215	0	0	0	1,278	10/01/2054	1.A
3140W0-GB-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA0	09/01/2026	PAYDOWN		506,555	506,555	509,721	509,586	0	(3,031)	0	(3,031)	0	506,555	0	0	0	3,705	12/01/2039	1.A
3140W0-M8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA0	09/01/2026	PAYDOWN		36,975	36,975	37,220	37,219	0	(245)	0	(245)	0	36,975	0	0	0	303	01/01/2055	1.A
3140W0-NB-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA0	09/01/2026	PAYDOWN		19,019	19,019	18,942	18,942	0	77	0	77	0	19,019	0	0	0	160	12/01/2054	1.A
3140W1-KB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA1	09/01/2026	PAYDOWN		205,979	205,979	209,745	209,730	0	(3,751)	0	(3,751)	0	205,979	0	0	0	2,307	10/01/2054	1.A
3140W1-MC-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA1	09/01/2026	PAYDOWN		308,259	308,259	310,498	310,439	0	(2,180)	0	(2,180)	0	308,259	0	0	0	3,188	03/01/2055	1.A
3140W1-UB-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA1	09/01/2026	PAYDOWN		237,089	237,089	241,867	241,806	0	(4,718)	0	(4,718)	0	237,089	0	0	0	2,072	04/01/2055	1.A
3140W1-WU-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA1	09/01/2026	PAYDOWN		117,920	117,920	120,241	120,232	0	(2,312)	0	(2,312)	0	117,920	0	0	0	902	05/01/2055	1.A
3140W2-YD-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA2	09/01/2026	PAYDOWN		73,423	73,423	74,674	74,655	0	(1,231)	0	(1,231)	0	73,423	0	0	0	681	05/01/2055	1.A
3140W3-4W-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA3	09/01/2026	PAYDOWN		17,929	17,929	17,918	0	0	11	0	11	0	17,929	0	0	0	185	11/01/2055	1.A
3140W4-AC-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA3	09/01/2026	PAYDOWN		331,022	331,022	328,616	0	0	2,405	0	2,405	0	331,022	0	0	0	1,599	11/01/2055	1.A
3140W4-BA-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA3	09/01/2026	PAYDOWN		170,147	170,147	169,988	0	0	160	0	160	0	170,147	0	0	0	1,312	03/01/2055	1.A
3140W4-Y3-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA4	09/01/2026	PAYDOWN		35,895	35,895	33,573	0	0	2,322	0	2,322	0	35,895	0	0	0	203	01/01/2050	1.A
3140W4-ZJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA4	09/01/2026	PAYDOWN		46,220	46,220	43,043	0	0	3,178	0	3,178	0	46,220	0	0	0	215	04/01/2052	1.A
3140W5-5L-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA5	09/01/2026	PAYDOWN		187,539	187,539	184,579	0	0	2,960	0	2,960	0	187,539	0	0	0	1,546	03/01/2056	1.A
3140W5-5Q-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA5	09/01/2026	PAYDOWN		174,813	174,813	177,217	0	0	2,404	0	2,404	0	174,813	0	0	0	1,779	04/01/2056	1.A
3140W6-4V-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA6	09/01/2026	PAYDOWN		8,784	8,784	8,760	0	0	24	0	24	0	8,784	0	0	0	40	07/01/2056	1.A
3140X5-AK-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM1	09/01/2026	PAYDOWN		867,413	867,413	853,216	853,594	0	13,819	0	13,819	0	867,413	0	0	0	5,285	11/01/2034	1.A
3140X7-YP-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4	09/01/2026	PAYDOWN		504,538	504,538	526,454	524,735	0	(20,196)	0	(20,196)	0	504,538	0	0	0	2,461	09/01/2050	1.A
3140XA-KS-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM6	09/01/2026	PAYDOWN		242,838	242,838	253,500	252,647	0	(9,809)	0	(9,809)	0	242,838	0	0	0	1,007	09/01/2050	1.A
3140XD-WF-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM9	09/01/2026	PAYDOWN		161,990	161,990	169,278	169,246	0	(7,256)	0	(7,256)	0	161,990	0	0	0	1,113	11/01/2049	1.A
3140XH-TK-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS2	09/01/2026	PAYDOWN		26,083	26,083	24,355	0	0	1,728	0	1,728	0	26,083	0	0	0	150	01/01/2051	1.A
3140XJ-ZE-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS3	09/01/2026	PAYDOWN		37,141	37,141	37,338	37,332	0	(191)	0	(191)	0	37,141	0	0	0	366	12/01/2052	1.A
3140XL-ED-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS4	09/01/2026	PAYDOWN		16,254	16,254	16,558	16,556	0	(302)	0	(302)	0	16,254	0	0	0	146	05/01/2053	1.A
3140XN-R7-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS6	09/01/2026	PAYDOWN		34,385	34,385	33,496	33,508	0	878	0	878	0	34,385	0	0	0	317	02/01/2054	1.A
3140XP-VU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS7	09/01/2026	PAYDOWN		83,606	83,606	83,397	83,397	0	209	0	209	0	83,606	0	0	0	836	04/01/2054	1.A
3140XQ-4H-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS8	09/01/2026	PAYDOWN		777,517	777,517	794,160	793,608	0	(16,092)	0	(16,092)	0	777,517	0	0	0	6,291	11/01/2038	1.A
3140XR-AK-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS9	09/01/2026	PAYDOWN		188,393	188,393	192,330	192,277	0	(3,884)	0	(3,884)	0	188,393	0	0	0	1,231	09/01/2054	1.A
3140XR-KR-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS9	09/01/2026	PAYDOWN		115,628	115,628	117,308	117,270	0	(1,641)	0	(1,641)	0	115,628	0	0	0	892	10/01/2054	1.A
3140XR-WQ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS9	09/01/2026	PAYDOWN		146,333	146,333	144,709	144,725	0	1,608	0	1,608	0	146,333	0	0	0	1,398	10/01/2054	1.A
3140Y6-NX-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC0	09/01/2026	PAYDOWN		208,688	208,688	213,318	213,243	0	(4,555)	0	(4,555)	0	208,688	0	0	0	2,096	05/01/2055	1.A
3140Y6-TY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC0	09/01/2026	PAYDOWN		93,502	93,502	94,426	94,413	0	(911)	0	(911)	0	93,502	0	0	0	818	06/01/2055	1.A
3140Y7-7D-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC1	09/01/2026	PAYDOWN		35,054	35,054	34,854	0	0	200	0	200	0	35,054	0	0	0	161	06/01/2055	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140Y7-S8-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC1	09/01/2026	PAYDOWN		92,907	92,907	95,106	0	0	(2,199)	0	(2,199)	0	92,907	0	0	0	582	11/01/2055	1.A
3140Y8-BQ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC1	09/01/2026	PAYDOWN		209,371	209,371	215,718	0	0	(6,347)	0	(6,347)	0	209,371	0	0	0	1,893	01/01/2056	1.A
3140Y8-MJ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC2	09/01/2026	PAYDOWN		28,225	28,225	28,886	0	0	(662)	0	(662)	0	28,225	0	0	0	310	03/01/2056	1.A
3140Y8-UQ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC2	09/01/2026	PAYDOWN		31,938	31,938	32,527	0	0	(589)	0	(589)	0	31,938	0	0	0	356	04/01/2056	1.A
3140Y9-BP-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC2	09/01/2026	PAYDOWN		155,950	155,950	157,162	0	0	(1,212)	0	(1,212)	0	155,950	0	0	0	1,162	05/01/2056	1.A
31410F-ST-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 888	09/01/2026	PAYDOWN		4,857	4,857	4,803	4,816	0	42	0	42	0	4,857	0	0	0	35	12/01/2036	1.A
31410L-K3-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 890	09/01/2026	PAYDOWN		10,741	10,741	11,214	11,089	0	(348)	0	(348)	0	10,741	0	0	0	82	12/01/2042	1.A
31417G-XM-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9	09/01/2026	PAYDOWN		3,167	3,167	3,389	3,342	0	(175)	0	(175)	0	3,167	0	0	0	21	06/01/2043	1.A
31418B-T5-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA2	09/01/2026	PAYDOWN		1,493	1,493	1,596	1,578	0	(84)	0	(84)	0	1,493	0	0	0	9	08/01/2045	1.A
31418C-3D-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3	09/01/2026	PAYDOWN		17,192	17,192	17,357	17,334	0	(142)	0	(142)	0	17,192	0	0	0	113	10/01/2048	1.A
31418C-PE-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3	09/01/2026	PAYDOWN		284,865	284,865	303,812	301,853	0	(16,988)	0	(16,988)	0	284,865	0	0	0	1,645	09/01/2047	1.A
31418C-S4-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3	09/01/2026	PAYDOWN		10,069	10,069	10,331	10,291	0	(222)	0	(222)	0	10,069	0	0	0	56	01/01/2048	1.A
31418C-S5-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3	09/01/2026	PAYDOWN		25,434	25,434	26,693	26,527	0	(1,093)	0	(1,093)	0	25,434	0	0	0	174	01/01/2048	1.A
31418C-U7-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3	09/01/2026	PAYDOWN		255,594	255,594	272,607	270,912	0	(15,317)	0	(15,317)	0	255,594	0	0	0	1,457	03/01/2048	1.A
31418C-UB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3	09/01/2026	PAYDOWN		11,229	11,229	11,505	11,469	0	(240)	0	(240)	0	11,229	0	0	0	76	02/01/2048	1.A
31418D-2M-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		400,191	400,191	413,854	412,741	0	(12,550)	0	(12,550)	0	400,191	0	0	0	1,666	07/01/2051	1.A
31418D-2N-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		792,292	792,292	834,878	831,884	0	(39,592)	0	(39,592)	0	792,292	0	0	0	3,925	07/01/2051	1.A
31418D-3J-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		561,536	561,536	592,541	590,474	0	(28,939)	0	(28,939)	0	561,536	0	0	0	2,531	08/01/2051	1.A
31418D-3Y-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		1,284,905	1,284,905	1,338,384	1,333,865	0	(48,961)	0	(48,961)	0	1,284,905	0	0	0	5,274	09/01/2051	1.A
31418D-7G-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		665,801	665,801	694,165	692,427	0	(26,626)	0	(26,626)	0	665,801	0	0	0	3,413	12/01/2051	1.A
31418D-AR-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3	09/01/2026	PAYDOWN		6,948	6,948	7,117	7,098	0	(151)	0	(151)	0	6,948	0	0	0	40	03/01/2049	1.A
31418D-MJ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3	09/01/2026	PAYDOWN		160,892	160,892	167,077	166,578	0	(5,686)	0	(5,686)	0	160,892	0	0	0	763	03/01/2050	1.A
31418D-RT-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		367,579	367,579	383,151	381,898	0	(14,319)	0	(14,319)	0	367,579	0	0	0	1,824	08/01/2050	1.A
31418D-SK-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		294,265	294,265	307,139	306,018	0	(11,753)	0	(11,753)	0	294,265	0	0	0	1,498	09/01/2050	1.A
31418D-UJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		279,885	279,885	291,999	291,096	0	(11,211)	0	(11,211)	0	279,885	0	0	0	1,441	11/01/2050	1.A
31418D-V7-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		66,792	66,792	69,177	68,929	0	(2,136)	0	(2,136)	0	66,792	0	0	0	214	01/01/2051	1.A
31418D-VA-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		100,976	100,976	104,624	104,235	0	(3,260)	0	(3,260)	0	100,976	0	0	0	330	12/01/2050	1.A
31418D-YB-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		68,204	68,204	68,022	68,034	0	170	0	170	0	68,204	0	0	0	223	04/01/2051	1.A
31418D-YY-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		653,423	653,423	620,118	368,130	0	34,424	0	34,424	0	653,423	0	0	0	2,699	05/01/2051	1.A
31418D-YZ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		412,399	412,399	435,146	433,512	0	(21,112)	0	(21,112)	0	412,399	0	0	0	1,974	05/01/2051	1.A
31418D-ZW-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		474,628	474,628	491,332	489,890	0	(15,262)	0	(15,262)	0	474,628	0	0	0	1,934	06/01/2051	1.A
31418D-ZX-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		336,026	336,026	354,403	353,164	0	(17,138)	0	(17,138)	0	336,026	0	0	0	1,653	06/01/2051	1.A
31418E-4M-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	09/01/2026	PAYDOWN		97,025	97,025	94,327	94,361	0	2,664	0	2,664	0	97,025	0	0	0	778	04/01/2054	1.A
31418E-AP-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		590,872	590,872	607,583	606,571	0	(15,699)	0	(15,699)	0	590,872	0	0	0	2,947	01/01/2052	1.A
31418E-B9-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		250,374	250,374	247,323	247,503	0	2,871	0	2,871	0	250,374	0	0	0	1,008	03/01/2052	1.A
31418E-CA-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		332,505	332,505	334,976	334,780	0	(2,275)	0	(2,275)	0	332,505	0	0	0	1,592	03/01/2052	1.A
31418E-CB-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		286,480	286,480	296,037	295,486	0	(9,005)	0	(9,005)	0	286,480	0	0	0	1,714	03/01/2052	1.A
31418E-E6-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		305,290	305,290	304,383	304,383	0	906	0	906	0	305,290	0	0	0	2,286	07/01/2052	1.A
31418E-ES-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		176,962	176,962	175,172	175,238	0	1,725	0	1,725	0	176,962	0	0	0	1,176	05/01/2052	1.A
31418E-F2-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		297,991	297,991	297,107	297,107	0	885	0	885	0	297,991	0	0	0	2,241	06/01/2052	1.A
31418E-GK-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		308,673	308,673	308,769	308,724	0	(51)	0	(51)	0	308,673	0	0	0	2,322	08/01/2052	1.A
31418E-GT-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		548,003	548,003	552,327	552,096	0	(4,093)	0	(4,093)	0	548,003	0	0	0	4,316	07/01/2052	1.A
31418E-J5-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		381,882	381,882	346,320	346,684	0	35,198	0	35,198	0	381,882	0	0	0	2,536	10/01/2052	1.A
31418E-Q8-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	09/01/2026	PAYDOWN		183,501	183,501	178,254	178,368	0	5,133	0	5,133	0	183,501	0	0	0	1,510	04/01/2053	1.A
31418E-U8-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	09/01/2026	PAYDOWN		170,413	170,413	165,940	165,998	0	4,415	0	4,415	0	170,413	0	0	0	1,356	08/01/2053	1.A
31418E-W2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	09/01/2026	PAYDOWN		136,928	136,928	133,318	133,364	0	3,565	0	3,565	0	136,928	0	0	0	1,150	10/01/2053	1.A
31418F-E9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	09/01/2026	PAYDOWN		290,326	290,326	293,909	293,711	0	(3,385)	0	(3,385)	0	290,326	0	0	0	2,336	12/01/2039	1.A
31418F-F9-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	09/01/2026	PAYDOWN		219,690	219,690	222,401	222,250	0	(2,561)	0	(2,561)	0	219,690	0	0	0	1,706	12/01/2039	1.A
31418F-QF-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	09/01/2026	PAYDOWN		251,791	251,791	251,781	0	0	10	0	10	0	251,791	0	0	0	2,113	10/01/2055	1.A
31418F-T2-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	09/01/2026	PAYDOWN		16,477	16,477	15,206	0	0	1,272	0	1,272	0	16,477	0	0	0	94	02/01/2056	1.A
31418F-TB-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	09/01/2026	PAYDOWN		16,161	16,161	16,138	0	0	23	0	23	0	16,161	0	0	0	147	01/01/2056	1.A
31418F-UX-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	09/01/2026	PAYDOWN		300,159	300,159	294,792	0	0	5,367	0	5,367	0	300,159	0	0	0	2,454	03/01/2056	1.A
31418F-WP-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA6	09/01/2026	PAYDOWN		32,996	32,996	32,387	0	0	610	0	610	0	32,996	0	0	0	260	05/01/2056	1.A
31418F-YQ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA6	09/01/2026	PAYDOWN		35,713	35,713	34,926	0	0	787	0	787	0	35,713	0	0	0	340	07/01/2056	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31418M-XJ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# ADO	09/01/2026	PAYDOWN		5,248	5,248	5,562	5,445	0	(198)	0	(198)	0	5,248	0	0	0	47	09/01/2036	1.A
31427M-L4-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SL0	09/01/2026	PAYDOWN		468,113	468,113	476,268	476,144	0	(8,031)	0	(8,031)	0	468,113	0	0	0	4,326	01/01/2055	1.A
31427N-W4-7	FEDERAL HOME LOAN MORTGAGE COR POOL# SL1	09/01/2026	PAYDOWN		158,055	158,055	158,092	158,088	0	(33)	0	(33)	0	158,055	0	0	0	1,359	01/01/2053	1.A
31427N-Z4-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SL1	09/01/2026	PAYDOWN		328,285	328,285	336,902	336,820	0	(8,535)	0	(8,535)	0	328,285	0	0	0	2,978	05/01/2055	1.A
31427P-PZ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SL2	09/01/2026	PAYDOWN		9,878	9,878	9,844	0	0	35	0	35	0	9,878	0	0	0	45	05/01/2055	1.A
31427P-YX-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SL2	09/01/2026	PAYDOWN		257,832	257,832	263,633	263,600	0	(5,768)	0	(5,768)	0	257,832	0	0	0	2,336	09/01/2055	1.A
31427Q-EC-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SL2	09/01/2026	PAYDOWN		136,889	136,889	138,124	0	0	(1,235)	0	(1,235)	0	136,889	0	0	0	683	10/01/2055	1.A
31427Q-J2-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SL2	09/01/2026	PAYDOWN		3,207	3,207	3,196	0	0	11	0	11	0	3,207	0	0	0	15	10/01/2055	1.A
31427Q-LY-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SL3	09/01/2026	PAYDOWN		178,707	178,707	182,030	182,004	0	(3,297)	0	(3,297)	0	178,707	0	0	0	1,204	10/01/2054	1.A
31427Q-ZJ-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SL3	09/01/2026	PAYDOWN		218,797	218,797	222,591	0	0	(3,795)	0	(3,795)	0	218,797	0	0	0	2,396	11/01/2055	1.A
31427R-FY-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SL3	09/01/2026	PAYDOWN		41,730	41,730	42,548	0	0	(818)	0	(818)	0	41,730	0	0	0	309	11/01/2055	1.A
31427R-GN-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SL3	09/01/2026	PAYDOWN		38,848	38,848	38,912	0	0	(64)	0	(64)	0	38,848	0	0	0	308	12/01/2055	1.A
31427R-NL-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SL3	09/01/2026	PAYDOWN		349,517	349,517	326,252	0	0	23,265	0	23,265	0	349,517	0	0	0	2,011	06/01/2052	1.A
31427R-TM-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SL4	09/01/2026	PAYDOWN		90,731	90,731	92,871	0	0	(2,141)	0	(2,141)	0	90,731	0	0	0	710	10/01/2055	1.A
31427R-TW-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SL4	09/01/2026	PAYDOWN		607,451	607,451	600,570	0	0	6,881	0	6,881	0	607,451	0	0	0	4,420	11/01/2054	1.A
31427S-PE-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SL4	09/01/2026	PAYDOWN		53,043	53,043	53,466	0	0	(423)	0	(423)	0	53,043	0	0	0	654	04/01/2056	1.A
31427S-Q2-7	FEDERAL HOME LOAN MORTGAGE COR POOL# SL4	09/01/2026	PAYDOWN		112,206	112,206	114,608	0	0	(2,402)	0	(2,402)	0	112,206	0	0	0	802	04/01/2056	1.A
31427S-Z7-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SL5	09/01/2026	PAYDOWN		307,018	307,018	308,073	0	0	(1,055)	0	(1,055)	0	307,018	0	0	0	2,715	12/01/2054	1.A
31427T-E4-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SL5	09/01/2026	PAYDOWN		21,460	21,460	21,339	0	0	121	0	121	0	21,460	0	0	0	98	12/01/2055	1.A
3142GQ-AF-9	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ0	09/01/2026	PAYDOWN		225,310	225,310	228,619	228,511	0	(3,201)	0	(3,201)	0	225,310	0	0	0	2,263	10/01/2053	1.A
3142GQ-DP-4	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ0	09/01/2026	PAYDOWN		1,482,778	1,482,778	1,486,412	1,486,196	0	(3,417)	0	(3,417)	0	1,482,778	0	0	0	16,469	10/01/2053	1.A
3142GR-LK-4	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ1	09/01/2026	PAYDOWN		157,850	157,850	159,901	159,843	0	(1,992)	0	(1,992)	0	157,850	0	0	0	1,468	04/01/2054	1.A
3142GR-P9-5	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ1	09/01/2026	PAYDOWN		133,243	133,243	134,466	134,427	0	(1,185)	0	(1,185)	0	133,243	0	0	0	817	04/01/2054	1.A
3142GS-U8-9	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ2	09/01/2026	PAYDOWN		120,160	120,160	119,672	0	0	488	0	488	0	120,160	0	0	0	1,422	09/01/2054	1.A
3142GT-BV-7	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ2	09/01/2026	PAYDOWN		246,217	246,217	249,949	249,927	0	(3,710)	0	(3,710)	0	246,217	0	0	0	1,877	11/01/2054	1.A
3142GV-CS-8	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ4	09/01/2026	PAYDOWN		147,457	147,457	146,616	146,618	0	839	0	839	0	147,457	0	0	0	1,044	08/01/2055	1.A
3142GV-LC-3	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ4	09/01/2026	PAYDOWN		233,361	233,361	240,472	240,414	0	(7,053)	0	(7,053)	0	233,361	0	0	0	2,533	09/01/2055	1.A
3142GW-3A-5	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ6	09/01/2026	PAYDOWN		202,022	202,022	203,995	0	0	(1,973)	0	(1,973)	0	202,022	0	0	0	1,885	03/01/2056	1.A
3142GW-PY-9	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ5	09/01/2026	PAYDOWN		72,555	72,555	72,725	0	0	(170)	0	(170)	0	72,555	0	0	0	511	01/01/2056	1.A
3142J6-CW-1	FEDERAL HOME LOAN MORTGAGE COR POOL# RQ0	09/01/2026	PAYDOWN		7,630	7,630	7,620	0	0	11	0	11	0	7,630	0	0	0	61	01/01/2056	1.A
3142J6-D9-1	FEDERAL HOME LOAN MORTGAGE COR POOL# RQ0	09/01/2026	PAYDOWN		40,064	40,064	39,189	0	0	875	0	875	0	40,064	0	0	0	319	06/01/2056	1.A
3142J6-DD-2	FEDERAL HOME LOAN MORTGAGE COR POOL# RQ0	09/01/2026	PAYDOWN		10,401	10,401	9,598	0	0	803	0	803	0	10,401	0	0	0	61	03/01/2056	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE COR POOL# RQ0	09/01/2026	PAYDOWN		33,997	33,997	33,369	0	0	628	0	628	0	33,997	0	0	0	270	03/01/2056	1.A
3142J6-DQ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# RQ0	09/01/2026	PAYDOWN		8,693	8,693	8,478	0	0	215	0	215	0	8,693	0	0	0	71	04/01/2056	1.A
3142J6-DY-6	FEDERAL HOME LOAN MORTGAGE COR POOL# RQ0	09/01/2026	PAYDOWN		396,266	396,266	390,199	0	0	6,068	0	6,068	0	396,266	0	0	0	3,126	05/01/2056	1.A
35563P-DZ-9	SEASONED CREDIT RISK TRANSFER SENIOR AGE	09/01/2026	PAYDOWN		249,209	249,209	245,246	245,934	0	3,275	0	3,275	0	249,209	0	0	0	1,117	05/25/2057	1.A
35563P-EB-1	SEASONED CREDIT RISK TRANSFER SENIOR AGE	09/01/2026	PAYDOWN		96,513	96,513	90,119	92,170	0	4,343	0	4,343	0	96,513	0	0	0	483	05/25/2057	1.A
35563P-HH-5	SEASONED CREDIT RISK TRANSFER SENIOR AGE	09/01/2026	PAYDOWN		136,976	136,976	135,323	135,877	0	1,099	0	1,099	0	136,976	0	0	0	800	03/25/2058	1.A
35563P-ML-0	SEASONED CREDIT RISK TRANSFER SENIOR AGE	09/01/2026	PAYDOWN		132,426	132,426	135,329	135,326	0	(2,899)	0	(2,899)	0	132,426	0	0	0	637	02/25/2059	1.A
35564C-AN-7	FREDDIE MAC - SLST SLST_18-2 SENIOR AGEN	09/01/2026	PAYDOWN		141,603	141,603	139,712	140,457	0	1,145	0	1,145	0	141,603	0	0	0	844	11/25/2028	1.A
35564K-E3-9	STRUCTURED AGENCY CREDIT RISK MEZZANIN W	09/25/2026	PAYDOWN		64,799	64,799	64,799	64,799	0	0	0	0	0	64,799	0	0	0	643	08/25/2042	1.A
35564K-H3-6	STRUCTURED AGENCY CREDIT RISK WHOLE_CMO	09/25/2026	PAYDOWN		2,024,910	2,024,910	2,031,794	2,012,249	0	12,661	0	12,661	0	2,024,910	0	0	0	19,841	09/25/2042	1.A
35564K-HE-2	STRUCTURED AGENCY CREDIT RISK SENIOR WHO	09/25/2026	PAYDOWN		53,478	53,478	53,478	53,478	0	0	0	0	0	53,478	0	0	0	475	01/25/2034	1.A
35564K-PU-7	FREDDIE MAC STACR REMIC TRUST MEZZANIN W	09/25/2026	PAYDOWN		1,037,384	1,037,384	1,023,846	1,020,293	0	17,091	0	17,091	0	1,037,384	0	0	0	7,982	01/25/2042	1.A
35564K-RE-1	STRUCTURED AGENCY CREDIT RISK MEZZANIN W	09/25/2026	PAYDOWN		480,584	480,584	479,501	479,396	0	1,188	0	1,188	0	480,584	0	0	0	3,927	02/25/2042	1.A
35564K-UW-7	FREDDIE MAC STACR REMIC TRUST MEZZANIN W	09/25/2026	PAYDOWN		740,301	740,301	745,240	736,823	0	3,478	0	3,478	0	740,301	0	0	0	6,893	04/25/2042	1.A
35564K-WS-4	FREDDIE MAC STACR REMIC TRUST MEZZANIN W	09/25/2026	PAYDOWN		109,189	109,189	110,502	108,636	0	553	0	553	0	109,189	0	0	0	1,055	05/25/2042	1.A
35564N-CW-1	FREDDIEMACSTACRREMICTRUST SENIOR WHOLE_C	09/25/2026	PAYDOWN		152,260	152,260	153,069	0	0	(809)	0	(809)	0	152,260	0	0	0	1,195	05/25/2044	1.A
35564N-FY-4	STRUCTURED AGENCY CREDIT RISK SENIOR WHO	09/25/2026	PAYDOWN		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	176	01/25/2045	1.A
35564U-AQ-0	FREDDIEMACSTACRREMICTRUST SENIOR WHOLE_C	09/25/2026	PAYDOWN		618,750	618,750	619,910	0	0	(1,160)	0	(1,160)	0	618,750	0	0	0	4,851	09/25/2045	1.A
35564U-CQ-8	STRUCTUREDAGENCYCREDITRISK SENIOR WHOLE_	07/27/2026	PAYDOWN		131,250	131,250	131,373	0	0	(123)	0	(123)	0	131,250	0	0	0	522	02/26/2046	1.A
35564U-CQ-8	STRUCTUREDAGENCYCREDITRISK SENIOR WHOLE_	09/25/2026	PAYDOWN		262,500	262,500	262,746	0	0	(246)	0	(246)	0	262,500	0	0	0	2,497	02/26/2046	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					96,274,555	121,934,536	90,593,683	88,745,714	0	(991,268)	0	(991,268)	0	89,327,241	0	6,947,314	6,947,314	664,089	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..302987-AE-2	FHLMC_20-SB70 SENIOR SENIOR_CMBS _20-SB7	09/01/2026 .	PAYDOWN		98,391	98,391	98,852	98,852	0	(461)	0	(461)	0	98,391	0	0	0	574	10/25/2039 .	1.A .....
..30298B-AJ-2	FRESB MULTIFAMILY MORTGAGE PAS SENIOR SE	09/01/2026 .	PAYDOWN		1,484	1,484	1,491	1,491	0	(7)	0	(7)	0	1,484	0	0	0	6	03/25/2039 .	1.A .....
..30298L-AE-1	FRESB MULTIFAMILY MORTGAGE PAS PRELOF SE	08/01/2026 .	PAYDOWN		13,056	13,056	13,117	13,117	0	(61)	0	(61)	0	13,056	0	0	0	50	05/25/2039 .	1.A .....
..3136B1-LF-9	FANNIE MAE ACES FNMA_18-M3 LCF SENIOR_CM	09/01/2026 .	PAYDOWN		34,171	34,171	32,600	33,363	0	808	0	808	0	34,171	0	0	0	176	02/25/2030 .	1.A .....
..3136B2-6W-7	FANNIE MAE ACES FNMA_18-M12 AGCYSEN SENI	09/01/2026 .	PAYDOWN		7,854	7,854	7,787	7,811	0	43	0	43	0	7,854	0	0	0	48	08/25/2030 .	1.A .....
..3136B3-DE-7	FANNIEMAE-ACES FNA_18-M13 LCF SENIOR_CMB	09/01/2026 .	PAYDOWN		9,629	9,629	9,485	9,552	0	77	0	77	0	9,629	0	0	0	61	09/25/2030 .	1.A .....
..3136B4-TS-7	FNMA_19-M8A SENIOR_CMBS _19-M8A 3.864%	09/01/2026 .	PAYDOWN		53,646	53,646	60,108	56,966	0	(3,321)	0	(3,321)	0	53,646	0	0	0	336	04/25/2034 .	1.A .....
..3136B5-6S-9	FANNIEMAE-ACES FNMA_19-M18 SENIOR SENIOR	09/01/2026 .	PAYDOWN		530,961	530,961	541,546	535,728	0	(4,766)	0	(4,766)	0	530,961	0	0	0	2,100	09/25/2031 .	1.A .....
..3137FE-BQ-2	FHLMC MULTIFAMILY STRUCTURED P LCF SENIO	09/01/2026 .	PAYDOWN		2,000,942	2,000,941	2,062,267	2,006,944	0	(6,003)	0	(6,003)	0	2,000,942	0	0	0	11,654	12/25/2027 .	1.A .....
..3137FE-TN-0	FHLMC MULTIFAMILY STRUCTURED P LCF SENIO	09/01/2026 .	PAYDOWN		17,388	17,388	17,367	17,367	0	22	0	22	0	17,388	0	0	0	141	01/25/2028 .	1.A .....
..3138NJ-BM-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026 .	PAYDOWN		211,321	211,321	248,409	231,595	0	(20,275)	0	(20,275)	0	211,321	0	0	0	1,406	11/01/2033 .	1.A .....
..3140HT-AN-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2026 .	PAYDOWN		39,707	39,707	45,154	42,758	0	(3,050)	0	(3,050)	0	39,707	0	0	0	235	03/01/2034 .	1.A .....
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					3,018,550	3,018,549	3,138,183	3,055,544	0	(36,994)	0	(36,994)	0	3,018,550	0	0	0	16,787	XXX	XXX
..00002L-AC-5	A&DMORTGAGETRUSTADMT_26-NQM SENIOR WHOLE	09/01/2026 .	PAYDOWN		58,359	58,359	58,359	0	0	1	0	1	0	58,359	0	0	0	275	08/25/2071 .	1.A FE ....
..00039G-AA-7	A&D MTG TR ADMT_24-NQM1 SENIOR WHOLE_CMO	09/01/2026 .	PAYDOWN		211,090	211,090	211,090	211,090	0	0	0	0	0	211,090	0	0	0	2,302	02/25/2069 .	1.A .....
..00039R-AC-9	A&DMORTGAGETRUSTADMT_26-NQM SENIOR WHOLE	09/01/2026 .	PAYDOWN		58,036	58,036	58,035	0	0	1	0	1	0	58,036	0	0	0	611	07/25/2071 .	1.A FE ....
..002941-AA-0	A&D MTG TR ADMT_25-NQM4 SENIOR WHOLE_CMO	09/01/2026 .	PAYDOWN		489,151	489,151	489,147	489,151	0	0	0	0	0	489,151	0	0	0	4,443	10/25/2070 .	1.A .....
..009740-AA-9	AJAX MORTGAGE LOAN TRUST AJAXM SUPSEN WH	09/25/2026 .	PAYDOWN		410,928	410,928	410,887	410,928	0	0	0	0	0	410,928	0	0	0	1,261	12/25/2060 .	1.A FE ....
..021468-AD-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	09/01/2026 .	PAYDOWN		144	175	105	70	0	75	0	75	0	144	0	0	0	2	06/25/2036 .	1.A FM ....
..02147X-AD-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	09/01/2026 .	PAYDOWN		25,102	24,206	18,175	11,047	0	14,055	0	14,055	0	25,102	0	0	0	357	11/25/2036 .	1.A FM ....
..02151D-AC-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	09/25/2026 .	PAYDOWN		73,648	73,648	63,816	67,265	0	6,383	0	6,383	0	73,648	0	0	0	431	09/25/2047 .	1.A FM ....
..02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM SENIOR WH	09/01/2026 .	PAYDOWN		123,563	123,563	91,751	64,889	0	58,674	0	58,674	0	123,563	0	0	0	499	09/25/2035 .	1.A FM ....
..03464B-AA-6	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	09/01/2026 .	PAYDOWN		87,048	87,048	87,047	87,048	0	0	0	0	0	87,048	0	0	0	556	12/25/2066 .	1.A .....
..03465X-AA-7	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	09/01/2026 .	PAYDOWN		119,403	119,403	116,685	116,685	0	2,719	0	2,719	0	119,403	0	0	0	1,253	08/25/2068 .	1.A FE ....
..03466F-AC-1	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	09/01/2026 .	PAYDOWN		109,966	109,966	109,965	109,966	0	0	0	0	0	109,966	0	0	0	1,123	10/25/2070 .	1.A .....
..03466Q-AA-1	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	09/01/2026 .	PAYDOWN		24,196	24,196	24,196	24,196	0	0	0	0	0	24,196	0	0	0	190	02/25/2070 .	1.A .....
..03466U-AA-2	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	09/01/2026 .	PAYDOWN		160,853	160,853	160,850	160,853	0	0	0	0	0	160,853	0	0	0	1,324	07/25/2070 .	1.A .....
..034942-AA-0	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	09/01/2026 .	PAYDOWN		286,296	286,296	287,906	287,906	0	(1,610)	0	(1,610)	0	286,296	0	0	0	3,109	01/25/2069 .	1.A FE ....
..034947-AC-5	AOMT_26-1 SENIOR WHOLE_CMO _26-1 144A	09/01/2026 .	PAYDOWN		96,694	96,694	96,692	0	0	2	0	2	0	96,694	0	0	0	730	02/25/2071 .	1.A FE ....
..04537U-AE-7	ASPIREMORTGAGETRUSTSPIRE_26 SENIOR WHOLE	09/01/2026 .	PAYDOWN		181,055	181,055	181,053	0	0	3	0	3	0	181,055	0	0	0	1,168	07/26/2066 .	1.A FE ....
..04538Q-AD-7	ASPIREMORTGAGETRUSTSPIRE_26 SENIOR WHOLE	09/01/2026 .	PAYDOWN		63,775	63,775	63,813	0	0	(38)	0	(38)	0	63,775	0	0	0	295	08/25/2066 .	1.A FE ....
..04539C-AC-9	ASPIREMORTGAGETRUSTSPIRE_26 SENIOR WHOLE	09/01/2026 .	PAYDOWN		182,952	182,952	182,949	0	0	4	0	4	0	182,952	0	0	0	1,468	05/25/2066 .	1.A FE ....
..04541G-NA-6	ASSET BACKED SECURITIES CORP H MEZZANIN	09/25/2026 .	PAYDOWN		32,891	32,769	32,113	32,851	0	40	0	40	0	32,891	0	0	0	149	12/25/2034 .	1.A FM ....
..04544Q-AC-1	ASSET BACKED SECURITIES CORP H SENIOR AB	09/25/2026 .	PAYDOWN		7,356	7,356	5,385	5,137	0	2,218	0	2,218	0	7,356	0	0	0	26	11/25/2036 .	1.A FM ....
..04544Q-AD-9	ASSET BACKED SECURITIES CORP H SENIOR AB	09/25/2026 .	PAYDOWN		10,417	10,417	6,989	6,989	0	3,427	0	3,427	0	10,417	0	0	0	37	11/25/2036 .	1.A FM ....
..05535D-CF-9	BCF_97-R3 SUB WHOLE_CMO _97-R3 144A 7.	07/01/2026 .	PAYDOWN		35,692	35,692	17,095	181	0	35,511	0	35,511	0	35,692	0	0	0	91	11/25/2028 .	1.A FM ....
..06745A-AA-2	BARCLAYS MORTGAGE LOAN TRUST B SENIOR WH	09/01/2026 .	PAYDOWN		126,144	126,144	125,843	126,144	0	0	0	0	0	126,144	0	0	0	1,308	01/25/2064 .	1.A FE ....
..07324F-AC-4	BAYVIEW FINANCIAL ACQUISITION SENIOR ABS	09/01/2026 .	PAYDOWN		161,769	161,769	131,261	161,565	0	205	0	205	0	161,769	0	0	0	524	08/28/2047 .	1.A FM ....
..073870-AG-2	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	09/01/2026 .	PAYDOWN		14,236	14,332	11,810	10,379	0	3,858	0	3,858	0	14,236	0	0	0	92	04/25/2037 .	1.A FM ....
..073879-U9-7	BEAR STEARNS ASSET BACKED SECU SENIOR AB	09/25/2026 .	PAYDOWN		118,310	118,310	107,608	100,675	0	17,635	0	17,635	0	118,310	0	0	0	(397)	09/25/2034 .	1.A FM ....
..073914-TS-2	BEAR STEARNS MORTGAGE SECURITI SUB WHOLE	09/01/2026 .	PAYDOWN		0	295	295	85	233	(318)	0	(85)	0	0	0	0	0	0	11/25/2029 .	1.A FM ....
..07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO	09/25/2026 .	PAYDOWN		172,900	172,901	130,108	142,640	0	30,260	0	30,260	0	172,900	0	0	0	732	09/25/2046 .	1.A FM ....
..07401M-AG-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO	09/25/2026 .	PAYDOWN		101,898	101,898	81,809	97,525	0	4,373	0	4,373	0	101,898	0	0	0	728	02/25/2037 .	1.A FM ....
..10568K-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	09/01/2026 .	PAYDOWN		8,247	8,247	8,247	8,247	0	0	0	0	0	8,247	0	0	0	46	11/25/2061 .	1.A .....
..105690-AA-9	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	09/01/2026 .	PAYDOWN		43,714	43,714	43,713	43,713	0	0	0	0	0	43,714	0	0	0	139	04/26/2060 .	1.A .....
..10569B-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	09/01/2026 .	PAYDOWN		27,507	27,507	28,187	27,843	0	(336)	0	(336)	0	27,507	0	0	0	97	05/25/2059 .	1.A .....
..10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	09/01/2026 .	PAYDOWN		19,505	19,505	19,491	19,505	0	0	0	0	0	19,505	0	0	0	123	09/25/2061 .	1.A .....
..10569N-AC-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	09/01/2026 .	PAYDOWN		258,138	258,138	258,136	258,138	0	0	0	0	0	258,138	0	0	0	1,998	11/25/2064 .	1.A FE ....
..10569R-AC-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	09/01/2026 .	PAYDOWN		200,033	200,033	200,033	200,033	0	0	0	0	0	200,033	0	0	0	1,821	02/25/2065 .	1.A FE ....
..10570H-AH-4	BRAVORESIDENTIALFUNDINGTRUS SENIOR WHOLE	09/25/2026 .	PAYDOWN		24,157	24,157	24,157	0	0	0	0	0	0	24,157	0	0	0	92	08/25/2066 .	1.A FE ....
..10570M-AC-4	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	09/25/2026 .	PAYDOWN		252,395	252,395	252,394	252,395	0	0	0	0	0	252,395	0	0	0	2,213	06/25/2065 .	1.A .....
..105934-AE-3	BRAVORESIDENTIALFUNDINGTRUS WHOLE_CMO _2	09/01/2026 .	PAYDOWN		89,936	89,936	89,936	0	0	0	0	0	0	89,936	0	0	0	759	11/25/2065 .	1.A FE ....
..12544V-BE-8	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	09/01/2026 .	PAYDOWN		0	6	5	2	0	(2)	0	(2)	0	0	0	0	0	0	05/25/2037 .	1.A FM ....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12553X-AD-5	CIM TRUST CIM_18-INV1 SUPSEN WHOLE_CMO _	09/01/2026	PAYDOWN		21,940	21,940	21,808	21,808	0	132	0	132	0	21,940	0	0	0	160	08/25/2048	1.A
12557L-AC-9	CIM TRUST CIM_19-INV3 SUPSEN WHOLE_CMO _	09/01/2026	PAYDOWN		1,730	1,730	1,753	1,753	0	(24)	0	(24)	0	1,730	0	0	0	10	08/25/2049	1.A
12567R-AA-8	CIM TRUST CIM_21-R6 SENIOR WHOLE_CMO _21	09/01/2026	PAYDOWN		80,323	80,323	80,322	80,322	0	0	0	0	0	80,323	0	0	0	164	07/25/2061	1.A
12571Y-AA-7	CIM TRUST CIM_22-R1 SENIOR WHOLE_CMO _22	09/01/2026	PAYDOWN		27,817	27,817	27,647	27,676	0	141	0	141	0	27,817	0	0	0	139	01/25/2061	1.A
125925-EN-3	CMC SECURITIES CORPORATION IV SUB WHOLE_	09/01/2026	PAYDOWN		215	215	215	214	0	1	0	1	0	215	0	0	0	2	11/25/2027	1.A FM
126378-AG-3	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH	09/01/2026	PAYDOWN		21,163	21,163	4,106	4,106	0	17,058	0	17,058	0	21,163	0	0	0	47	02/25/2037	1.A FM
12637H-AP-3	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH	08/01/2026	PAYDOWN		0	8	4	2	0	(2)	0	(2)	0	0	0	0	0	0	05/25/2036	1.A FM
12645E-FS-9	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH	09/01/2026	PAYDOWN		13,991	13,991	9,993	10,856	0	3,135	0	3,135	0	13,991	0	0	0	93	01/27/2036	1.A FM
12648E-BE-1	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH	09/01/2026	PAYDOWN		37,552	37,552	24,583	31,476	0	6,076	0	6,076	0	37,552	0	0	0	193	02/27/2037	1.A FM
12648E-BJ-0	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH	09/01/2026	PAYDOWN		26,357	26,357	25,961	26,207	0	150	0	150	0	26,357	0	0	0	214	06/27/2036	1.A FM
12648W-AE-2	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH	09/01/2026	PAYDOWN		42,286	42,286	20,839	20,839	0	21,447	0	21,447	0	42,286	0	0	0	211	03/29/2038	1.A FM
12649W-BN-0	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH	07/01/2026	PAYDOWN		14,341	14,341	8,856	14,974	0	(632)	0	(632)	0	14,341	0	0	0	42	10/29/2036	4.C FM
12649W-BN-0	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH	09/01/2026	PAYDOWN		22,179	22,179	13,695	23,156	0	(977)	0	(977)	0	22,179	0	0	0	164	10/29/2036	5.A FM
12653T-BX-8	CSMC TRUST 2018-J1 CSMC_18-J1 WHOLE_CMO	09/01/2026	PAYDOWN		94,367	94,367	98,437	97,319	0	(2,952)	0	(2,952)	0	94,367	0	0	0	538	02/25/2048	1.A
12659F-AA-3	CSMC TRUST CSMC_21-NQM8 SENIOR WHOLE_CMO	09/01/2026	PAYDOWN		56,076	56,076	56,075	56,076	0	0	0	0	0	56,076	0	0	0	253	10/25/2066	1.A
12659Y-AA-2	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	09/01/2026	PAYDOWN		47,936	47,935	47,934	47,935	0	1	0	1	0	47,936	0	0	0	318	02/01/2067	1.A FE
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	09/01/2026	PAYDOWN		123,258	123,258	123,257	123,258	0	0	0	0	0	123,258	0	0	0	719	01/25/2067	1.A
12661G-AA-7	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	09/01/2026	PAYDOWN		73,014	73,014	74,137	73,014	0	0	0	0	0	73,014	0	0	0	248	01/25/2060	1.A FE
12663D-AC-8	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	09/01/2026	PAYDOWN		40,322	40,322	40,119	40,322	0	0	0	0	0	40,322	0	0	0	339	05/25/2067	1.A
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	09/01/2026	PAYDOWN		14,989	14,989	14,988	14,989	0	0	0	0	0	14,989	0	0	0	146	05/25/2067	1.A
12667G-XN-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	09/01/2026	PAYDOWN		34,745	34,436	30,680	24,360	0	10,385	0	10,385	0	34,745	0	0	0	357	08/25/2035	1.A FM
12668A-L3-7	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH	09/01/2026	PAYDOWN		7,076	7,117	4,230	4,230	0	2,847	0	2,847	0	7,076	0	0	0	113	01/25/2036	2.C FM
12668B-EJ-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	09/01/2026	PAYDOWN		78,518	76,907	66,692	55,218	0	23,300	0	23,300	0	78,518	0	0	0	843	02/25/2036	1.A FM
12668B-FG-3	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	09/01/2026	PAYDOWN		9,288	8,717	7,207	4,186	0	5,103	0	5,103	0	9,288	0	0	0	87	02/25/2036	1.A FM
126694-3B-2	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH	09/01/2026	PAYDOWN		644	644	414	414	0	230	0	230	0	644	0	0	0	7	05/25/2036	4.B FM
126694-FQ-6	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH	09/01/2026	PAYDOWN		4,054	4,054	3,893	2,584	0	1,469	0	1,469	0	4,054	0	0	0	39	10/25/2035	1.A FM
126694-TU-2	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH	09/01/2026	PAYDOWN		7,030	6,568	4,249	4,249	0	2,781	0	2,781	0	7,030	0	0	0	97	01/25/2036	3.A FM
126694-WE-4	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH	09/01/2026	PAYDOWN		114,681	114,413	99,360	111,801	0	2,880	0	2,880	0	114,681	0	0	0	839	03/20/2036	1.A FM
12673U-AA-2	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	09/01/2026	PAYDOWN		49,551	49,551	49,551	49,551	0	0	0	0	0	49,551	0	0	0	434	02/25/2070	1.A FE
12674L-AA-1	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	09/01/2026	PAYDOWN		142,919	142,919	142,919	142,919	0	0	0	0	0	142,919	0	0	0	1,262	03/25/2070	1.A FE
12675L-AA-0	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO	09/01/2026	PAYDOWN		268,372	268,372	268,372	268,372	0	1	0	1	0	268,372	0	0	0	2,229	09/25/2070	1.A FE
12677U-AF-7	COLTMORTGAGELOANTRUSTCOLT_ SRSEC WHOLE_C	09/01/2026	PAYDOWN		21,303	21,303	21,303	0	0	0	0	0	0	21,303	0	0	0	198	08/25/2071	1.A FE
152314-JP-6	CENTEX HOME EQUITY CXHE_04-B SENIOR ABS_	09/01/2026	PAYDOWN		61,155	61,155	64,606	62,678	0	(1,523)	0	(1,523)	0	61,155	0	0	0	538	03/25/2034	1.A FM
161546-FV-3	CHASE FUNDING MORTGAGE LOAN AS SENIOR AB	09/01/2026	PAYDOWN		25,574	25,574	24,903	24,576	0	998	0	998	0	25,574	0	0	0	237	05/25/2033	1.A FM
161546-JP-2	CHASE FUNDING MORTGAGE LOAN AS MEZZANIN	09/25/2026	PAYDOWN		5,194	5,194	4,759	4,846	0	348	0	348	0	5,194	0	0	0	41	02/25/2035	1.A FM
16159H-AD-9	CHASE MORTGAGE FINANCE CORPORA SENIOR WH	09/01/2026	PAYDOWN		84,062	84,062	83,521	83,558	0	503	0	503	0	84,062	0	0	0	778	02/25/2055	1.A
16160D-AB-9	CHASE HOME LENDING MORTGAGE TR SENIOR WH	09/01/2026	PAYDOWN		160,026	160,026	159,476	159,476	0	550	0	550	0	160,026	0	0	0	1,506	01/25/2055	1.A
16160D-AD-5	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO	09/01/2026	PAYDOWN		128,021	128,021	128,859	128,185	0	(164)	0	(164)	0	128,021	0	0	0	1,306	01/25/2055	1.A
161935-AD-3	CHASE HOME LENDING MORTGAGE TR SENIOR WH	09/01/2026	PAYDOWN		142,857	142,857	143,666	143,369	0	(513)	0	(513)	0	142,857	0	0	0	1,594	04/25/2056	1.A
16678R-CT-2	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH	09/25/2026	PAYDOWN		25,076	25,076	23,087	22,379	0	2,698	0	2,698	0	25,076	0	0	0	119	01/25/2036	1.A FM
16678R-CU-9	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH	09/25/2026	PAYDOWN		1,590	1,590	1,401	1,559	0	31	0	31	0	1,590	0	0	0	8	01/25/2036	1.A FM
172973-3M-9	CITICORP MORTGAGE SECURITIES I SUPSEN WH	09/01/2026	PAYDOWN		118,411	118,411	108,975	116,825	0	1,586	0	1,586	0	118,411	0	0	0	600	10/25/2035	1.A FM
172987-BA-6	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	09/01/2026	PAYDOWN		245,660	225,525	207,102	194,458	0	51,202	0	51,202	0	245,660	0	0	0	1,718	11/25/2036	1.A FM
17307G-LP-1	CREDIT-BASED ASSET SERVICING A MEZZANIN	09/25/2026	PAYDOWN		92,960	92,960	86,104	91,794	0	1,167	0	1,167	0	92,960	0	0	0	535	10/25/2034	1.A FM
17311F-AF-1	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS	09/01/2026	PAYDOWN		45,017	45,017	28,439	17,673	0	27,344	0	27,344	0	45,017	0	0	0	187	01/25/2037	1.A FM
17311L-AB-7	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	09/01/2026	PAYDOWN		874	874	748	913	0	(39)	0	(39)	0	874	0	0	0	9	04/25/2037	1.A FM
17311Y-AA-1	CREDIT BASED ASSET SERVICING A SENIOR AB	09/01/2026	PAYDOWN		70,004	101,719	33,872	33,872	0	36,131	0	36,131	0	70,004	0	0	0	107	03/25/2037	1.A FM
17313B-AA-9	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS	09/25/2026	PAYDOWN		595,124	595,124	526,656	575,272	0	19,851	0	19,851	0	595,124	0	0	0	3,183	05/25/2037	1.A FM
17321L-AA-7	CITIGROUP MORTGAGE LOAN TRUST SENIOR WHO	09/01/2026	PAYDOWN		11,833	11,833	12,126	12,126	0	(292)	0	(292)	0	11,833	0	0	0	69	10/25/2043	1.A
17329M-CL-1	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	09/01/2026	PAYDOWN		104,407	104,407	106,584	106,270	0	(1,863)	0	(1,863)	0	104,407	0	0	0	432	07/25/2051	1.A
17330C-AA-6	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO	09/01/2026	PAYDOWN		72,900	72,900	72,841	72,900	0	0	0	0	0	72,900	0	0	0	322	02/25/2052	1.A
18974B-AH-2	CITIMORTGAGE ALTERNATIVE LOAN SENIOR WHO	09/01/2026	PAYDOWN		9,232	13,353	11,462	12,051	0	(2,819)	0	(2,819)	0	9,232	0	0	0	133	10/25/2036	2.C FM
19687Y-AA-3	COLT FUNDING LLC COLT_20-RPL1 SENIOR WHO	09/01/2026	PAYDOWN		157,757	157,757	157,757	157,757	0	0	0	0	0	157,757	0	0	0	335	01/25/2065	1.A FE
19688Q-AA-9	COLT FUNDING LLC COLT_24-INV4 SENIOR WHO	09/01/2026	PAYDOWN		86,283	86,283	86,283	86,283	0	0	0	0	0	86,283	0	0	0	708	05/25/2069	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
19688Y-AA-2	COLT MORTGAGE LOAN TRUST COLT SRSEC WHOL	09/01/2026	PAYDOWN		338,674	338,674	338,959	338,674	0	0	0	0	0	338,674	0	0	0	2,631	12/26/2069	1.A FE
19689C-AA-9	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	09/01/2026	PAYDOWN		207,092	207,092	207,090	207,090	0	2	0	2	0	207,092	0	0	0	1,584	06/25/2070	1.A FE
19689E-AD-9	COLTMORTGAGELOANTRUSTCOLT_ SENIOR WHOLE_	09/01/2026	PAYDOWN		39,405	39,405	39,405	0	0	0	0	0	0	39,405	0	0	0	432	06/25/2071	1.A FE
19689H-AC-4	COLTMORTGAGELOANTRUSTCOLT_ SENIOR WHOLE_	09/01/2026	PAYDOWN		72,279	72,279	72,278	0	0	1	0	1	0	72,279	0	0	0	686	07/27/2071	1.A FE
196926-AD-1	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	09/01/2026	PAYDOWN		135,304	135,283	135,282	0	0	22	0	22	0	135,304	0	0	0	1,099	02/25/2071	1.A FE
225470-UB-7	CREDIT SUISSE MORTGAGE CAPITAL SUB ABS_A	09/25/2026	PAYDOWN		657,291	657,291	622,783	755,124	0	(97,833)	0	(97,833)	0	657,291	0	0	0	606	11/25/2035	1.A FM
22757C-AA-0	CROSS MORTGAGE TRUST CROSS_24 SENIOR WHO	09/01/2026	PAYDOWN		30,438	30,438	30,471	30,471	0	(33)	0	(33)	0	30,438	0	0	0	251	11/25/2069	1.A
22757H-AA-9	CROSS MORTGAGE TRUST CROSS_24 SENIOR WHO	09/01/2026	PAYDOWN		149,611	149,611	149,610	149,611	0	0	0	0	0	149,611	0	0	0	1,476	08/25/2069	1.A
227925-AA-2	CROSSMORTGAGETRUSTCROSS_26- SENIOR WHOLE	09/01/2026	PAYDOWN		237,174	237,174	236,766	0	0	408	0	408	0	237,174	0	0	0	2,100	03/25/2071	1.A FE
23332U-DB-7	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO	09/21/2026	PAYDOWN		162,877	162,878	126,468	126,468	0	36,409	0	36,409	0	162,877	0	0	0	752	03/19/2045	1.A FM
23332U-EL-4	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO	09/21/2026	PAYDOWN		53,424	53,424	41,439	41,439	0	11,984	0	11,984	0	53,424	0	0	0	353	08/19/2045	1.A FM
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE SENIOR WH	09/01/2026	PAYDOWN		28,211	28,211	28,174	28,211	0	0	0	0	0	28,211	0	0	0	208	03/25/2067	1.A
251510-DF-7	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO	09/25/2026	PAYDOWN		13,423	13,423	13,429	13,423	0	0	0	0	0	13,423	0	0	0	96	02/25/2035	1.A FM
25151X-AA-9	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO	09/25/2026	PAYDOWN		20,503	20,503	16,520	18,024	0	2,478	0	2,478	0	20,503	0	0	0	116	08/25/2047	1.A FM
25151X-AB-7	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO	09/25/2026	PAYDOWN		43,928	43,928	35,420	37,493	0	6,435	0	6,435	0	43,928	0	0	0	263	08/25/2047	1.A FM
26846R-AC-7	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH	09/01/2026	PAYDOWN		453,502	453,502	453,494	453,502	0	0	0	0	0	453,502	0	0	0	4,015	09/25/2070	1.A
26846X-AA-8	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH	09/01/2026	PAYDOWN		102,816	102,816	102,815	102,816	0	0	0	0	0	102,816	0	0	0	900	03/25/2070	1.A FE
26846Y-AC-2	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH	09/01/2026	PAYDOWN		50,953	50,953	50,952	50,953	0	0	0	0	0	50,953	0	0	0	424	08/25/2070	1.A
26847A-BA-6	ELLINGTONFINANCIALMORTGAGET WHOLE_CMO _2	09/25/2026	PAYDOWN		72,512	72,512	72,499	0	0	13	0	13	0	72,512	0	0	0	602	06/25/2061	1.A FE
26847E-AF-8	ELLINGTONFINANCIALMORTGAGET SENIOR WHOLE	09/01/2026	PAYDOWN		107,677	107,677	107,675	0	0	2	0	2	0	107,677	0	0	0	1,057	06/25/2071	1.A FE
26847N-AA-9	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO	09/01/2026	PAYDOWN		122,153	122,153	122,152	122,152	0	1	0	1	0	122,153	0	0	0	785	07/25/2070	1.A FE
30246Q-BV-4	FBR SECURITIZATION TRUST FBRS MEZZANIN A	09/25/2026	PAYDOWN		384,335	384,335	244,379	342,816	0	41,519	0	41,519	0	384,335	0	0	0	2,229	10/25/2035	1.A FM
31573C-AA-3	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH	09/01/2026	PAYDOWN		16,691	16,691	16,690	16,690	0	0	0	0	0	16,691	0	0	0	77	01/25/2067	1.A
32051G-TD-7	FIRST HORIZON ALTERNATIVE MORT SUPSEN WH	09/01/2026	PAYDOWN		8,876	22,983	20,053	11,735	0	(2,859)	0	(2,859)	0	8,876	0	0	0	113	09/25/2035	1.A FM
32113J-AA-3	FIRST NLC TRUST FNLC_05-1 SENIOR ABS_ABS	09/25/2026	PAYDOWN		171,402	171,403	140,379	146,358	0	25,045	0	25,045	0	171,402	0	0	0	876	05/25/2035	1.A FM
33767C-AG-2	FIRSTKEY MORTGAGE TRUST FKMT_1 SENIOR WH	09/01/2026	PAYDOWN		6,083	6,083	6,201	6,201	0	(118)	0	(118)	0	6,083	0	0	0	44	03/25/2045	1.A
33851J-AC-3	FLAGSTAR MORTGAGE TRUST FSMT_1 SUPSEN WH	09/01/2026	PAYDOWN		14,942	14,942	14,885	14,885	0	58	0	58	0	14,942	0	0	0	85	05/25/2048	1.A
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST FSMT_2 SUPSEN WH	09/01/2026	PAYDOWN		8,081	8,081	8,197	8,197	0	(116)	0	(116)	0	8,081	0	0	0	45	03/25/2050	1.A
33852B-AJ-4	FLAGSTAR MORTGAGE TRUST FSMT_1 SENIOR WH	09/01/2026	PAYDOWN		49,408	49,408	44,313	44,422	0	4,986	0	4,986	0	49,408	0	0	0	369	12/25/2049	1.A
33852E-AF-6	FLAGSTAR MORTGAGE TRUST FSMT_2 WHOLE_CMO	09/25/2026	PAYDOWN		44,010	44,010	45,262	45,039	0	(1,029)	0	(1,029)	0	44,010	0	0	0	171	04/25/2051	1.A
36166X-AA-9	GCAT LLC GCAT_21-NQM2 SENIOR WHOLE_CMO _	09/01/2026	PAYDOWN		27,616	27,616	27,616	27,616	0	1	0	1	0	27,616	0	0	0	39	05/25/2066	1.A
36166X-AB-7	GCAT LLC GCAT_21-NQM2 SENIOR WHOLE_CMO _	09/01/2026	PAYDOWN		27,651	27,651	27,650	27,651	0	0	0	0	0	27,651	0	0	0	47	05/25/2066	1.A
36167C-AA-4	ANGELO GORDON MORTGAGE TRUST G SENIOR WH	09/01/2026	PAYDOWN		64,155	64,155	64,336	64,155	0	0	0	0	0	64,155	0	0	0	306	10/25/2068	1.A
36167K-AA-6	GCAT TRUST GCAT_21-NQM6 SENIOR WHOLE_CMO	09/01/2026	PAYDOWN		8,485	8,485	8,485	8,485	0	0	0	0	0	8,485	0	0	0	27	08/25/2066	1.A
36167V-AA-2	GCAT_19-NQM3 SENIOR WHOLE_CMO _19-NQM3 1	09/01/2026	PAYDOWN		10,087	10,087	10,087	10,087	0	0	0	0	0	10,087	0	0	0	68	11/25/2059	1.A
36168K-AD-9	GCAT LLC GCAT_21-NQM5 WHOLE_CMO _21-NQM5	09/01/2026	PAYDOWN		155,345	155,345	155,344	155,320	0	25	0	25	0	155,345	0	0	0	307	07/26/2066	1.A
36168Y-AA-1	GCAT TRUST GCAT_22-NQM1 SENIOR WHOLE_CMO	09/01/2026	PAYDOWN		35,922	35,922	35,922	35,922	0	0	0	0	0	35,922	0	0	0	246	03/25/2067	1.A
36168Y-AC-7	GCAT TRUST GCAT_22-NQM1 SENIOR WHOLE_CMO	09/01/2026	PAYDOWN		97,588	97,588	88,752	90,257	0	7,331	0	7,331	0	97,588	0	0	0	625	02/25/2067	1.A
36168X-AA-7	GCAT TRUST GCAT_22-HX1 SENIOR WHOLE_CMO	09/01/2026	PAYDOWN		59,184	59,184	59,184	59,184	0	0	0	0	0	59,184	0	0	0	318	12/25/2066	1.A
36169D-AA-0	GCAT TRUST GCAT_23-NQM2 SENIOR WHOLE_CMO	09/01/2026	PAYDOWN		124,312	124,095	124,094	124,095	0	217	0	217	0	124,312	0	0	0	677	11/25/2067	1.A
36228F-AA-4	GSMPS MORTGAGE LOAN TRUST GSMP SENIOR WH	09/01/2026	PAYDOWN		165	165	173	168	0	(3)	0	(3)	0	165	0	0	0	1	09/19/2027	2.A FM
3622EQ-AE-5	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB	09/25/2026	PAYDOWN		58,153	58,153	34,516	20,240	0	37,913	0	37,913	0	58,153	0	0	0	103	02/25/2037	1.A FM
362334-BQ-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB	09/25/2026	PAYDOWN		14,166	14,167	7,673	4,199	0	9,967	0	9,967	0	14,166	0	0	0	31	03/25/2036	1.A FM
362334-ME-1	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB	09/01/2026	PAYDOWN		28,139	28,139	14,511	7,045	0	21,094	0	21,094	0	28,139	0	0	0	49	03/25/2036	1.A FM
362381-AC-9	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB	09/25/2026	PAYDOWN		55,943	55,943	35,000	18,067	0	37,876	0	37,876	0	55,943	0	0	0	105	08/25/2036	1.A FM
36242D-VA-8	GSR MORTGAGE LOAN TRUST GSR_05 SENIOR WH	09/01/2026	PAYDOWN		1,957	1,957	1,965	1,901	0	57	0	57	0	1,957	0	0	0	27	02/25/2035	1.B FM
36242D-VA-8	GSR MORTGAGE LOAN TRUST GSR_05 SENIOR WH	08/01/2026	PAYDOWN		1,939	1,939	1,946	1,882	0	56	0	56	0	1,939	0	0	0	18	02/25/2035	1.C FM
36242D-VA-8	GSR MORTGAGE LOAN TRUST GSR_05 SENIOR WH	07/01/2026	PAYDOWN		28,084	28,084	28,194	27,267	0	817	0	817	0	28,084	0	0	0	129	02/25/2035	1.D FM
36244S-AC-2	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB	09/01/2026	PAYDOWN		27,461	27,461	8,049	8,049	0	19,411	0	19,411	0	27,461	0	0	0	48	07/25/2036	1.A FM
36258W-AH-5	GS MORTGAGE_BACKED SECURITIES SUPSEN WHO	09/01/2026	PAYDOWN		14,140	14,140	14,534	14,474	0	(334)	0	(334)	0	14,140	0	0	0	71	10/25/2050	1.A
36260D-AB-6	GS MORTGAGE_BACKED SECURITIES SUPSEN WHO	09/01/2026	PAYDOWN		5,644	5,644	5,819	5,819	0	(175)	0	(175)	0	5,644	0	0	0	28	03/27/2051	1.A
36272D-AA-4	GS MORTGAGE-BACKED SECURITIES SENIOR WHO	09/01/2026	PAYDOWN		758,231	758,231	758,705	758,705	0	(474)	0	(474)	0	758,231	0	0	0	7,474	10/25/2055	1.A
36273G-AA-6	GSMBS_25-NQM5 SENIOR WHOLE_CMO _25-NQM5	09/01/2026	PAYDOWN		29,214	29,214	29,214	29,214	0	0	0	0	0	29,214	0	0	0	258	07/25/2065	1.A
36275J-AC-4	GS MORTGAGE-BACKED SECURITIES SENIOR WHO	09/01/2026	PAYDOWN		35,362	35,362	35,361	35,362	0	0	0	0	0	35,362	0	0	0	270	01/25/2066	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36276E-AA-8	GS MORTGAGE BACKED SECURITIES SENIOR WHO	09/01/2026	PAYDOWN		151,994	151,994	151,993	0	0	1	0	1	0	151,994	0	0	0	1,067	03/25/2066	1.A FE
362948-AA-9	GS MORTGAGEBACKED SECURITIES T WHOLE_CMO	09/01/2026	PAYDOWN		121,573	121,573	115,299	116,581	0	4,992	0	4,992	0	121,573	0	0	0	727	09/25/2061	1.A
362988-AE-7	GSMORTGAGEBACKEDSECURITIES SENIOR WHOLE_	09/01/2026	PAYDOWN		183,816	183,816	183,814	0	0	2	0	2	0	183,816	0	0	0	1,330	11/25/2066	1.A FE
36298Y-AA-8	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB	09/25/2026	PAYDOWN		23,969	23,969	10,089	4,542	0	19,426	0	19,426	0	23,969	0	0	0	42	09/25/2036	1.A FM
367919-AA-5	GCAT GCAT_24-INV4 SENIOR WHOLE_CMO _24-I	09/01/2026	PAYDOWN		202,199	202,199	202,420	202,394	0	(195)	0	(195)	0	202,199	0	0	0	2,148	12/25/2054	1.A
36830F-AA-4	GCAT TRUST GCAT_24-INV3 SENIOR WHOLE_CMO	09/01/2026	PAYDOWN		229,605	229,605	231,399	231,365	0	(1,759)	0	(1,759)	0	229,605	0	0	0	2,113	09/25/2054	1.A
36831Q-AC-5	GCAT TRUST GCAT_25-NQM6 WHOLE_CMO _25-NQ	09/01/2026	PAYDOWN		119,904	119,904	119,903	119,903	0	2	0	2	0	119,904	0	0	0	838	10/25/2070	1.A
39538W-GA-0	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH	09/25/2026	PAYDOWN		90,646	90,647	76,596	74,349	0	16,298	0	16,298	0	90,646	0	0	0	843	03/25/2036	1.A FM
39538W-HA-9	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH	09/25/2026	PAYDOWN		100,046	100,047	77,161	81,121	0	18,925	0	18,925	0	100,046	0	0	0	694	05/25/2036	1.A FM
39539F-AK-0	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH	09/25/2026	PAYDOWN		217,815	217,815	175,341	187,420	0	30,394	0	30,394	0	217,815	0	0	0	1,730	09/25/2046	1.A FM
41161P-LC-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	09/21/2026	PAYDOWN		197,854	197,512	137,618	93,142	0	104,712	0	104,712	0	197,854	0	0	0	1,762	03/19/2035	1.A FM
41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	09/21/2026	PAYDOWN		110,932	108,911	71,033	53,667	0	57,265	0	57,265	0	110,932	0	0	0	900	06/19/2035	1.A FM
41161P-MG-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	09/21/2026	PAYDOWN		109,665	109,666	93,908	105,738	0	3,928	0	3,928	0	109,665	0	0	0	985	06/19/2035	1.A FM
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	09/21/2026	PAYDOWN		10,342	10,342	8,390	9,373	0	969	0	969	0	10,342	0	0	0	67	01/19/2038	1.A FM
41164Y-AB-7	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH	09/21/2026	PAYDOWN		154,439	154,440	134,518	147,059	0	7,381	0	7,381	0	154,439	0	0	0	985	07/19/2047	1.A FM
43761D-AA-8	HOMES TRUST HOMES_25-NQM1 SENIOR WHOLE_C	09/01/2026	PAYDOWN		171,731	171,731	171,730	171,731	0	0	0	0	0	171,731	0	0	0	1,415	01/25/2070	1.A
449670-EP-9	IMC HOME EQUITY LOAN TRUST IMC SENIOR AB	09/01/2026	PAYDOWN		1,248	1,248	1,308	1,244	0	4	0	4	0	1,248	0	0	0	9	08/20/2029	1.A FM
45276P-AA-4	IMPERIAL FUND MORTGAGE TRUST I SENIOR WH	09/01/2026	PAYDOWN		41,627	41,627	41,627	41,627	0	0	0	0	0	41,627	0	0	0	299	03/25/2067	1.A
45660L-3X-5	RESIDENTIAL ASSET SECURITIZATI SENIOR WH	07/01/2026	PAYDOWN		0	(19)	(13)	(6)	0	6	0	6	0	0	0	0	0	0	02/25/2036	1.A FM
45670L-AA-5	IMSC_07-HOA1 SUPSEN WHOLE_CMO _07-HOA1	09/25/2026	PAYDOWN		63,400	63,284	49,192	49,474	0	13,927	0	13,927	0	63,400	0	0	0	389	07/25/2047	1.A FM
46591H-BL-3	JP MORGAN WEALTH MANAGEMENT JP MEZZANIN	09/25/2026	PAYDOWN		56,532	56,532	56,598	56,144	0	388	0	388	0	56,532	0	0	0	488	11/25/2036	1.E FE
46591T-BG-8	JP MORGAN MORTGAGE TRUST JPMMT SRSUP WHO	09/01/2026	PAYDOWN		4,423	4,423	4,511	4,511	0	(88)	0	(88)	0	4,423	0	0	0	23	07/25/2050	1.A
46592N-AF-3	JP MORGAN MORTGAGE TRUST JPMMT ABS_ABS _	09/25/2026	PAYDOWN		35,904	35,904	36,813	36,813	0	(909)	0	(909)	0	35,904	0	0	0	142	11/25/2051	1.A
46592N-AN-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	09/01/2026	PAYDOWN		13,209	13,209	13,066	13,099	0	110	0	110	0	13,209	0	0	0	52	11/25/2051	1.A
465976-AA-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	09/01/2026	PAYDOWN		130,020	130,020	127,657	127,813	0	2,207	0	2,207	0	130,020	0	0	0	680	07/25/2052	1.A
466247-P6-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	09/01/2026	PAYDOWN		22,818	22,818	21,517	22,629	0	189	0	189	0	22,818	0	0	0	211	04/25/2036	1.A FM
46628Y-AX-8	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	09/01/2026	PAYDOWN		0	39	31	15	0	(15)	0	(15)	0	0	0	0	0	2	07/25/2036	1.A FM
46629B-AC-3	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	09/01/2026	PAYDOWN		65,318	65,318	44,227	29,376	0	35,942	0	35,942	0	65,318	0	0	0	278	08/25/2036	1.A FM
46629Q-AC-0	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	09/01/2026	PAYDOWN		10,378	10,378	7,948	1,004	0	9,374	0	9,374	0	10,378	0	0	0	50	10/25/2036	1.A FM
46630M-AF-9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	09/01/2026	PAYDOWN		35,510	35,510	23,629	8,525	0	26,985	0	26,985	0	35,510	0	0	0	129	01/25/2037	1.A FM
46630W-AJ-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	08/01/2026	PAYDOWN		(1,394)	17,599	13,098	5,251	0	(6,644)	0	(6,644)	0	(1,394)	0	0	0	48	06/25/2037	1.A FM
46630X-AF-5	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	09/25/2026	PAYDOWN		10,468	10,468	10,379	10,458	0	10	0	10	0	10,468	0	0	0	70	03/25/2037	1.A FM
46641T-BJ-2	JP MORGAN REREMIC JPMRR_14-1 SUB WHOLE_C	09/01/2026	PAYDOWN		124,515	124,515	94,710	358,398	0	(233,883)	0	(233,883)	0	124,515	0	0	0	655	06/26/2035	1.A FM
46642V-AJ-7	JP MORGAN REMERIC JPMRR_14-5 SENIOR WHOL	09/01/2026	PAYDOWN		16,183	16,183	15,455	15,962	0	221	0	221	0	16,183	0	0	0	96	09/27/2036	1.A FM
46642V-AL-2	JP MORGAN REMERIC JPMRR_14-5 SUB WHOLE_C	07/01/2026	PAYDOWN		(1)	(1)	0	0	0	0	0	0	0	(1)	0	0	0	0	09/27/2036	4.A FM
46651D-AC-0	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	09/01/2026	PAYDOWN		16,416	16,416	16,617	16,617	0	(201)	0	(201)	0	16,416	0	0	0	103	02/25/2050	1.A
46652F-AC-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	09/01/2026	PAYDOWN		12,788	12,788	13,134	13,134	0	(346)	0	(346)	0	12,788	0	0	0	73	11/25/2050	1.A
46652F-AD-2	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	09/01/2026	PAYDOWN		6,088	6,088	6,207	6,207	0	(119)	0	(119)	0	6,088	0	0	0	29	11/25/2050	1.A
46652F-BK-5	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	09/01/2026	PAYDOWN		9,924	9,924	10,192	10,192	0	(268)	0	(268)	0	9,924	0	0	0	57	11/25/2050	1.A
46652T-AC-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	09/01/2026	PAYDOWN		37,141	37,141	38,382	38,382	0	(1,242)	0	(1,242)	0	37,141	0	0	0	144	03/25/2051	1.A
46653Q-AC-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	09/01/2026	PAYDOWN		113,967	113,967	113,380	113,392	0	575	0	575	0	113,967	0	0	0	427	05/25/2052	1.A
46654W-BT-7	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	09/01/2026	PAYDOWN		51,272	51,272	50,422	50,538	0	733	0	733	0	51,272	0	0	0	213	07/25/2052	1.A
46655D-BZ-4	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	09/01/2026	PAYDOWN		44,388	44,388	43,778	43,843	0	546	0	546	0	44,388	0	0	0	215	08/25/2052	1.A
46657W-AL-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	07/01/2026	PAYDOWN		133,036	133,036	133,078	133,036	0	0	0	0	0	133,036	0	0	0	665	10/25/2054	1.A
46658P-AD-4	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	09/01/2026	PAYDOWN		72,509	72,509	72,960	72,872	0	(363)	0	(363)	0	72,509	0	0	0	816	04/25/2055	1.A
46659Q-AC-3	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	09/01/2026	PAYDOWN		20,680	20,680	20,680	20,680	0	0	0	0	0	20,680	0	0	0	187	11/25/2065	1.A
525170-BE-5	LEHMAN MANUFACTURED HOUSING AS SENIOR AB	09/15/2026	PAYDOWN		6,095	8,786	8,401	8,687	0	(2,592)	0	(2,592)	0	6,095	0	0	0	86	07/15/2028	5.B FE
525227-AE-4	LEHMAN XS TRUST LXS_06-GP2 SUPSEN WHOLE_	09/25/2026	PAYDOWN		31,517	31,423	24,490	32,982	0	(1,465)	0	(1,465)	0	31,517	0	0	0	261	06/25/2046	1.A FM
52522D-AQ-4	LEHMAN XS TRUST LXS_06-16N SENIOR WHOLE_	09/25/2026	PAYDOWN		274,254	274,254	218,375	251,808	0	22,446	0	22,446	0	274,254	0	0	0	1,839	11/25/2046	1.A FM
52523K-BH-6	LEHMAN XS TRUST LXS_06-17 SUPSEN ABS_ABS	09/25/2026	PAYDOWN		55,417	54,681	40,262	47,048	0	8,369	0	8,369	0	55,417	0	0	0	394	08/25/2046	1.A FM
52524V-AD-1	LEHMAN XS TRUST LXS_07-15N SUPSEN WHOLE_	09/25/2026	PAYDOWN		209,144	209,144	174,374	181,988	0	27,156	0	27,156	0	209,144	0	0	0	1,643	08/25/2037	1.A FM
52525B-AD-4	LEHMAN XS TRUST LXS_07-16N SUPSEN WHOLE_	09/25/2026	PAYDOWN		130,848	130,848	113,184	124,282	0	6,567	0	6,567	0	130,848	0	0	0	745	09/25/2047	1.A FM
542514-TQ-7	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB	09/25/2026	PAYDOWN		38,150	38,150	30,520	31,251	0	6,899	0	6,899	0	38,150	0	0	0	252	03/25/2036	1.A FM
552740-AN-5	MASTR ASSET SECURITIZATION TRU SENIOR WH	08/01/2026	PAYDOWN		375	375	342	195	0	179	0	179	0	375	0	0	0	3	06/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55283F-AA-6	MFRA TRUST MFRA_21-NQM1 SENIOR WHOLE_CMO	09/01/2026	PAYDOWN		11,204	11,204	11,204	11,204	0	0	0	0	0	11,204	0	0	0	28	04/25/2065	1.A
552830-AA-2	MRFA TRUST MFRA_21-RPL1 SENIOR WHOLE_CMO	09/01/2026	PAYDOWN		55,590	55,590	55,590	55,590	0	0	0	0	0	55,590	0	0	0	112	07/25/2060	1.A
552850-AA-0	MFA_22-NQM2 SENIOR ABS_ABS _22-NQM2 144A	09/01/2026	PAYDOWN		44,703	44,703	43,732	44,703	0	0	0	0	0	44,703	0	0	0	333	05/25/2067	1.A
55287Y-AD-5	MFRA_26-NQM1 WHOLE_CMO _26-NQM1 144A 5	09/01/2026	PAYDOWN		152,339	152,339	152,427	0	0	(89)	0	(89)	0	152,339	0	0	0	1,129	02/25/2071	1.A FE
57643L-EW-2	MASTR ASSET BACKED SECURITIES MEZZANIN A	09/25/2026	PAYDOWN		8,830	8,830	8,830	8,830	0	0	0	0	0	8,830	0	0	0	30	09/25/2034	1.A FM
585494-AK-3	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE_CMO	09/25/2026	PAYDOWN		71,702	71,702	73,394	73,197	0	(1,495)	0	(1,495)	0	71,702	0	0	0	275	06/01/2051	1.A
585498-AJ-7	MELLO MORTGAGE CAPITAL ACCEPTA SENIOR WH	09/01/2026	PAYDOWN		396,707	396,707	410,592	407,858	0	(11,151)	0	(11,151)	0	396,707	0	0	0	1,387	03/25/2048	1.A
58549K-AF-8	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE_CMO	09/01/2026	PAYDOWN		53,010	53,010	54,427	54,189	0	(1,179)	0	(1,179)	0	53,010	0	0	0	222	06/25/2051	1.A
58549R-AJ-5	MELLO MORTGAGE CAPITAL ACCEPTA SUPSEN WH	09/01/2026	PAYDOWN		50,099	50,099	51,179	51,136	0	(1,037)	0	(1,037)	0	50,099	0	0	0	193	07/01/2051	1.A
59020U-AB-1	MERRILL LYNCH MORTGAGE INVESTO SENIOR WH	09/01/2026	PAYDOWN		21,458	21,458	21,673	21,938	0	(480)	0	(480)	0	21,458	0	0	0	272	02/25/2034	2.C FM
59980C-AE-3	MILL CITY MORTGAGE LOAN TRUST MEZZANIN W	09/01/2026	PAYDOWN		129,716	129,716	127,157	129,284	0	432	0	432	0	129,716	0	0	0	851	01/25/2061	1.A
61744C-NT-9	MORGAN STANLEY ABS CAPITAL I M MEZZANIN	09/25/2026	PAYDOWN		49,110	49,110	45,427	49,091	0	18	0	18	0	49,110	0	0	0	227	02/25/2035	1.A FM
61748J-AA-5	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH	09/25/2026	PAYDOWN		54,897	54,897	26,107	11,555	0	43,342	0	43,342	0	54,897	0	0	0	49	08/25/2036	1.A FM
61762Q-AA-0	MORGAN STANLEY REREMIC TRUST M SENIOR AB	09/25/2026	PAYDOWN		20,190	20,190	15,332	15,960	0	4,229	0	4,229	0	20,190	0	0	0	167	10/25/2034	1.A FM
61776X-AA-9	MORGAN STANLEY RESIDENTIAL MOR ABS_ABS _	09/01/2026	PAYDOWN		234,729	234,729	235,425	235,425	0	(697)	0	(697)	0	234,729	0	0	0	2,600	09/25/2054	1.A
61779B-AA-4	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH	09/01/2026	PAYDOWN		136,326	136,326	136,326	136,326	0	0	0	0	0	136,326	0	0	0	1,194	07/25/2070	1.A
61779Q-AA-1	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH	09/01/2026	PAYDOWN		216,681	216,681	216,681	216,681	0	0	0	0	0	216,681	0	0	0	1,424	09/25/2070	1.A
61781C-AC-4	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH	09/01/2026	PAYDOWN		94,149	94,149	94,147	0	0	2	0	2	0	94,149	0	0	0	831	06/25/2071	1.A FE
617950-AC-4	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH	09/01/2026	PAYDOWN		137,885	137,885	137,884	0	0	1	0	1	0	137,885	0	0	0	1,113	01/25/2071	1.A FE
617952-AC-0	MORGANSTANLEYRESIDENTIALMOR SENIOR WHOLE	09/01/2026	PAYDOWN		201,328	201,328	201,327	0	0	1	0	1	0	201,328	0	0	0	1,915	05/26/2071	1.A FE
61915R-AU-0	MORTGAGEIT TRUST MHL_05-5 SUPSEN WHOLE_C	09/25/2026	PAYDOWN		23,668	23,668	23,491	23,269	0	399	0	399	0	23,668	0	0	0	205	12/25/2035	1.A FM
63861H-AL-2	NATIONSTAR MORTGAGE LOAN TRUST SENIOR WH	09/01/2026	PAYDOWN		26,770	26,770	28,194	27,455	0	(685)	0	(685)	0	26,770	0	0	0	211	12/25/2052	1.A
643528-AC-6	NEW CENTURY ALTERNATIVE MORTGA SENIOR WH	09/01/2026	PAYDOWN		39,737	39,737	19,135	7,566	0	32,172	0	32,172	0	39,737	0	0	0	77	07/25/2036	1.A FM
64352V-ES-6	NEW CENTURY HOME EQUITY LOAN T MEZZANIN	09/25/2026	PAYDOWN		49,487	49,487	46,196	46,995	0	2,493	0	2,493	0	49,487	0	0	0	436	10/25/2033	1.A FM
64352V-KW-0	NEW CENTURY HOME EQUITY LOAN T MEZZANIN	09/25/2026	PAYDOWN		533,587	533,587	374,095	499,831	0	33,756	0	33,756	0	533,587	0	0	0	4,259	06/25/2035	1.A FM
64832F-AC-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	09/01/2026	PAYDOWN		226,175	226,175	226,174	226,175	0	0	0	0	0	226,175	0	0	0	2,083	07/25/2065	1.A
64832L-AE-3	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	09/01/2026	PAYDOWN		340,095	340,095	340,093	0	0	3	0	3	0	340,095	0	0	0	2,733	11/25/2065	1.A FE
64832M-AE-1	NEWRESIDENTIALMORTGAGELOAN SENIOR WHOLE_	09/01/2026	PAYDOWN		408,747	408,747	408,743	0	0	4	0	4	0	408,747	0	0	0	2,731	12/25/2065	1.A FE
64832V-AE-1	NEWRESIDENTIALMORTGAGELOAN SENIOR WHOLE_	09/01/2026	PAYDOWN		73,388	73,388	73,387	0	0	0	0	0	0	73,388	0	0	0	561	08/25/2066	1.A FE
65537K-AB-6	NOMURA HOME EQUITY LOAN INC NH SENIOR AB	09/25/2026	PAYDOWN		13,685	13,327	9,351	10,639	0	3,047	0	3,047	0	13,685	0	0	0	82	02/25/2037	1.A FM
66988V-AA-6	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB	09/25/2026	PAYDOWN		77,160	77,160	58,971	63,130	0	14,029	0	14,029	0	77,160	0	0	0	414	06/25/2036	1.A FM
670857-AB-7	ONSLOW BAY FINANCIAL LLC TRUST SENIOR WH	09/01/2026	PAYDOWN		53,883	53,883	53,882	53,883	0	0	0	0	0	53,883	0	0	0	125	05/25/2061	1.A
670857-AC-5	ONSLOW BAY FINANCIAL LLC TRUST SENIOR WH	09/01/2026	PAYDOWN		53,883	53,883	53,882	53,888	0	(5)	0	(5)	0	53,883	0	0	0	145	05/25/2061	1.A
67113C-AE-6	ONSLOW BAY FINANCIAL LLC OBX_2 SUPSEN WH	09/01/2026	PAYDOWN		7,970	7,970	8,150	8,150	0	(181)	0	(181)	0	7,970	0	0	0	43	05/25/2049	1.A
67114V-AA-1	OBX TRUST OBX_22-NQM1 SENIOR WHOLE_CMO _	09/01/2026	PAYDOWN		50,888	50,888	50,888	50,888	0	0	0	0	0	50,888	0	0	0	182	11/25/2061	1.A
67115D-AA-0	OBX TRUST OBX_21-NQM4 SENIOR WHOLE_CMO _	09/01/2026	PAYDOWN		52,487	52,487	52,486	52,486	0	1	0	1	0	52,487	0	0	0	168	10/25/2061	1.A
67115D-AB-8	OBX TRUST OBX_21-NQM4 SENIOR WHOLE_CMO _	09/01/2026	PAYDOWN		20,940	20,940	20,940	20,940	0	0	0	0	0	20,940	0	0	0	74	10/25/2061	1.B
67115D-AC-6	OBX TRUST OBX_21-NQM4 SENIOR WHOLE_CMO _	09/25/2026	PAYDOWN		20,940	20,940	20,940	20,940	0	0	0	0	0	20,940	0	0	0	81	10/25/2061	1.B
67117D-AA-8	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	08/01/2026	PAYDOWN		3,552,689	3,552,689	3,552,688	3,552,689	0	0	0	0	0	3,552,689	0	0	0	35,615	08/25/2062	1.A
67118H-AA-8	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	09/01/2026	PAYDOWN		248,937	248,937	248,935	248,937	0	0	0	0	0	248,937	0	0	0	2,517	12/26/2063	1.A
67119D-AA-6	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	09/25/2026	PAYDOWN		144,844	144,844	144,842	144,844	0	0	0	0	0	144,844	0	0	0	1,332	01/25/2064	1.A
67119E-AA-4	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	09/01/2026	PAYDOWN		115,029	115,029	115,027	115,029	0	0	0	0	0	115,029	0	0	0	1,008	06/25/2064	1.A
67119F-AA-1	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	09/01/2026	PAYDOWN		97,602	97,602	98,047	98,047	0	(445)	0	(445)	0	97,602	0	0	0	1,067	03/25/2064	1.A
67119X-AC-8	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	09/01/2026	PAYDOWN		374,981	374,981	376,533	376,533	0	(1,552)	0	(1,552)	0	374,981	0	0	0	2,715	09/25/2064	1.A
67120Q-AA-4	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	09/01/2026	PAYDOWN		137,164	137,164	137,162	137,164	0	0	0	0	0	137,164	0	0	0	1,233	02/25/2055	1.A
67120V-AA-3	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO	09/01/2026	PAYDOWN		345,926	345,926	345,923	345,926	0	0	0	0	0	345,926	0	0	0	3,195	11/25/2064	1.A
67122C-AC-9	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO	09/01/2026	PAYDOWN		290,682	290,682	290,681	290,682	0	0	0	0	0	290,682	0	0	0	2,300	07/27/2065	1.A
67122D-AC-7	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO	09/01/2026	REDEMPTION 100.0000		364,790	364,790	364,784	364,785	0	5	0	5	0	364,790	0	0	0	3,285	08/25/2065	1.A
67123V-AF-9	ONSLOWBAYFINANCIALLLCOBX_2 SENIOR WHOLE_	09/01/2026	PAYDOWN		66,018	66,018	66,017	0	0	1	0	1	0	66,018	0	0	0	513	12/01/2065	1.A FE
67124Q-AD-4	ONSLOWBAYFINANCIALLLCOBX_2 SENIOR WHOLE_	09/01/2026	PAYDOWN		91,007	91,007	91,006	0	0	1	0	1	0	91,007	0	0	0	511	06/25/2066	1.A FE
67124U-AA-1	ONSLOWBAYFINANCIALLLCOBX_2 SENIOR WHOLE_	09/01/2026	PAYDOWN		164,964	164,964	164,962	0	0	1	0	1	0	164,964	0	0	0	1,282	05/25/2066	1.A FE
67125J-AE-7	ONSLOWBAYFINANCIALLLCOBX_2 SENIOR WHOLE_	09/01/2026	PAYDOWN		244,992	244,992	245,087	0	0	(95)	0	(95)	0	244,992	0	0	0	1,778	06/25/2066	1.A FE
67448D-AL-4	OBX TRUST OBX_22-NQM2 SENIOR WHOLE_CMO _	09/01/2026	PAYDOWN		142,135	142,135	142,134	142,135	0	0	0	0	0	142,135	0	0	0	739	01/25/2062	1.A
67448X-AD-8	OBX TRUST OBX_21-J3 SUPSEN WHOLE_CMO _21	09/01/2026	PAYDOWN		47,011	47,011	47,922	47,812	0	(801)	0	(801)	0	47,011	0	0	0	191	10/25/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67448Y-AC-8	OBX TRUST OBX_25-NQM3 SENIOR WHOLE_CMO _	09/01/2026	PAYDOWN		30,398	30,398	30,398	30,398	0	0	0	0	0	30,398	0	0	0	270	12/01/2064	1.A
67449A-AA-3	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	09/01/2026	PAYDOWN		128,136	128,136	128,135	128,136	0	0	0	0	0	128,136	0	0	0	1,149	03/25/2065	1.A
67449D-AA-7	OBX TRUST OBX_24-NQM15 SENIOR WHOLE_CMO	09/01/2026	PAYDOWN		278,118	278,118	278,116	278,118	0	0	0	0	0	278,118	0	0	0	2,138	10/25/2064	1.A
67449F-AA-2	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO	09/01/2026	PAYDOWN		627,719	627,719	627,706	627,719	0	0	0	0	0	627,719	0	0	0	6,458	06/25/2065	1.A
67449K-AU-7	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO	09/25/2026	PAYDOWN		364,086	364,086	364,077	364,086	0	0	0	0	0	364,086	0	0	0	3,204	10/25/2055	1.A
67449L-AA-9	OBX TRUST OBX_25-NQM19 WHOLE_CMO _25-NQ1	09/01/2026	PAYDOWN		740,940	740,940	740,938	740,938	0	2	0	2	0	740,940	0	0	0	5,942	10/25/2065	1.A
676477-AA-0	OCEANVIEW MORTGAGE LOAN TRUST SENIOR WHO	09/01/2026	PAYDOWN		8,814	8,814	8,814	8,814	0	0	0	0	0	8,814	0	0	0	23	05/28/2050	1.A
67647B-AU-7	OCEANVIEW MORTGAGE TRUST OCMT WHOLE_CMO	09/25/2026	PAYDOWN		829,507	829,507	829,150	829,150	0	356	0	356	0	829,507	0	0	0	5,965	04/26/2055	1.A
67647D-AU-3	BAYVIEW OPPORTUNITY MASTER FUN WHOLE_CMO	09/25/2026	PAYDOWN		1,286,336	1,286,336	1,285,624	1,285,757	0	578	0	578	0	1,286,336	0	0	0	9,267	02/25/2055	1.A
67647H-AU-4	OCEANVIEWMORTGAGETRUSTOCMT_ WHOLE_CMO _2	09/25/2026	PAYDOWN		947,104	947,104	947,103	0	0	1	0	1	0	947,104	0	0	0	7,650	11/25/2055	1.A FE
67647V-AD-1	OCEANVIEW MORTGAGE TRUST OCMT WHOLE_CMO	09/01/2026	PAYDOWN		185,636	185,636	190,219	189,320	0	(3,684)	0	(3,684)	0	185,636	0	0	0	744	06/25/2051	1.A
69382N-AA-0	PRPM LLC PRPM_25-NQM3 SENIOR WHOLE_CMO _	09/01/2026	PAYDOWN		359,412	359,412	359,410	359,410	0	2	0	2	0	359,412	0	0	0	3,365	05/25/2070	1.A FE
69392P-AA-3	PRESTON RIDGE PARTNERS MORTGAG WHOLE_CMO	09/01/2026	PAYDOWN		79,164	79,164	79,102	79,102	0	62	0	62	0	79,164	0	0	0	710	07/25/2055	1.A
69393Q-AE-2	PRP ADVISORS LLC PRPM_26-R1 SENIOR WHOLE	09/01/2026	PAYDOWN		21,825	21,825	21,453	0	0	372	0	372	0	21,825	0	0	0	227	01/25/2068	1.A FE
73015B-AC-9	PMT LOAN TRUST PMTLT_24-INV1 SENIOR WHOL	09/01/2026	PAYDOWN		145,454	145,454	142,886	142,997	0	2,457	0	2,457	0	145,454	0	0	0	1,211	10/25/2059	1.A
743874-AJ-8	PROVIDENT FUNDING MORTGAGE LOA SENIOR WH	09/01/2026	PAYDOWN		26,730	26,730	27,098	27,098	0	(368)	0	(368)	0	26,730	0	0	0	145	02/25/2050	1.A
74390R-AA-1	PRPM LLC PRPM_25-RCF1 SENIOR WHOLE_CMO _	09/25/2026	PAYDOWN		132,762	132,762	129,932	130,247	0	2,514	0	2,514	0	132,762	0	0	0	851	02/25/2055	1.A
74391E-AA-9	PRPM ADVISORS LLC PRPM_25-NQM1 SENIOR WH	09/01/2026	PAYDOWN		21,369	21,369	21,368	21,368	0	0	0	0	0	21,369	0	0	0	233	11/25/2069	1.A
74448J-AA-1	PRPM_24-RCF4 SENIOR WHOLE_CMO _24-RCF4 1	09/25/2026	PAYDOWN		108,959	108,959	104,836	105,710	0	3,249	0	3,249	0	108,959	0	0	0	650	07/25/2054	1.A
74448M-AA-4	PRP ADVISORS LLC PRPM_24-RPL4 WHOLE_CMO	09/25/2026	PAYDOWN		162,570	162,570	156,157	157,306	0	5,264	0	5,264	0	162,570	0	0	0	1,047	12/25/2054	1.A FE
74922A-AA-5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	09/25/2026	PAYDOWN		63,431	63,431	52,251	57,490	0	5,941	0	5,941	0	63,431	0	0	0	536	07/25/2037	1.A FM
74922R-AC-4	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	09/01/2026	PAYDOWN		86,757	102,402	70,066	63,464	0	23,293	0	23,293	0	86,757	0	0	0	759	12/25/2036	1.A FM
74936R-AE-4	RCKT MORTGAGE TRUST RCKT_21-2 SUPSEN WHO	09/01/2026	PAYDOWN		101,239	101,239	103,359	102,783	0	(1,544)	0	(1,544)	0	101,239	0	0	0	485	06/25/2051	1.A
75023W-AF-1	RADIAN MORTGAGE CAPITAL TRUST SENIOR WHO	09/01/2026	PAYDOWN		78,677	78,677	77,706	77,711	0	967	0	967	0	78,677	0	0	0	617	03/25/2055	1.A
751150-AA-1	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	09/01/2026	PAYDOWN		28,945	27,110	19,811	20,380	0	8,566	0	8,566	0	28,945	0	0	0	320	09/25/2046	1.A FM
75115H-AB-2	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH	09/25/2026	PAYDOWN		41,220	41,403	30,483	35,946	0	5,274	0	5,274	0	41,220	0	0	0	382	12/26/2036	1.A FM
75408T-AD-8	RATE MORTGAGE TRUST RATE_24-J4 SUPSEN WH	09/01/2026	PAYDOWN		129,509	129,509	129,347	129,347	0	162	0	162	0	129,509	0	0	0	1,327	12/25/2054	1.A
75408V-BC-4	RATEMORTGAGETRUSTRATE_26-J1 WHOLE_CMO _2	09/25/2026	PAYDOWN		301,093	301,093	300,995	0	0	99	0	99	0	301,093	0	0	0	3,106	04/25/2056	1.A FE
75409J-AG-2	RATE MORTGAGE TRUST RATE_21-J1 SUPSEN WH	09/01/2026	PAYDOWN		87,531	87,531	89,323	88,995	0	(1,463)	0	(1,463)	0	87,531	0	0	0	379	07/25/2051	1.A
76110W-YM-2	RESIDENTIAL ASSET SECURITIES C MEZZANIN	09/25/2026	PAYDOWN		50,170	50,170	41,208	45,788	0	4,382	0	4,382	0	50,170	0	0	0	370	06/25/2034	1.A FM
76114G-AA-5	RESIDENTIAL ASSET SECURITIZATI SENIOR WH	07/01/2026	PAYDOWN		0	(11,213)	(5,039)	(5,097)	0	5,039	(57)	5,096	0	0	0	0	0	0	02/25/2037	1.G FM
76116R-AA-9	RESMAE MORTGAGE LOAN TRUST RSM SENIOR AB	09/25/2026	PAYDOWN		62,050	62,050	29,444	11,668	0	50,382	0	50,382	0	62,050	0	0	0	158	02/25/2036	1.A FM
784330-AA-3	SG RESIDENTIAL MORTGAGE TRUST SENIOR WHO	09/01/2026	PAYDOWN		15,452	15,452	15,452	15,452	0	0	0	0	0	15,452	0	0	0	81	03/25/2062	1.A FE
78438N-AC-1	SGRESIDENTIALMORTGAGETRUST SENIOR WHOLE_	09/01/2026	PAYDOWN		276,042	276,042	276,038	0	0	3	0	3	0	276,042	0	0	0	2,250	04/25/2066	1.A FE
78438Q-AC-4	SGCAPITALPARTNERSSGR_26-5 SENIOR WHOLE_C	09/01/2026	PAYDOWN		82,588	82,588	82,587	0	0	1	0	1	0	82,588	0	0	0	592	08/25/2066	1.A FE
802631-AC-5	SANTANDERMORTGAGEASSETRECEI WHOLE_CMO _2	09/01/2026	PAYDOWN		58,723	58,723	58,723	0	0	0	0	0	0	58,723	0	0	0	354	08/25/2066	1.A FE
80557B-AD-6	SAXON ASSET SECURITIES TRUST S SENIOR AB	09/25/2026	PAYDOWN		105,877	105,877	54,749	85,309	0	20,569	0	20,569	0	105,877	0	0	0	622	09/25/2047	1.A FM
81375W-AB-2	SABR_04-01 SUB ABS_ABS _04-01 4.780% 0	09/25/2026	PAYDOWN		7,994	7,994	6,356	7,916	0	79	0	79	0	7,994	0	0	0	68	02/25/2034	1.A FM
816939-AB-8	SEQUOIA MORTGAGE TRUST SEMT_24 SENIOR WH	09/01/2026	PAYDOWN		255,338	255,338	254,899	254,925	0	412	0	412	0	255,338	0	0	0	2,285	10/25/2054	1.A
816956-BB-1	SEQUOIAMORTGAGETRUSTSEMT_26 WHOLE_CMO _2	09/25/2026	PAYDOWN		57,904	57,904	57,902	0	0	3	0	3	0	57,904	0	0	0	265	09/25/2056	1.A FE
81733Y-BN-8	SEQUOIA MORTGAGE TRUST SEMT_15 SUPSEN WH	09/01/2026	PAYDOWN		10,215	10,215	10,359	10,359	0	(144)	0	(144)	0	10,215	0	0	0	44	05/25/2045	1.A
81745D-AE-1	SEQUOIA MORTGAGE TRUST SEMT_13 SENIOR WH	09/01/2026	PAYDOWN		9,863	9,863	10,079	10,079	0	(216)	0	(216)	0	9,863	0	0	0	67	07/25/2043	1.A
81747J-AA-4	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH	09/01/2026	PAYDOWN		1,842	1,842	1,881	1,881	0	(39)	0	(39)	0	1,842	0	0	0	7	07/25/2048	1.A
81747L-CE-9	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE	09/01/2026	PAYDOWN		5,414	5,414	5,647	5,583	0	(170)	0	(170)	0	5,414	0	0	0	46	10/25/2048	1.A
81748W-AD-8	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH	09/01/2026	PAYDOWN		114,831	114,831	117,630	117,081	0	(2,250)	0	(2,250)	0	114,831	0	0	0	380	06/25/2051	1.A
81748X-AD-6	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH	09/01/2026	PAYDOWN		143,067	143,067	146,018	145,493	0	(2,426)	0	(2,426)	0	143,067	0	0	0	598	07/25/2051	1.A
81749C-AA-7	SEQUOIA MORTGAGE TRUST SEMT_22 SUPSEN WH	09/01/2026	PAYDOWN		82,756	82,756	65,427	65,641	0	17,116	0	17,116	0	82,756	0	0	0	282	02/25/2052	1.A
818918-AA-2	SGRESIDENTIALMORTGAGETRUST SENIOR WHOLE_	09/01/2026	PAYDOWN		53,150	53,150	53,149	0	0	1	0	1	0	53,150	0	0	0	377	07/25/2066	1.A FE
822804-AA-8	SHELLPOINT ASSET FUNDING TRUST SENIOR WH	09/01/2026	PAYDOWN		8,308	8,308	8,689	8,638	0	(330)	0	(330)	0	8,308	0	0	0	51	07/25/2043	1.A
85573A-AA-3	STARLI_20-1 SENIOR WHOLE_CMO _20-1 144A	09/01/2026	PAYDOWN		1,184	1,184	1,184	1,184	0	0	0	0	0	1,184	0	0	0	3	02/25/2050	1.A
85573E-AA-5	STARWOOD MORTGAGE RESIDENTIAL SUPSEN WHO	09/01/2026	PAYDOWN		168,970	168,970	168,969	168,970	0	0	0	0	0	168,970	0	0	0	281	11/25/2055	1.A FE
85573J-AB-2	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO	09/01/2026	PAYDOWN		34,348	34,348	34,348	34,348	0	0	0	0	0	34,348	0	0	0	86	06/25/2056	1.A
85573Q-AA-8	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO	09/01/2026	PAYDOWN		92,132	92,132	92,131	92,132	0	0	0	0	0	92,132	0	0	0	278	09/25/2066	1.A FE
85573Q-AC-4	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO	09/01/2026	PAYDOWN		39,485	39,485	39,485	39,473	0	12	0	12	0	39,485	0	0	0	151	09/25/2066	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL SENIOR WHO	09/01/2026	PAYDOWN		52,361	52,361	52,349	52,361	0	0	0	0	0	52,361	0	0	0	389	02/25/2067	1.A
86358E-YF-7	STRUCTURED ASSET INVESTMENT SA SUB ABS_A	09/25/2026	PAYDOWN		215,975	215,975	179,529	209,419	0	6,556	0	6,556	0	215,975	0	0	0	1,719	11/25/2035	1.A FM
86359D-UT-2	LEHMAN XS TRUST LXS_05-5N SENIOR WHOLE_C	09/25/2026	PAYDOWN		114,944	114,944	85,730	107,235	0	7,710	0	7,710	0	114,944	0	0	0	716	11/25/2035	1.A FM
86359L-QM-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	09/01/2026	PAYDOWN		74,439	74,439	61,470	52,398	0	22,041	0	22,041	0	74,439	0	0	0	550	03/25/2046	1.A FM
86359R-AD-8	STRUCTURED ASSET SECURITIES CO SENIOR AB	09/25/2026	PAYDOWN		8,990	8,990	8,844	8,931	0	59	0	59	0	8,990	0	0	0	37	12/25/2036	1.A FM
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	09/25/2026	PAYDOWN		4,750	4,750	3,711	3,903	0	847	0	847	0	4,750	0	0	0	19	10/25/2036	1.A FM
86362X-AP-3	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	09/25/2026	PAYDOWN		28,777	28,777	23,233	24,513	0	4,264	0	4,264	0	28,777	0	0	0	127	01/25/2037	1.A FM
86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	09/25/2026	PAYDOWN		20,242	20,242	15,991	17,181	0	3,060	0	3,060	0	20,242	0	0	0	167	02/25/2037	1.A FM
87222E-AH-1	TBW MORTGAGE BACKED PASS THROU SENIOR WH	09/01/2026	PAYDOWN		44,109	44,109	8,235	8,235	0	35,874	0	35,874	0	44,109	0	0	0	66	03/25/2037	1.A FM
87804A-AB-8	TBW MORTGAGE BACKED PASS THROU SUPSEN WH	08/01/2026	PAYDOWN		0	(9,596)	(5,582)	(2,383)	0	2,383	0	2,383	0	0	0	0	0	7	07/25/2036	1.A FM
89169D-AL-5	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB	09/01/2026	PAYDOWN		102,403	102,403	100,867	102,385	0	18	0	18	0	102,403	0	0	0	618	07/25/2057	1.A
89173U-AA-5	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH	09/01/2026	PAYDOWN		88,585	88,585	86,264	87,792	0	793	0	793	0	88,585	0	0	0	387	06/25/2057	1.A
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH	09/01/2026	PAYDOWN		30,186	30,186	30,479	30,344	0	(158)	0	(158)	0	30,186	0	0	0	146	10/25/2059	1.A
92257C-AA-8	VELOCITY COMMERCIAL CAPITAL LO SUB WHOLE	09/01/2026	PAYDOWN		1,700	1,700	1,746	1,745	0	(46)	0	(46)	0	1,700	0	0	0	16	03/25/2049	1.A FE
92259B-AA-8	VELOCITY COMMERCIAL CAPITAL LO SENIOR WH	09/01/2026	PAYDOWN		100,778	100,778	100,788	100,800	0	(21)	0	(21)	0	100,778	0	0	0	732	10/25/2048	1.A FE
92259Q-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR WH	09/01/2026	PAYDOWN		176,410	176,410	177,216	177,162	0	(752)	0	(752)	0	176,410	0	0	0	1,445	06/25/2054	1.A FE
92261B-AA-4	VELOCITY COMMERCIAL CAPITAL LO SUB WHOLE	09/01/2026	PAYDOWN		196,406	196,406	196,392	196,392	0	14	0	14	0	196,406	0	0	0	1,636	12/25/2054	1.A FE
92262J-AA-6	VELOCITY COMMERCIAL CAPITAL LO LCF WHOLE	09/01/2026	PAYDOWN		600,460	600,460	600,409	600,409	0	51	0	51	0	600,460	0	0	0	5,887	09/25/2055	1.A FE
92262K-AA-3	VELOCITY COMMERCIAL CAPITAL LO LCF WHOLE	09/01/2026	PAYDOWN		28,033	28,033	28,032	28,032	0	1	0	1	0	28,033	0	0	0	235	12/25/2055	1.A FE
92262W-AA-7	VELOCITYCOMMERCIALCAPITALLO SENIOR WHOLE	09/01/2026	PAYDOWN		144,034	144,034	144,020	0	0	14	0	14	0	144,034	0	0	0	1,084	02/25/2056	1.A FE
922978-AA-9	VELOCITYCOMMERCIALCAPITALLO LCF WHOLE_CM	09/01/2026	PAYDOWN		226,340	226,340	226,303	0	0	37	0	37	0	226,340	0	0	0	2,767	07/25/2056	1.A FE
92490H-AE-6	VERUSSECURITIZATIONTRUSTVER SENIOR WHOLE	09/01/2026	PAYDOWN		85,419	85,419	85,418	0	0	1	0	1	0	85,419	0	0	0	664	03/25/2071	1.A FE
924928-AA-2	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		343,109	343,109	343,104	343,109	0	0	0	0	0	343,109	0	0	0	3,281	05/25/2070	1.A
924929-AC-6	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		99,651	99,651	99,650	99,650	0	1	0	1	0	99,651	0	0	0	853	02/25/2070	1.A
924932-AC-0	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		116,701	116,701	116,699	0	0	1	0	1	0	116,701	0	0	0	1,026	10/25/2067	1.A FE
92537Q-AF-8	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		35,253	35,253	35,253	35,248	0	5	0	5	0	35,253	0	0	0	75	01/25/2066	1.C FE
92538B-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		16,511	16,511	16,511	16,511	0	0	0	0	0	16,511	0	0	0	27	10/25/2063	1.A
92538B-AB-9	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		13,962	13,962	13,962	13,962	0	0	0	0	0	13,962	0	0	0	29	10/25/2063	1.A
92538B-AC-7	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		24,821	24,821	24,821	24,816	0	6	0	6	0	24,821	0	0	0	62	10/25/2063	1.A
92538D-AC-3	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		13,176	13,176	13,176	13,176	0	0	0	0	0	13,176	0	0	0	25	02/25/2064	1.B FE
92538D-AD-1	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		15,047	15,047	15,047	15,045	0	1	0	1	0	15,047	0	0	0	31	02/25/2064	1.C FE
92538F-AB-0	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		17,910	17,910	17,910	17,910	0	0	0	0	0	17,910	0	0	0	40	02/25/2066	1.A
92538M-AA-7	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		29,739	29,739	29,739	29,739	0	0	0	0	0	29,739	0	0	0	71	10/25/2066	1.A
92538M-AB-5	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		108,877	108,877	108,875	108,877	0	0	0	0	0	108,877	0	0	0	283	10/25/2066	1.A
92538Q-AB-6	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		11,644	11,644	11,644	11,644	0	0	0	0	0	11,644	0	0	0	46	10/25/2066	1.A
92538W-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		44,147	44,147	44,147	44,147	0	0	0	0	0	44,147	0	0	0	233	01/25/2067	1.A
92539U-AA-8	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		203,230	203,230	203,226	203,230	0	0	0	0	0	203,230	0	0	0	1,952	02/25/2069	1.A
92540E-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		148,282	148,282	148,281	148,282	0	0	0	0	0	148,282	0	0	0	1,188	01/25/2069	1.A
92540J-AA-0	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		583,845	583,845	584,594	584,597	0	(753)	0	(753)	0	583,845	0	0	0	5,184	07/25/2069	1.A
92540M-AA-3	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		103,189	103,189	103,188	103,188	0	2	0	2	0	103,189	0	0	0	1,000	04/25/2069	1.A
92540P-AA-6	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		89,222	89,222	89,221	89,222	0	0	0	0	0	89,222	0	0	0	804	10/25/2069	1.A
92540R-AC-8	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		136,824	136,824	136,823	136,824	0	0	0	0	0	136,824	0	0	0	1,040	11/25/2069	1.A
92540V-AA-3	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2026	PAYDOWN		167,075	167,075	167,074	167,075	0	0	0	0	0	167,075	0	0	0	1,620	03/25/2070	1.A
92541V-AE-4	VERUSSECURITIZATIONTRUSTVER SENIOR WHOLE	09/01/2026	PAYDOWN		118,147	118,147	118,146	0	0	1	0	1	0	118,147	0	0	0	555	07/25/2071	1.A FE
929227-4D-5	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH	09/01/2026	PAYDOWN		1,320	1,320	1,327	1,352	0	(32)	0	(32)	0	1,320	0	0	0	14	06/25/2033	2.C FM
929227-ZS-8	WAMU_02-A19 SENIOR WHOLE_CMO _02-AR19	09/01/2026	PAYDOWN		4,816	4,816	4,805	4,816	0	0	0	0	0	4,816	0	0	0	41	02/25/2033	5.C FM
92977Y-BW-0	WACHOVIA MORTGAGE LOAN TRUST L SUPSEN WH	09/01/2026	PAYDOWN		8,172	9,016	8,049	11,183	0	(3,011)	0	(3,011)	0	8,172	0	0	0	100	10/20/2035	5.C FM
933637-AH-3	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	09/01/2026	PAYDOWN		9,840	10,583	8,837	9,059	0	781	0	781	0	9,840	0	0	0	53	01/25/2037	1.A FM
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	09/01/2026	PAYDOWN		394,343	214,830	177,176	192,596	0	201,748	0	201,748	0	394,343	0	0	0	4,287	07/25/2046	1.A FM
93364E-AE-4	WAMU ASSET-BACKED CERTIFICATES SENIOR AB	09/25/2026	PAYDOWN		70,205	70,205	42,512	47,332	0	22,873	0	22,873	0	70,205	0	0	0	483	05/25/2037	1.A FM
93364E-AF-1	WAMU ASSET-BACKED CERTIFICATES SENIOR AB	09/25/2026	PAYDOWN		133,188	133,188	81,379	89,345	0	43,843	0	43,843	0	133,188	0	0	0	912	05/25/2037	1.A FM
93935W-AF-1	WASHINGTON MUTUAL MORTGAGE PAS SENIOR AB	09/01/2026	PAYDOWN		35,167	35,167	15,750	7,221	0	27,946	0	27,946	0	35,167	0	0	0	57	10/25/2036	1.A FM
93936N-AC-7	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH	09/01/2026	PAYDOWN		0	3,230	2,651	2,173	0	(2,173)	0	(2,173)	0	0	0	0	0	44	06/25/2037	2.B FM
93936N-AC-7	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH	08/01/2026	PAYDOWN		0	6,249	5,130	4,204	0	(4,204)	0	(4,204)	0	0	0	0	0	45	06/25/2037	2.C FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
95002F-AA-2	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	09/01/2026	PAYDOWN		7,041	7,041	7,167	7,167	0	(125)	0	(125)	0	7,041	0	0	0	48	09/25/2049	1.A
95003J-AC-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	09/01/2026	PAYDOWN		49,966	49,966	51,247	50,930	0	(964)	0	(964)	0	49,966	0	0	0	181	12/25/2050	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					43,056,092	42,924,681	40,978,227	35,445,843	233	1,370,340	(57)	1,370,630	0	43,056,092	0	0	0	324,284	XXX	XXX
00179C-AA-6	AMSR TRUST AMSR_24-SFR1 LCF SENIOR_CMBS	09/17/2026	PAYDOWN		23,402	23,402	22,144	22,478	0	924	0	924	0	23,402	0	0	0	251	07/17/2041	1.A FE
00179W-AA-2	AMSR TRUST AMSR_22-SFR1 SENIOR SENIOR_CM	07/01/2026	PAYDOWN		146,060	146,060	131,380	136,654	0	9,406	0	9,406	0	146,060	0	0	0	358	03/17/2027	1.A FE
04410R-AA-4	ASHFORD HOSPITALITY TRUST INC SENIOR SEN	07/15/2026	PAYDOWN		103,453	103,453	103,485	103,485	0	(32)	0	(32)	0	103,453	0	0	0	405	04/15/2035	1.A
04410R-AG-1	ASHFORD HOSPITALITY TRUST INC SUB SUB_CM	07/15/2026	PAYDOWN		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	18,930	04/15/2035	1.A
04410R-AJ-5	ASHFORD HOSPITALITY TRUST INC SUB SUB_CM	08/15/2026	PAYDOWN		6,750,000	6,750,000	6,751,406	6,736,916	0	13,084	0	13,084	0	6,750,000	0	0	0	32,091	04/16/2035	1.A
05492T-AD-2	BARCLAYS COMMERCIAL MORTGAGE S PAC SENIO	09/01/2026	PAYDOWN		63,779	63,779	58,318	61,382	0	2,397	0	2,397	0	63,779	0	0	0	274	02/15/2053	1.A
05493W-AA-0	BAMLL_24-BHP LCF SENIOR_CMBS _24-BHP 144	09/15/2026	PAYDOWN		3,970,000	3,970,000	3,970,000	3,970,000	0	0	0	0	0	3,970,000	0	0	0	40,673	08/15/2039	1.A FE
05494C-AA-3	BAMLL TRUST BAMLL_25-ASHF SENIOR SENIOR_	09/15/2026	PAYDOWN		1,722,303	1,722,303	1,722,303	1,722,303	0	0	0	0	0	1,722,303	0	0	0	17,175	02/18/2042	1.A FE
05550M-AS-3	BARCLAYS COMMERCIAL MORTGAGE S LCFCRUT S	09/01/2026	PAYDOWN		66,145	66,145	66,802	66,292	0	(147)	0	(147)	0	66,145	0	0	0	404	05/15/2052	1.A
05593T-AG-3	BX TRUST BX_24-FNX SUB_CMBS _24-FNX 5.	07/15/2026	PAYDOWN		10,660	10,660	10,633	10,633	0	27	0	27	0	10,660	0	0	0	48	11/15/2041	1.A
05594L-AA-2	BX TRUST BX_25-JDI LCF SENIOR_CMBS _25-J	09/15/2026	PAYDOWN		1,068,163	1,068,163	1,068,163	1,068,163	0	0	0	0	0	1,068,163	0	0	0	9,143	11/15/2042	1.A
05594L-AC-8	BX TRUST BX_25-JDI SUB SENIOR_CMBS _25-J	08/15/2026	PAYDOWN		114,899	114,899	114,917	57,450	0	(18)	0	(18)	0	114,899	0	0	0	1,013	11/15/2042	1.A
05594L-AE-4	BX TRUST BX_25-JDI SUB SENIOR_CMBS _25-J	08/15/2026	PAYDOWN		155,114	155,114	155,389	57,450	0	(275)	0	(275)	0	155,114	0	0	0	1,420	11/15/2042	1.A
05609B-AV-1	BX COMMERCIAL MORTGAGE TRUST B LCFCRUT S	07/15/2026	PAYDOWN		112,508	112,508	105,951	105,951	0	6,557	0	6,557	0	112,508	0	0	0	449	02/15/2036	1.A
05609C-AA-5	BX TRUST BX_21-21M SENIOR_CMBS _21-21M 1	09/15/2026	PAYDOWN		500,839	500,839	495,467	495,467	0	5,372	0	5,372	0	500,839	0	0	0	4,061	10/15/2036	1.A
05610F-AB-3	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM	09/15/2026	PAYDOWN		5,600,000	5,600,000	5,583,906	5,583,906	0	16,094	0	16,094	0	5,600,000	0	0	0	73,519	01/17/2039	1.A
05610F-AC-1	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM	09/15/2026	PAYDOWN		4,900,000	4,900,000	4,886,040	4,886,040	0	13,960	0	13,960	0	4,900,000	0	0	0	68,712	01/17/2039	1.A
05611V-AA-9	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO	08/15/2026	PAYDOWN		693,517	693,517	691,783	691,783	0	1,734	0	1,734	0	693,517	0	0	0	5,621	02/15/2039	1.A
05612G-AA-1	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO	09/15/2026	PAYDOWN		1,127,248	1,127,248	1,124,430	1,124,430	0	2,818	0	2,818	0	1,127,248	0	0	0	10,224	03/15/2041	1.A
05620H-AA-9	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO	09/15/2026	PAYDOWN		126,161	126,161	126,161	0	0	0	0	0	0	126,161	0	0	0	1,621	04/15/2043	1.A FE
05620H-AC-5	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C	09/15/2026	PAYDOWN		126,161	126,161	126,161	0	0	0	0	0	0	126,161	0	0	0	1,676	04/15/2043	1.D FE
05620H-AE-1	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C	09/15/2026	PAYDOWN		63,080	63,080	63,080	0	0	0	0	0	0	63,080	0	0	0	870	04/15/2043	1.G FE
05625A-AA-9	BLP COMMERCIAL MORTGAGE TRUST LCF SENIOR	09/15/2026	PAYDOWN		326,249	326,249	325,433	325,433	0	816	0	816	0	326,249	0	0	0	4,160	03/15/2041	1.A
060352-AE-1	BANK BANK_17-BN6 LCFCRUT SENIOR_CMBS _17	09/01/2026	PAYDOWN		605,540	605,540	613,701	606,134	0	(593)	0	(593)	0	605,540	0	0	0	1,951	07/15/2060	1.A
066043-AB-6	BANK5 BANK5_24-5YR6 PRELCF SENIOR_CMBS _	09/01/2026	PAYDOWN		32,080	32,080	33,884	33,683	0	(1,604)	0	(1,604)	0	32,080	0	0	0	167	05/15/2057	1.A
08160J-AD-9	BENCHMARK MORTGAGE TRUST BMARK LCFCRUT S	07/01/2026	PAYDOWN		7,733	7,733	8,338	7,921	0	(188)	0	(188)	0	7,733	0	0	0	24	03/15/2052	1.A
123917-AA-4	BX TRUST BX_26-CIP LCF SENIOR_CMBS _26-C	08/15/2026	PAYDOWN		155,193	181,056	181,056	0	0	(25,863)	0	(25,863)	0	155,193	0	0	0	623	05/15/2038	1.A FE
123917-AC-0	BX TRUST BX_26-CIP SUB SUB_CMBS _26-CIP	08/15/2026	PAYDOWN		78,436	78,436	78,436	0	0	0	0	0	0	78,436	0	0	0	313	05/15/2038	1.D FE
123917-AE-6	BX TRUST BX_26-CIP SUB SUB_CMBS _26-CIP	08/15/2026	PAYDOWN		65,364	65,364	65,364	0	0	0	0	0	0	65,364	0	0	0	272	05/15/2038	1.G FE
12433B-AA-5	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO	09/15/2026	PAYDOWN		471,631	471,631	470,453	470,453	0	1,178	0	1,178	0	471,631	0	0	0	6,374	05/15/2041	1.A
12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO	09/15/2026	PAYDOWN		1,364,720	1,364,720	1,361,498	1,361,457	0	3,262	0	3,262	0	1,364,720	0	0	0	16,712	08/15/2039	1.A
12433E-AG-6	BX TRUST BX_22-LBA6 SUB SUB_CMBS _22-LBA	07/15/2026	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	41,045	01/15/2039	1.A
12433H-AA-2	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO	08/15/2026	PAYDOWN		406,036	406,036	406,036	406,036	0	0	0	0	0	406,036	0	0	0	3,462	08/15/2042	1.A
12433N-AC-5	BX TRUST BX_26-XL6 SUB SUB_CMBS _26-XL6	09/15/2026	PAYDOWN		204,191	204,191	204,191	0	0	0	0	0	0	204,191	0	0	0	2,172	03/15/2043	1.D FE
12434J-AC-3	BX TRUST BX_26-ORBT SUB SUB_CMBS _26-ORB	08/26/2026	RBC DOMINION SECURITIES INC.		501,602	500,000	500,000	0	0	0	0	0	0	500,000	0	1,602	1,602	3,550	07/15/2043	1.D FE
12515H-BA-2	CD COMMERCIAL MORTGAGE TRUST C PAC SENIO	09/01/2026	PAYDOWN		155,059	155,059	152,842	154,658	0	401	0	401	0	155,059	0	0	0	825	08/15/2050	1.A
12576A-AA-4	CIP COMMERCIAL MORTGAGE TRUST LCF SENIOR	09/15/2026	PAYDOWN		269,758	269,758	269,758	269,758	0	0	0	0	0	269,758	0	0	0	2,596	10/15/2037	1.A
12576A-AC-0	CIP COMMERCIAL MORTGAGE TRUST SUB SUB_CM	09/15/2026	PAYDOWN		46,446	46,446	46,446	46,446	0	0	0	0	0	46,446	0	0	0	465	10/15/2037	1.D FE
12576A-AE-6	CIP COMMERCIAL MORTGAGE TRUST SUB SUB_CM	09/15/2026	PAYDOWN		11,611	11,611	11,611	11,593	0	19	0	19	0	11,611	0	0	0	121	10/15/2037	1.A
12592K-BE-3	COMM MORTGAGE TRUST COMM_14-UB AM SUB_CM	09/01/2026	PAYDOWN		117,985	117,985	122,428	117,985	0	0	0	0	0	117,985	0	0	0	849	09/10/2047	1.A
12624X-AP-3	COMM MORTGAGE TRUST COMM_13-CR SUB SUB_C	09/01/2026	PAYDOWN		11,798	11,798	11,639	11,411	0	387	0	387	0	11,798	0	0	0	66	03/10/2046	1.A
17324K-AP-3	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR	09/01/2026	PAYDOWN		1,469	1,469	1,518	1,477	0	(7)	0	(7)	0	1,469	0	0	0	9	11/10/2048	1.A
17327F-AC-0	CITIGROUP COMMERCIAL MORTGAGE LCFCRUT SE	08/01/2026	PAYDOWN		134,279	134,279	135,029	134,301	0	(22)	0	(22)	0	134,279	0	0	0	838	03/10/2051	1.A
30227T-AC-4	EXTENDED STAY AMERICA TRUST ES SUB SUB_C	08/15/2026	PAYDOWN		18,475	18,475	18,475	18,475	0	0	0	0	0	18,475	0	0	0	164	10/15/2042	1.A
30227T-AE-0	EXTENDED STAY AMERICA TRUST ES SUB SUB_C	08/15/2026	PAYDOWN		18,475	18,475	18,475	18,475	0	0	0	0	0	18,475	0	0	0	172	10/15/2042	1.A
33767P-AA-6	FIRSTKEY HOMES TRUST FKH_22-SF SENIOR SE	07/01/2026	PAYDOWN		2,093	2,093	2,019	2,064	0	28	0	28	0	2,093	0	0	0	7	07/17/2039	1.A FE
337964-AC-4	FIVE 2023-V1 MORTGAGE TRUST F1 LCF SENIO	09/01/2026	PAYDOWN		7,692	7,692	7,923	7,787	0	(95)	0	(95)	0	7,692	0	0	0	109	02/10/2056	1.A
36251X-AR-8	GS MORTGAGE SECURITIES TRUST G LCF SENIO	09/01/2026	PAYDOWN		4,935,665	4,935,665	5,099,544	4,946,597	0	(10,933)	0	(10,933)	0	4,935,665	0	0	0	23,038	11/10/2049	1.A
36252A-AH-9	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	09/01/2026	PAYDOWN		9,955	9,955	10,668	10,000	0	(45)	0	(45)	0	9,955	0	0	0	59	11/10/2048	1.A
36264K-AW-0	GS MORTGAGE SECURITIES TRUST G PAC SENIO	09/01/2026	PAYDOWN		146,507	146,507	128,382	139,505	0	7,002	0	7,002	0	146,507	0	0	0	403	12/12/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38012N-AA-3	GMAC COMMERCIAL MORTGAGE ASSET PRELCF SE	09/10/2026	PAYDOWN		38,455	38,455	37,698	37,917	0	538	0	538	0	38,455	0	0	0	362	04/10/2051	2.B
43730X-AA-2	HOME PARTNERS OF AMERICA TRUST SENIOR SE	09/01/2026	PAYDOWN		53,556	53,556	53,555	53,555	0	1	0	1	0	53,556	0	0	0	205	01/17/2041	1.A FE
43732Y-AA-4	HOME PARTNERS OF AMERICA TRUST SUB SENIO	09/01/2026	PAYDOWN		1,118,837	1,118,837	1,118,826	1,118,826	0	11	0	11	0	1,118,837	0	0	0	4,444	12/17/2026	1.A FE
46590J-AW-7	JPMBB COMMERCIAL MORTGAGE SECU LCF SENIO	09/01/2026	PAYDOWN		44,998	44,998	47,411	44,998	0	0	0	0	0	44,998	0	0	0	397	11/15/2048	1.A
46590J-BA-4	JPMBB COMMERCIAL MORTGAGE SECU AM SUB_CM	09/23/2026	VARIOUS		5,263,895	7,867,000	8,103,010	7,898,091	0	(333,696)	0	(333,696)	0	7,564,395	0	(2,300,500)	(2,300,500)	13,186	11/15/2048	1.A
46590R-AJ-8	JPMORGAN CHASE COMMERCIAL MORT AM SUB_CM	08/01/2026	PAYDOWN		175,216	175,216	166,106	174,056	0	1,160	0	1,160	0	175,216	0	0	0	918	08/15/2049	1.A
46643A-BK-8	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C	09/01/2026	PAYDOWN		37,631	37,631	38,684	37,608	0	23	0	23	0	37,631	0	0	0	286	09/15/2047	1.A
46643T-BF-8	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C	09/01/2026	PAYDOWN		130,967	130,967	133,584	130,908	0	58	0	58	0	130,967	0	0	0	901	01/15/2048	1.A
46646R-AJ-2	JPMDB COMMERCIAL MORTGAGE SECU LCF SENIO	09/01/2026	PAYDOWN		2,028,310	2,028,310	2,044,394	2,028,310	0	0	0	0	0	2,028,310	0	0	0	9,546	12/15/2049	1.A
61762M-BZ-3	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	09/01/2026	PAYDOWN		471,418	471,418	489,833	473,891	0	(2,473)	0	(2,473)	0	471,418	0	0	0	4,745	07/15/2046	1.A
61766L-BS-7	MORGAN STANLEY BAML TRUST MSBA LCF SENIO	09/01/2026	PAYDOWN		2,371,299	2,371,299	2,442,291	2,371,299	0	0	0	0	0	2,371,299	0	0	0	7,056	01/15/2049	1.A
64829V-AA-4	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	09/01/2026	PAYDOWN		18,060	18,060	17,947	17,982	0	78	0	78	0	18,060	0	0	0	105	12/25/2057	1.A
64830J-AA-8	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	09/25/2026	PAYDOWN		46,990	46,990	46,990	46,990	0	0	0	0	0	46,990	0	0	0	196	04/25/2061	1.A
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	09/01/2026	PAYDOWN		28,220	28,220	28,114	28,220	0	0	0	0	0	28,220	0	0	0	169	03/27/2062	1.A
64831U-AA-2	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	09/01/2026	PAYDOWN		148,851	148,851	148,347	148,851	0	0	0	0	0	148,851	0	0	0	920	06/25/2062	1.A
64832B-AC-9	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	09/01/2026	PAYDOWN		161,000	161,000	160,998	161,000	0	0	0	0	0	161,000	0	0	0	1,447	09/25/2064	1.A
69292B-AC-1	PLYM COMMERCIAL MORTGAGE TRUST SUB SUB_C	09/15/2026	PAYDOWN		68,677	68,677	68,677	0	0	0	0	0	0	68,677	0	0	0	624	03/15/2043	1.D FE
69292B-AE-7	PLYM COMMERCIAL MORTGAGE TRUST SUB SUB_C	09/15/2026	PAYDOWN		103,702	103,702	103,961	0	0	(259)	0	(259)	0	103,702	0	0	0	524	03/15/2043	1.G FE
74290X-AA-9	PROGRESS RESIDENTIAL TRUST PRO LCF SENIO	07/01/2026	PAYDOWN		1,969	1,969	1,801	1,852	0	117	0	117	0	1,969	0	0	0	5	04/17/2041	1.A FE
74332X-AA-9	PROGRESS RESIDENTIAL MASTER TR SENIOR SE	08/01/2026	PAYDOWN		3,051	3,051	3,050	3,050	0	1	0	1	0	3,051	0	0	0	23	05/17/2041	1.A FE
74334G-AA-4	PROGRESS RESIDENTIAL TRUST PRO LCF SENIO	08/01/2026	PAYDOWN		2,327	2,327	2,132	2,157	0	170	0	170	0	2,327	0	0	0	13	04/17/2042	1.A FE
78457J-AG-7	STORAGEMART COMMERCIAL MORTGAG SUB SUB_C	07/23/2026	J.P. MORGAN SECURITIES INC		5,000,000	5,000,000	4,901,563	4,918,780	0	46,282	0	46,282	0	4,965,062	0	34,938	34,938	27,014	01/15/2039	1.A
872635-AA-5	TOORAK MORTGAGE TRUST TRK_22-1 SENIOR WH	09/01/2026	PAYDOWN		126,019	126,019	125,742	125,754	0	266	0	266	0	126,019	0	0	0	533	02/25/2057	1.A
89616Y-AA-2	TRICON RESIDENTIAL TRUST TCN_2 LCF SENIO	09/01/2026	PAYDOWN		47,238	47,238	45,537	45,936	0	1,302	0	1,302	0	47,238	0	0	0	310	08/17/2041	1.A FE
90276F-AV-6	UBS COMMERCIAL MORTGAGE TRUST LCFCRUT SE	09/01/2026	PAYDOWN		91,173	91,173	98,196	93,123	0	(1,950)	0	(1,950)	0	91,173	0	0	0	923	05/15/2051	1.A
92257A-AB-0	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE	09/01/2026	PAYDOWN		10,900	10,900	10,896	10,896	0	4	0	4	0	10,900	0	0	0	39	04/25/2048	1.A FE
92257H-AA-7	VELOCITY COMMERCIAL CAPITAL LO SENIOR WH	08/01/2026	PAYDOWN		83,582	83,582	83,579	83,579	0	3	0	3	0	83,582	0	0	0	249	10/25/2049	1.A FE
92257H-AB-5	VELOCITY COMMERCIAL CAPITAL LO SUB WHOLE	09/01/2026	PAYDOWN		59,807	59,807	59,788	59,807	0	0	0	0	0	59,807	0	0	0	320	10/25/2049	1.C FE
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR WH	09/01/2026	PAYDOWN		36,321	36,321	36,318	36,318	0	3	0	3	0	36,321	0	0	0	165	07/25/2049	1.A FE
92258D-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR WH	09/01/2026	PAYDOWN		174,308	174,308	174,271	174,271	0	38	0	38	0	174,308	0	0	0	984	12/26/2051	1.A FE
92258R-AA-4	VELOCITY COMMERCIAL CAPITAL LO WHOLE_CMO	07/01/2026	PAYDOWN		7,149	7,149	7,120	7,120	0	29	0	29	0	7,149	0	0	0	12	10/25/2051	1.A FE
92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO SENIOR WH	09/01/2026	PAYDOWN		28,074	28,074	27,881	27,922	0	152	0	152	0	28,074	0	0	0	178	02/25/2052	1.A FE
92259L-AB-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR WH	09/01/2026	PAYDOWN		81,568	81,568	81,567	81,567	0	1	0	1	0	81,568	0	0	0	325	02/25/2050	1.A FE
92259M-AA-4	VELOCITY COMMERCIAL CAPITAL LO WHOLE_CMO	09/01/2026	PAYDOWN		180,265	180,265	180,223	180,223	0	42	0	42	0	180,265	0	0	0	381	08/25/2051	1.A FE
92259M-AE-6	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C	09/01/2026	PAYDOWN		116,571	116,571	116,550	116,571	0	0	0	0	0	116,571	0	0	0	291	08/25/2051	1.D FE
92259M-AH-9	VELOCITY COMMERCIAL CAPITAL LO SUB WHOLE	09/01/2026	PAYDOWN		20,229	20,229	20,226	20,219	0	10	0	10	0	20,229	0	0	0	54	08/25/2051	1.G FE
922955-AA-7	VELOCITY COMMERCIAL CAPITAL LO LCF WHOLE	09/01/2026	PAYDOWN		82,967	82,967	82,964	82,964	0	3	0	3	0	82,967	0	0	0	840	02/25/2055	1.A FE
92890P-AG-9	WF-RBS COMMERCIAL MORTGAGE TRU AM SUB_CM	09/01/2026	PAYDOWN		265,744	265,744	268,218	265,744	0	0	0	0	0	265,744	0	0	0	1,542	06/15/2046	1.A
92939F-AX-7	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C	07/01/2026	PAYDOWN		2,934,314	2,934,314	3,120,700	2,930,671	0	3,644	0	3,644	0	2,934,314	0	0	0	10,302	08/15/2047	1.A
95000H-BH-4	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM	09/01/2026	PAYDOWN		2,000,000	2,000,000	2,059,852	2,002,386	0	(2,386)	0	(2,386)	0	2,000,000	0	0	0	12,122	10/15/2049	1.A
95000K-BD-6	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM	09/01/2026	PAYDOWN		5,000,000	5,000,000	4,807,813	4,975,238	0	24,762	0	24,762	0	5,000,000	0	0	0	32,417	11/15/2049	1.A
95000M-BP-5	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO	09/01/2026	PAYDOWN		4,538,021	4,538,021	4,446,374	4,524,039	0	13,983	0	13,983	0	4,538,021	0	0	0	32,556	11/15/2059	1.A
64970M-ZU-0	NEW YORK N Y CITY HSG DEV CORP	07/01/2026	RECLASS FROM ABS TO ICO IN Q3		3,976,201	4,000,000	3,976,201	0	0	0	0	0	0	3,976,201	0	0	0	0	05/01/2041	1.C FE
02554C-AC-3	AMERICAN EAGLE NORTHWEST LLC W	07/01/2026	RECLASS FROM ABS TO ICO IN Q3		6,980,509	7,000,000	6,980,509	0	0	0	0	0	0	6,980,509	0	0	0	0	12/15/2038	1.D FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					96,207,923	98,878,579	99,132,563	86,045,121	0	(202,439)	0	(202,439)	0	98,471,883	0	(2,263,960)	(2,263,960)	567,113	XXX	XXX
00090N-AA-8	ABPCI DIRECT LENDING FUND ABS SENIOR ABS	07/27/2026	PAYDOWN		19,971	19,971	19,971	19,971	0	0	0	0	0	19,971	0	0	0	291	03/01/2032	1.F FE
05609G-AA-6	BXMT LTD BXMT_21-FL4 SENIOR_CMBS _21-FL4	09/15/2026	PAYDOWN		270,329	270,329	270,414	270,337	0	(8)	0	(8)	0	270,329	0	0	0	3,424	05/15/2038	1.A FE
09261C-AJ-7	DLF-IX_21-1 SENIOR ABS_ABS _21-1 144A	07/15/2026	PAYDOWN		7,613,558	7,613,558	7,613,558	7,613,558	0	0	0	0	0	7,613,558	0	0	0	99,701	03/30/2031	1.A FE
14318J-AL-0	CARLYLE US CLO LTD CGMS_22-1 SRSEC ABS_A	08/26/2026	BANK OF AMERICA		7,509,450	7,500,000	7,500,000	0	0	0	0	0	0	7,500,000	0	9,450	9,450	130,614	04/15/2035	1.A FE
14318J-AN-6	CARLYLE US CLO LTD CGMS_22-1 SRSEC ABS_A	08/26/2026	WELLS FARGO SECURITIES		1,722,374	1,720,000	1,720,000	0	0	0	0	0	0	1,720,000	0	2,374	2,374	32,771	04/15/2035	1.C FE
33836J-AC-3	522 FUNDING CLO LTD MORGN_17-1 SRSEC ABS	07/20/2026	PAYDOWN		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	9,701	10/20/2034	1.A FE
33836J-AE-9	522 FUNDING CLO LTD MORGN_17-1 SENIOR AB	07/20/2026	PAYDOWN		1,600,000	1,600,000	1,603,200	1,600,000	0	0	0	0	0	1,600,000	0	0	0	22,798	10/20/2034	1.C FE
37147X-AA-1	GENERATE CLO LTD GNRT_24-15A SENIOR ABS_	09/02/2026	PAYDOWN		5,000,000	5,000,000	5,004,250	4,953,319	0	46,681	0	46,681	0	5,000,000	0	0	0	98,678	07/20/2037	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
40637L-AC-4	HALSEYPOINT CLO I LTD HLSY_21 MEZZANIN A	07/30/2026	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	79,849	04/20/2034	1.C FE
40638T-AN-2	HALSEYPOINT CLO HLSY_20-2 SENIOR ABS_ABS	09/09/2026	PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	89,060	07/20/2037	1.C FE
449303-AS-5	ICG US CLO ICG_21-1 SENIOR ABS_ABS _21-1	08/19/2026	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,318	04/17/2034	1.F FE
488930-AA-6	KENNEDYLEWISCLOLTDKLLM_23- SENIOR ABS_AB	08/26/2026	DEUTSCHE BANK AG		4,001,680	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	1,680	1,680	69,246	01/20/2038	1.A FE
50200J-AJ-0	LCM LTD PARTNERSHIP LCM_27A MEZZANIN ABS	07/16/2026	PAYDOWN		810,705	810,705	796,639	794,697	0	16,008	0	16,008	0	810,705	0	0	0	12,073	07/16/2031	1.A FE
50201Q-AN-4	LCM LTD PARTNERSHIP LCM_31 SRSEC ABS_ABS	09/15/2026	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	223,892	07/20/2034	1.C FE
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA SENIOR SE	09/11/2026	PAYDOWN		381,060	381,060	371,176	378,994	0	2,066	0	2,066	0	381,060	0	0	0	3,744	10/18/2036	1.A FE
55284A-AC-2	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM	09/11/2026	PAYDOWN		17,125,000	17,125,000	17,112,969	17,115,882	0	9,119	0	9,119	0	17,125,000	0	0	0	228,116	10/18/2036	1.A FE
55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTGA LCF SENIO	09/11/2026	PAYDOWN		6,051	6,051	6,051	6,051	0	0	0	0	0	6,051	0	0	0	25	02/19/2037	1.A FE
55285A-AA-5	MF1 MULTIFAMILY HOUSING MORTGA LCF SENIO	09/11/2026	PAYDOWN		396,618	396,618	394,139	395,583	0	1,034	0	1,034	0	396,618	0	0	0	4,254	06/19/2037	1.A FE
69145B-AA-4	OXFORD FINANCE FUNDING TRUST 0 SENIOR AB	09/15/2026	PAYDOWN		675,495	675,495	675,495	675,495	0	0	0	0	0	675,495	0	0	0	5,297	02/15/2030	1.F FE
74980E-AS-7	RR LTD RRAM_19-7A MEZZANIN ABS_ABS _19-7	08/03/2026	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	50,755	01/15/2037	1.C FE
83613H-AL-1	SOUND POINT CLO LTD SNOPT_18-3 SRSEC ABS	07/27/2026	PAYDOWN		94,792	94,792	94,792	94,792	0	0	0	0	0	94,792	0	0	0	1,190	10/26/2031	1.A FE
87167N-DL-6	SYMPHONY CLO LTD SYMP_20-23A SENIOR ABS_	07/15/2026	PAYDOWN		580,001	580,001	580,001	580,001	0	0	0	0	0	580,001	0	0	0	6,705	01/15/2034	1.A FE
87232B-AK-8	TCI-SYMPHONY CLO TSYMP_17-1A MEZZANIN AB	09/03/2026	PAYDOWN		2,000,000	2,000,000	1,908,400	1,921,332	0	78,668	0	78,668	0	2,000,000	0	0	0	40,853	07/15/2030	1.A FE
87232C-AA-8	TCI FLATIRON CLO LTD TFLAT_18 SRSEC ABS_	07/29/2026	PAYDOWN		677,823	677,823	677,823	677,823	0	0	0	0	0	677,823	0	0	0	7,914	07/29/2035	1.A FE
00901F-AJ-5	AIMCO CLO 16 LTD AIMCO_21_16AR SENIOR AB	07/10/2026	PAYDOWN		3,315,000	3,315,000	3,315,000	3,315,000	0	0	0	0	0	3,315,000	0	0	0	39,297	07/17/2037	1.A FE
00901F-AN-6	AIMCO CLO 16 LTD AIMCO_21_16AR MEZZANIN	07/10/2026	PAYDOWN		2,066,000	2,066,000	2,066,000	2,066,000	0	0	0	0	0	2,066,000	0	0	0	25,696	07/17/2037	1.C FE
017154-AW-5	ALLEGANY PARK CLO LTD ALLPK_19 SRSEC ABS	08/26/2026	BANK OF AMERICA		12,018,120	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	18,120	18,120	223,219	01/22/2035	1.B FE
03328W-BE-7	ANCHORAGE CAPITAL CLO ANCHC_16 SENIOR AB	08/14/2026	PAYDOWN		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	129,644	07/15/2037	1.A FE
03767M-AS-7	APIDOS CLO XXIX APID_18-29AR AJ ABS_ABS	08/26/2026	BANK OF AMERICA		8,036,240	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	36,240	36,240	145,128	07/25/2038	1.A FE
04019H-AQ-6	ARES LXIV CLO LTD ARES_22-64 SENIOR ABS_	09/01/2026	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	39,080	10/22/2039	1.A FE
067936-AA-2	BABSON CLO LTD BABSN_24-2 SENIOR ABS_ABS	09/11/2026	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,250	07/15/2039	1.A FE
067936-AG-9	BABSON CLO LTD BABSN_24-2 MEZZANIN ABS_A	09/11/2026	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,609	07/15/2039	1.F FE
07403C-AL-5	BEAR MOUNTAIN PARK CLO LTD BRM SENIOR AB	08/18/2026	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	189,056	07/15/2037	1.C FE
07403C-AN-1	BEAR MOUNTAIN PARK CLO LTD BRM MEZZANIN	08/18/2026	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,774	07/15/2037	1.F FE
08179L-AN-1	BENEFIT STREET PARTNERS CLO LT MEZZANIN	09/29/2026	PAYDOWN		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	183,900	10/20/2037	1.C FE
08191Y-AA-4	BENEFIT STREET PARTNERS CLO LT SENIOR AB	08/24/2026	PAYDOWN		2,069,000	2,069,000	2,076,759	2,070,143	0	(1,143)	0	(1,143)	0	2,069,000	0	0	0	38,152	10/15/2037	1.A FE
09628V-AQ-7	BLUEMOUNTAIN CLO LTD BLUEM_16 SENIOR ABS	08/17/2026	PAYDOWN		109,960	109,960	109,850	109,960	0	0	0	0	0	109,960	0	0	0	1,612	11/15/2030	1.A FE
12550A-BH-8	CIFC FUNDING LTD CIFC_14-5A SENIOR ABS_A	09/25/2026	PAYDOWN		4,250,000	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	0	0	103,786	07/17/2037	1.C FE
12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A MEZZANIN ABS	07/08/2026	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,483	04/17/2035	1.C FE
13079W-DC-9	SYMPHONY CLO LTD SYMP_12-9A SENIOR ABS_A	07/16/2026	PAYDOWN		1,604,478	1,604,478	1,604,478	1,604,478	0	0	0	0	0	1,604,478	0	0	0	20,446	07/16/2032	1.A FE
14311U-AY-4	CARLYLE GLOBAL MARKET STRATEGI SRSEC ABS	07/20/2026	PAYDOWN		305,264	305,264	305,264	305,264	0	0	0	0	0	305,264	0	0	0	3,530	07/20/2034	1.A FE
14317K-AQ-7	CARLYLE US CLO LTD CGMS_21-9R SRSEC ABS_	07/23/2026	CITIGROUP GLOBAL MKT INC		5,003,500	5,000,000	4,995,000	0	0	974	0	974	0	4,995,974	0	7,526	7,526	63,168	10/20/2034	1.A FE
15033E-AS-7	CEDAR FUNDING LTD CEDF_18-9A SEC ABS_ABS	08/07/2026	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	35,632	07/20/2037	1.F FE
26244K-AQ-9	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	07/15/2026	PAYDOWN		986,279	986,279	961,622	972,956	0	13,324	0	13,324	0	986,279	0	0	0	13,051	04/15/2031	1.A FE
26249M-AN-7	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	07/15/2026	PAYDOWN		59,347	59,347	59,097	59,347	0	0	0	0	0	59,347	0	0	0	755	01/15/2031	1.A FE
26249M-AQ-0	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	07/15/2026	PAYDOWN		762,325	762,325	762,325	762,325	0	0	0	0	0	762,325	0	0	0	10,280	01/15/2031	1.A FE
29001V-AU-3	ELMWOOD CLO VI LTD ELMWI6_20-3A SENIOR AB	07/02/2026	PAYDOWN		2,250,000	2,250,000	2,246,500	2,246,500	0	3,500	0	3,500	0	2,250,000	0	0	0	23,064	07/18/2037	1.A FE
29001V-AW-9	ELMWOOD CLO VI LTD ELMWI6_20-3A MEZZANIN	07/02/2026	PAYDOWN		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	5,450	07/18/2037	1.C FE
29001V-AY-5	ELMWOOD CLO VI LTD ELMWI6_20-3A MEZZANIN	07/02/2026	PAYDOWN		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	5,805	07/18/2037	1.F FE
30319Y-AA-6	FS RIALTO ISSUER LTD FSRIA_21 SENIOR_CMB	09/16/2026	PAYDOWN		211,889	211,889	211,889	211,889	0	0	0	0	0	211,889	0	0	0	1,924	05/16/2038	1.A FE
30323C-AA-8	FS RIALTO ISSUER LTD FSRIA_21 SENIOR_CMB	09/11/2026	PAYDOWN		456,800	456,800	456,800	456,800	0	0	0	0	0	456,800	0	0	0	5,963	11/16/2036	1.A FE
38136R-AU-1	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A	08/06/2026	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	160,012	07/20/2037	1.C FE
38138F-AS-0	GOLDENTREE LOAN MANAGEMENT US SENIOR ABS	07/20/2026	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	65,788	07/20/2037	1.A FE
381948-AA-6	GOLUB CAPITAL PARTNERS CLO LTD SRSEC ABS	09/24/2026	PAYDOWN		6,750,000	6,750,000	6,750,000	6,750,000	0	0	0	0	0	6,750,000	0	0	0	141,473	08/05/2037	1.A FE
413717-BC-2	HARRIMAN PARK CLO HRPK_20-1 SRSEC ABS_AB	08/26/2026	BANK OF AMERICA		4,664,322	4,650,000	4,650,000	4,650,000	0	0	0	0	0	4,650,000	0	14,322	14,322	83,165	07/20/2038	1.A FE
438453-AG-7	HONEYHILLPARKCLOLTDHONPK_ SRSEC ABS_ABS	08/26/2026	WELLS FARGO SECURITIES		7,006,160	7,000,000	7,000,000	0	0	0	0	0	0	7,000,000	0	6,160	6,160	153,302	04/24/2039	1.C FE
46090X-AA-9	INVESCO CLO LTD IVZ_21-1A SENIOR ABS_ABS	09/09/2026	PAYDOWN		5,000,000	5,000,000	5,001,500	5,000,000	0	0	0	0	0	5,000,000	0	0	0	96,758	04/15/2034	1.A FE
50201M-AS-2	LCM LTD PARTNERSHIP LCM_29A MEZZANIN ABS	07/15/2026	PAYDOWN		251,494	251,494	245,521	245,521	0	5,973	0	5,973	0	251,494	0	0	0	3,519	04/15/2031	1.B FE
502020-AJ-2	LCM LTD PARTNERSHIP LCM_35A MEZZANIN ABS	07/29/2026	CITIGROUP GLOBAL MKT INC		927,890	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(72,110)	(72,110)	21,630	10/15/2034	2.C FE
55287K-AA-1	MF1 MULTIFAMILY HOUSING MORTGA LCF SENIO	09/18/2026	PAYDOWN		80,047	80,047	79,847	79,954	0	93	0	93	0	80,047	0	0	0	1,040	05/18/2042	1.A FE
55821Y-AC-0	MADISON PARK FUNDING LTD MDPK MEZZANIN A	07/27/2026	PAYDOWN		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	86,702	04/25/2037	1.C FE
55955R-AA-7	MAGNETITE XL LTD MAGNE_24-40A SENIOR ABS	08/07/2026	PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	24,411	07/15/2037	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55955R-AJ-8	MAGNETITE XL LTD MAGNE_24-40A MEZZANIN A	08/07/2026	PAYDOWN		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	9,245	07/15/2037	1.F FE
64131T-AY-0	NEUBERGER BERMAN CLO LTD NEUB SRSEC ABS_	08/26/2026	WELLS FARGO SECURITIES		1,500,870	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	870	870	27,239	04/15/2038	1.A FE
64134B-AJ-9	NEUBERGER BERMAN CLO LTD NEUB SRSEC ABS_	07/15/2026	PAYDOWN		135,503	135,503	135,503	135,503	0	0	0	0	0	135,503	0	0	0	1,618	04/15/2034	1.A FE
66860P-AA-2	NORTHWOODS CAPITAL LTD WOODS_1 SENIOR AB	07/22/2026	PAYDOWN		165,143	165,143	165,020	165,143	0	0	0	0	0	165,143	0	0	0	2,081	04/22/2031	1.A FE
67097Q-AN-5	OCP CLO LTD OCP_17-14AR SENIOR ABS_ABS _	08/25/2026	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	89,262	07/20/2037	1.A FE
67100S-AC-0	OHA CREDIT FUNDING 19 LTD OAKC AJ ABS_AB	09/18/2026	PAYDOWN		8,300,000	8,300,000	8,329,050	8,315,358	0	(15,358)	0	(15,358)	0	8,300,000	0	0	0	181,613	07/20/2037	1.A FE
671078-AW-3	OCP CLO LTD OCP_20_18AR SENIOR ABS_ABS _	07/20/2026	PAYDOWN		6,000,000	6,000,000	6,022,200	6,003,692	0	(3,692)	0	(3,692)	0	6,000,000	0	0	0	76,519	07/20/2037	1.A FE
67109Y-BA-1	OHA CREDIT PARTNERS XII LTD OA AJ ABS_AB	07/16/2026	PAYDOWN		5,750,000	5,750,000	5,774,150	5,756,183	0	(6,183)	0	(6,183)	0	5,750,000	0	0	0	71,995	04/23/2037	1.A FE
67113D-BG-8	OZLM FUNDING LTD OZLM_24-R MEZZANIN ABS_	07/20/2026	PAYDOWN		1,118,604	1,118,604	1,118,604	1,118,604	0	0	0	0	0	1,118,604	0	0	0	17,777	07/20/2032	1.A FE
67570A-AN-6	OCP CLO LTD OCP_24-31 SENIOR ABS_ABS _24	08/26/2026	WELLS FARGO SECURITIES		3,999,520	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	(480)	(480)	69,390	04/20/2039	1.A FE
69703L-AE-8	PALMER SQUARE CLO 2024-2 LTD P MEZZANIN	07/23/2026	PAYDOWN		3,000,000	3,000,000	2,997,600	2,997,600	0	2,400	0	2,400	0	3,000,000	0	0	0	41,728	07/20/2037	1.C FE
69704C-AA-5	PALMER SQUARE LOAN FUNDING 202 SENIOR AB	08/17/2026	PAYDOWN		1,016,536	1,016,536	1,016,536	1,016,536	0	0	0	0	0	1,016,536	0	0	0	11,814	02/15/2033	1.A FE
70017T-AL-4	PARK AVENUE INSTITUTIONAL ADVI SRSEC ABS	07/31/2026	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	79,065	01/20/2037	1.A FE
70017T-AN-0	PARK AVENUE INSTITUTIONAL ADVI SRSEC ABS	07/31/2026	PAYDOWN		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	145,771	01/20/2037	1.C FE
74980P-AA-1	RR LTD RRAM_21-14A SENIOR ABS_ABS _21-14	09/15/2026	PAYDOWN		2,300,000	2,300,000	2,302,070	2,300,000	0	0	0	0	0	2,300,000	0	0	0	49,726	04/15/2036	1.A FE
81881J-AE-2	SHACKLETON CLO LTD SHACK_14-5R MEZZANIN	08/07/2026	PAYDOWN		2,306,638	2,306,638	2,305,416	2,306,638	0	0	0	0	0	2,306,638	0	0	0	33,118	05/07/2031	1.A FE
81883E-AJ-0	SHACKLETON CLO LTD SHACK_17-11 MEZZANIN	08/17/2026	PAYDOWN		1,038,264	1,038,264	1,037,745	1,025,707	0	12,557	0	12,557	0	1,038,264	0	0	0	16,436	08/15/2030	1.A FE
83608G-AQ-9	SOUND POINT CLO LTD SNDPT_13-1 SENIOR AB	07/27/2026	PAYDOWN		2,460,520	2,460,520	2,430,560	2,443,616	0	16,905	0	16,905	0	2,460,520	0	0	0	33,451	01/26/2031	1.A FE
83609G-BN-4	SOUND POINT CLO LTD SNDPT_15-2 SENIOR AB	07/20/2026	PAYDOWN		1,088,337	1,088,337	1,088,337	1,088,337	0	0	0	0	0	1,088,337	0	0	0	14,159	07/20/2032	1.A FE
846031-AU-6	SOUTHWICK PARK CLO LTD STHWK_1 SRSEC ABS	07/20/2026	PAYDOWN		370,070	370,070	370,070	370,070	0	0	0	0	0	370,070	0	0	0	4,373	07/20/2032	1.A FE
87165Y-AC-7	SYMPHONY CLO LTD SYMP_18-19A SENIOR ABS_	07/16/2026	PAYDOWN		126,932	126,932	124,242	124,895	0	2,037	0	2,037	0	126,932	0	0	0	1,573	04/16/2031	1.A FE
87229W-AU-5	TCI-SYMPHONY CLO TSYMP_16-1A MEZZANIN AB	09/03/2026	PAYDOWN		4,722,000	4,722,000	4,722,000	4,722,000	0	0	0	0	0	4,722,000	0	0	0	114,688	10/13/2032	1.A FE
884887-AN-0	THOMPSON PARK CLO LTD TPRK_21 SRSEC ABS_	07/15/2026	PAYDOWN		75,754	75,754	75,754	75,754	0	0	0	0	0	75,754	0	0	0	904	04/15/2034	1.A FE
89532X-AC-1	TRESTLES CLO LTD TREST_24-7A SENIOR ABS_	09/08/2026	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	56,868	10/25/2037	1.A FE
89640L-AL-6	TRINITAS CLO XVIII LTD TRNTS_2 SENIOR AB	09/02/2026	PAYDOWN		2,950,000	2,950,000	2,950,000	2,950,000	0	0	0	0	0	2,950,000	0	0	0	54,348	01/20/2035	1.A FE
92325Q-AA-5	VENTURE CDO LTD VENTR_18-32A SENIOR ABS_	07/20/2026	PAYDOWN		183,250	183,250	183,320	183,301	0	(50)	0	(50)	0	183,250	0	0	0	2,333	07/18/2031	1.A FE
92328X-BD-0	VENTURE CDO LTD VENTR_13-15A SRSEC ABS_A	07/15/2026	PAYDOWN		580,956	580,956	580,956	580,956	0	0	0	0	0	580,956	0	0	0	7,127	07/15/2032	1.A FE
92895F-AE-1	VOYA CLO LTD VOYA_24-3A SENIOR ABS_ABS _	08/07/2026	PAYDOWN		1,000,000	1,000,000	999,669	999,669	0	331	0	331	0	1,000,000	0	0	0	16,151	07/20/2037	1.C FE
92895F-AG-6	VOYA CLO LTD VOYA_24-3A MEZZANIN ABS_ABS	08/06/2026	PAYDOWN		1,000,000	1,000,000	999,611	992,521	0	7,479	0	7,479	0	1,000,000	0	0	0	17,051	07/20/2037	1.F FE
92915C-AS-3	VOYA CLO LTD VOYA_16-1A SENIOR ABS_ABS _	07/20/2026	PAYDOWN		2,193,572	2,193,572	2,081,152	2,143,227	0	50,346	0	50,346	0	2,193,572	0	0	0	29,038	01/20/2031	1.A FE
92916M-AH-4	VOYA CLO LTD VOYA_17-1A MEZZANIN ABS_ABS	09/16/2026	PAYDOWN		500,000	500,000	499,250	499,250	0	750	0	750	0	500,000	0	0	0	11,383	04/17/2030	1.A FE
92916W-AC-3	ING INVESTMENT MANAGEMENT CLO SENIOR ABS	07/27/2026	PAYDOWN		7,453,277	7,453,277	7,453,277	7,453,277	0	0	0	0	0	7,453,277	0	0	0	100,385	04/25/2031	1.A FE
92920D-AA-3	VOYA CLO LTD VOYA_24-1 SENIOR ABS_ABS _2	07/07/2026	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	35,919	04/15/2037	1.A FE
92920D-AC-9	VOYA CLO LTD VOYA_24-1 SENIOR ABS_ABS _2	07/07/2026	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,080	04/15/2037	1.C FE
92920D-AE-5	VOYA CLO LTD VOYA_24-1 MEZZANIN ABS_ABS	07/07/2026	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,002	04/15/2037	1.F FE
92920L-AN-7	VOYA CLO LTD VOYA_22-4 SENIOR ABS_ABS _2	08/26/2026	PAYDOWN		2,000,000	2,000,000	1,993,500	1,993,500	0	6,500	0	6,500	0	2,000,000	0	0	0	36,984	04/20/2037	1.A FE
98878F-AU-3	Z CAPITAL CREDIT PARTNERS CLO SRSEC ABS_	07/15/2026	PAYDOWN		520,342	520,342	520,342	520,342	0	0	0	0	0	520,342	0	0	0	6,765	07/15/2033	1.A FE
98886C-AS-5	NAVESINK CLO LIMITED NAVS_23-1 SRSEC ABS	07/22/2026	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	38,317	07/25/2033	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					292,275,110	292,254,984	292,022,264	262,785,651	0	250,311	0	250,311	0	292,250,958	0	24,152	24,152	4,997,119	XXX	XXX
00218K-AB-9	ARI FLEET LEASE TRUST ARIFL_24 SENIOR AB	09/15/2026	PAYDOWN		96,555	96,555	96,549	96,549	0	6	0	6	0	96,555	0	0	0	844	11/15/2032	1.A FE
01627A-AA-6	ALIGNED DATA CENTERS ISSUER LL SENIOR AB	07/27/2026	PAYDOWN		4,931,000	4,931,000	4,931,000	4,931,000	0	0	0	0	0	4,931,000	0	0	0	11,409	08/15/2046	1.G FE
03236Y-AB-1	AXIS EQUIPMENT FINANCE RECEIVA SUPSEN AB	09/20/2026	PAYDOWN		77,916	77,916	78,461	78,087	0	(171)	0	(171)	0	77,916	0	0	0	774	12/20/2029	1.A FE
038401-AA-3	AQUA FINANCE TRUST AQFIT_26-B ABS_ABS _2	09/17/2026	PAYDOWN		299,113	299,113	299,073	0	0	39	0	39	0	299,113	0	0	0	1,221	09/18/2051	1.A FE
04941*-AA-2	ATLAS SECURITIZED PRODUCT FUND CORP_BND	09/24/2026	REDEMPTION 100.0000		2,546,460	2,546,460	2,545,638	1,046,084	0	816	0	816	0	2,546,460	0	0	0	26,336	07/17/2065	1.C PL
04941*-AC-8	ATLAS SECURITIZED PRODUCT FUND CORP_BND	09/24/2026	REDEMPTION 100.0000		2,546,460	2,546,460	2,545,638	1,046,084	0	816	0	816	0	2,546,460	0	0	0	26,333	07/17/2065	1.F PL
05377R-ES-9	AVIS BUDGET RENTAL CAR FUNDING SUB ABS_A	09/20/2026	PAYDOWN		833,333	833,333	808,236	813,530	0	19,803	0	19,803	0	833,333	0	0	0	3,958	02/20/2028	1.F FE
054977-AC-7	BHG SECURITIZATION TRUST BHG_2 SUB ABS_A	09/17/2026	PAYDOWN		40,345	40,345	40,330	40,338	0	7	0	7	0	40,345	0	0	0	205	02/17/2035	1.B FE
07336P-AB-0	BAYVIEW OPPORTUNITY MASTER FUN ABS_ABS _	09/25/2026	PAYDOWN		35,377	35,377	35,377	35,377	0	0	0	0	0	35,377	0	0	0	310	06/25/2047	1.C FE
07336Q-AC-6	BAYVIEW OPPORTUNITY MASTER FUN SUB ABS_A	09/25/2026	PAYDOWN		53,147	53,147	53,147	53,147	0	0	0	0	0	53,147	0	0	0	456	12/26/2031	1.G FE
07337G-AB-9	BAYVIEW OPPORTUNITY MASTER FUN SUB ABS_A	09/25/2026	PAYDOWN		66,550	66,550	66,550	66,550	0	0	0	0	0	66,550	0	0	0	907	07/25/2048	1.C FE
07337G-AB-9	BAYVIEW OPPORTUNITY MASTER FUN SUB ABS_A	08/25/2026	PAYDOWN		171,657	171,657	171,657	171,657	0	0	0	0	0	171,657	0	0	0	1,161	07/25/2048	1.D FE
07337G-AC-7	BAYVIEW OPPORTUNITY MASTER FUN MEZZANIN	09/25/2026	PAYDOWN		170,828	170,828	171,142	0	0	(314)	0	(314)	0	170,828	0	0	0	1,528	07/25/2048	1.G FE
08861Y-AA-4	BANKERS HEALTHCARE GROUP SECUR SENIOR AB	08/17/2026	PAYDOWN		65,227	65,227	62,379	64,511	0	716	0	716	0	65,227	0	0	0	100	11/17/2033	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
096924-AD-7	BMW VEHICLE OWNER TRUST BMWOT SENIOR ABS	09/25/2026	PAYDOWN		2,036,252	2,036,252	2,036,051	2,036,051	0	201	0	201	0	2,036,252	0	0	0	18,532	09/25/2029	1.A FE
12511Q-AB-5	CCG RECEIVABLES TRUST CCG_23-2 SENIOR AB	09/14/2026	PAYDOWN		179,051	179,051	181,933	179,985	0	(934)	0	(934)	0	179,051	0	0	0	1,969	04/14/2032	1.A FE
12512Y-AB-9	CCG RECEIVABLES TRUST CCG_23-1 SENIOR AB	08/14/2026	PAYDOWN		88,315	88,315	88,307	88,307	0	7	0	7	0	88,315	0	0	0	607	09/16/2030	1.A FE
12563L-AN-7	CLI FUNDING VI LLC CLIF_20-1 SENIOR ABS_	09/18/2026	PAYDOWN		61,875	61,875	54,817	57,401	0	4,474	0	4,474	0	61,875	0	0	0	215	09/18/2045	1.F FE
12565K-AE-7	CLI FUNDING LLC CLIF_22-1A SENIOR ABS_AB	09/18/2026	PAYDOWN		50,000	50,000	49,975	49,984	0	16	0	16	0	50,000	0	0	0	227	01/18/2047	1.F FE
17331Q-AD-8	CITIZENS AUTO RECEIVABLES TRUS SENIOR AB	09/15/2026	PAYDOWN		306,918	306,918	306,917	306,917	0	1	0	1	0	306,918	0	0	0	2,543	04/17/2028	1.A FE
19424K-AA-1	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS	09/25/2026	PAYDOWN		16,449	16,449	16,489	16,489	0	(40)	0	(40)	0	16,449	0	0	0	135	07/25/2051	1.A FE
20267U-AB-5	COMMONBOND STUDENT LOAN TRUST SENIOR ABS	09/25/2026	PAYDOWN		9,717	9,717	9,717	9,717	0	0	0	0	0	9,717	0	0	0	85	10/25/2040	1.A FE
22537G-AA-8	CREDIT ACCEPTANCE AUTO LOAN TR SENIOR AB	09/15/2026	PAYDOWN		878,163	878,163	877,989	878,082	0	81	0	81	0	878,163	0	0	0	8,247	03/15/2034	1.A FE
23346H-AC-1	DLLMT LLC DLLMT_24-1 SENIOR ABS_ABS _24-	09/20/2026	PAYDOWN		201,636	201,636	201,623	201,626	0	10	0	10	0	201,636	0	0	0	1,709	08/20/2027	1.A FE
26829H-AA-4	ECMC GROUP STUDENT LOAN TRUST SENIOR ABS	09/25/2026	PAYDOWN		46,860	46,860	46,860	46,860	0	0	0	0	0	46,860	0	0	0	389	11/25/2069	1.B FE
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO SENIOR AB	07/27/2026	PAYDOWN		2,453,677	2,441,470	2,381,057	2,400,531	0	53,146	0	53,146	0	2,453,677	0	0	0	20,224	11/25/2040	1.A FE
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LO SENIOR AB	09/25/2026	PAYDOWN		9,470	9,470	9,460	9,460	0	10	0	10	0	9,470	0	0	0	28	11/25/2045	1.A FE
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ELF SENIOR AB	09/25/2026	PAYDOWN		21,557	21,557	21,557	21,557	0	1	0	1	0	21,557	0	0	0	161	08/26/2047	1.A FE
30322D-AA-7	FRTKL FRTKL_21-SFR1 SENIOR ABS_ABS _21-S	09/01/2026	PAYDOWN		1,550,000	1,550,000	1,456,395	1,513,586	0	36,414	0	36,414	0	1,550,000	0	0	0	6,080	09/17/2038	1.A FE
30340W-AA-3	FNA TRUST FNH_25-1 SENIOR ABS_ABS _25-1	09/15/2026	PAYDOWN		70,268	70,268	70,268	70,268	0	0	0	0	0	70,268	0	0	0	603	03/15/2045	1.F FE
349941-AA-2	FOUNDATION FINANCE TRUST FFIN SENIOR ABS	09/15/2026	PAYDOWN		444,235	444,235	446,059	210,231	0	(1,823)	0	(1,823)	0	444,235	0	0	0	3,468	12/15/2049	1.A FE
35040V-AA-7	FOUNDATION FINANCE TRUST FFIN SENIOR ABS	09/15/2026	PAYDOWN		85,628	85,628	87,701	87,701	0	(2,073)	0	(2,073)	0	85,628	0	0	0	651	03/15/2050	1.A FE
35040W-AA-5	FOUNDATION FINANCE TRUST FFIN SENIOR ABS	09/15/2026	PAYDOWN		185,556	185,556	187,149	187,118	0	(1,562)	0	(1,562)	0	185,556	0	0	0	1,549	04/15/2050	1.A FE
35042N-AA-3	FOUNDATION FINANCE TRUST FFIN SENIOR ABS	09/15/2026	PAYDOWN		179,162	179,162	179,125	179,125	0	37	0	37	0	179,162	0	0	0	1,404	04/15/2052	1.A FE
35042P-AA-8	FOUNDATION FINANCE TRUST FFIN SENIOR ABS	09/15/2026	PAYDOWN		49,150	49,150	49,149	49,149	0	1	0	1	0	49,150	0	0	0	174	01/15/2042	1.A FE
35042T-AA-0	FOUNDATION FINANCE TRUST FFIN SENIOR ABS	09/15/2026	PAYDOWN		723,427	723,427	723,401	723,401	0	26	0	26	0	723,427	0	0	0	5,378	08/15/2052	1.A FE
362549-AC-1	GM FINANCIAL CONSUMER AUTOMOBI ABS_ABS _	09/16/2026	PAYDOWN		219,500	219,500	219,500	219,500	0	0	0	0	0	219,500	0	0	0	1,479	02/16/2028	1.A FE
36271F-AB-8	GLS AUTO SELECT RECEIVABLES TR SUPSEN AB	09/15/2026	PAYDOWN		208,222	208,222	208,193	208,198	0	23	0	23	0	208,222	0	0	0	1,574	04/15/2030	1.A FE
37988X-AB-1	GLS AUTO SELECT RECEIVABLES TR SENIOR AB	09/15/2026	PAYDOWN		122,510	122,510	122,508	122,508	0	3	0	3	0	122,510	0	0	0	1,061	03/15/2030	1.A FE
38149X-AA-7	GOLDMAN HOME IMPROVEMENT TRUST SENIOR AB	09/25/2026	PAYDOWN		109,873	109,873	109,467	109,587	0	285	0	285	0	109,873	0	0	0	212	06/25/2051	1.A FE
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST SENIOR AB	09/25/2026	PAYDOWN		17,518	17,518	17,327	17,327	0	192	0	192	0	17,518	0	0	0	126	06/25/2052	1.A FE
381935-AA-3	GOODLEAP HOME IMPROVEMENT SOLU SENIOR AB	09/20/2026	PAYDOWN		90,485	90,485	90,393	90,412	0	73	0	73	0	90,485	0	0	0	823	10/20/2046	1.G FE
38237B-AA-8	GOOD_24-1GS SENIOR ABS_ABS _24-1 144A	09/28/2026	DEUTSCHE BANK AG		2,772,945	3,196,221	3,195,337	3,195,381	0	(1)	0	(1)	0	3,195,380	0	(422,435)	(422,435)	54,950	06/20/2057	1.F FE
38237B-AA-8	GOOD_24-1GS SENIOR ABS_ABS _24-1 144A	09/20/2026	PAYDOWN		75,443	75,443	75,423	75,424	0	20	0	20	0	75,443	0	0	0	791	06/20/2057	1.F FE
38237E-AA-2	GOLP_25-1 SENIOR ABS_ABS _25-1 144A 5.	09/20/2026	PAYDOWN		88,641	88,641	88,631	88,630	0	11	0	11	0	88,641	0	0	0	797	02/20/2049	1.G FE
38237F-AA-9	GOODLEAP HOME IMPROVEMENT SOLU SENIOR AB	09/20/2026	PAYDOWN		554,352	554,352	554,299	554,298	0	54	0	54	0	554,352	0	0	0	4,316	10/20/2049	1.G FE
38237J-AA-1	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	09/20/2026	PAYDOWN		3,753	3,753	3,752	3,752	0	1	0	1	0	3,753	0	0	0	16	01/20/2049	1.F FE
38237K-AA-8	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	09/20/2026	PAYDOWN		6,131	6,131	6,050	6,074	0	57	0	57	0	6,131	0	0	0	41	04/20/2049	2.C FE
38237V-AA-4	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	09/21/2026	DEUTSCHE BANK AG		473,718	541,005	540,840	540,856	0	(1)	0	(1)	0	540,855	0	(67,137)	(67,137)	7,632	02/22/2055	3.A FE
38237V-AA-4	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	08/20/2026	PAYDOWN		9,721	9,721	9,718	9,718	0	3	0	3	0	9,721	0	0	0	64	02/22/2055	2.C FE
38237V-AA-4	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	09/20/2026	PAYDOWN		4,806	4,806	4,804	4,805	0	1	0	1	0	4,806	0	0	0	66	02/22/2055	3.A FE
38238F-AA-8	GOODLEAP HOME IMPROVEMENT SOLU SENIOR AB	09/20/2026	PAYDOWN		269,239	269,239	269,226	269,227	0	12	0	12	0	269,239	0	0	0	2,355	06/20/2049	1.G FE
39154T-CJ-5	GREAT AMERICA LEASING RECEIVAB SUPSEN AB	09/15/2026	PAYDOWN		249,629	249,629	249,585	249,604	0	25	0	25	0	249,629	0	0	0	2,059	01/18/2028	1.A FE
39571M-AC-2	GREENSKY HOME IMPROVEMENT ISSU SENIOR AB	09/25/2026	PAYDOWN		121,430	121,430	121,428	121,428	0	2	0	2	0	121,430	0	0	0	1,119	07/25/2059	1.A FE
39571W-AC-0	GREENSKY HOME IMPROVEMENT ISSU SENIOR AB	09/25/2026	PAYDOWN		229,958	229,958	229,943	229,943	0	15	0	15	0	229,958	0	0	0	1,609	12/27/2060	1.A FE
39571X-AD-6	GREENSKY HOME IMPROVEMENT ISSU SENIOR AB	09/25/2026	PAYDOWN		17,401	17,401	17,399	17,399	0	1	0	1	0	17,401	0	0	0	147	10/27/2059	1.A FE
39571X-AF-1	GREENSKY HOME IMPROVEMENT ISSU SUB ABS_A	09/25/2026	PAYDOWN		22,867	22,867	22,863	22,865	0	2	0	2	0	22,867	0	0	0	209	10/27/2059	1.F FE
39572B-AE-1	GREENSKY HOME IMPROVEMENT ISSU SENIOR AB	09/15/2026	PAYDOWN		1,413,274	1,413,274	1,413,007	0	0	267	0	267	0	1,413,274	0	0	0	5,448	12/15/2070	1.A FE
43285H-AB-4	HILTON GRAND VACATIONS TRUST H SUB ABS_A	09/25/2026	PAYDOWN		18,006	18,006	18,005	18,005	0	1	0	1	0	18,006	0	0	0	130	02/25/2039	1.F FE
43285H-AC-2	HILTON GRAND VACATIONS TRUST H SUB ABS_A	09/25/2026	PAYDOWN		18,006	18,006	18,005	18,004	0	1	0	1	0	18,006	0	0	0	198	02/25/2039	2.B FE
437921-AC-3	HONDA AUTO RECEIVABLES OWNER T SENIOR AB	09/15/2026	PAYDOWN		446,268	446,268	446,268	446,268	0	0	0	0	0	446,268	0	0	0	3,078	01/15/2028	1.A FE
43816D-AC-9	HONDA AUTO RECEIVABLES OWNER T SENIOR AB	09/15/2026	PAYDOWN		590,722	590,722	604,666	600,363	0	(9,641)	0	(9,641)	0	590,722	0	0	0	4,175	05/15/2029	1.A FE
47787C-AC-7	JOHN DEERE OWNER TRUST JDOT_23 SENIOR AB	09/15/2026	PAYDOWN		629,391	629,391	629,348	629,348	0	43	0	43	0	629,391	0	0	0	5,232	05/15/2028	1.A FE
500945-AC-4	KUBOTA CREDIT OWNER TRUST KCOT SENIOR AB	09/15/2026	PAYDOWN		233,350	233,350	231,892	233,022	0	328	0	328	0	233,350	0	0	0	2,017	01/18/2028	1.A FE
50117B-AC-4	KUBOTA CREDIT OWNER TRUST KCOT SENIOR AB	09/15/2026	PAYDOWN		427,867	427,867	427,850	427,867	0	0	0	0	0	427,867	0	0	0	3,685	07/17/2028	1.A FE
501689-AD-5	LAD AUTO RECEIVABLES TRUST LAD SUPSEN AB	09/15/2026	PAYDOWN		378,736	378,736	378,736	378,736	0	0	0	0	0	378,736	0	0	0	3,226	09/15/2028	1.A FE
52607M-AA-7	LENDMARK FUNDING TRUST LFT_21 SENIOR ABS	09/20/2026	PAYDOWN		524,080	524,080	526,393	524,697	0	(617)	0	(617)	0	524,080	0	0	0	1,643	11/20/2031	1.C FE
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_2 SENIOR AB	09/20/2026	PAYDOWN		44,394	44,394	44,390	44,391	0	3	0	3	0	44,394	0	0	0	161	03/20/2048	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
551923-AA-3	MTBRV_26-1 SENIOR ABS_ABS _26-1 144A 4	09/15/2026	PAYDOWN		14,848	14,848	14,847	0	0	1	0	1	0	14,848	0	0	0	102	01/15/2046	1.A FE
551925-AB-6	M&T EQUIPMENT NOTES MTLRF_23-1 SENIOR AB	09/15/2026	PAYDOWN		602,853	602,853	602,826	602,826	0	26	0	26	0	602,853	0	0	0	5,738	07/15/2030	1.A FE
55389T-AC-5	MVW OWNER TRUST MVWOT_21-1WA SUB ABS_ABS	09/20/2026	PAYDOWN		20,530	20,530	20,528	20,528	0	1	0	1	0	20,530	0	0	0	63	01/22/2041	2.B FE
55400E-AC-3	MVW_20-1A SUB ABS_ABS _20-1A 144A 4.21	09/20/2026	PAYDOWN		5,934	5,934	5,934	5,934	0	0	0	0	0	5,934	0	0	0	41	10/20/2037	2.B FE
57563N-AB-4	MASSACHUSETTS EDL FING AUTH SENIOR ABS_A	09/25/2026	PAYDOWN		62,403	62,403	61,813	62,091	0	312	0	312	0	62,403	0	0	0	400	05/25/2033	1.A FE
58770A-AC-7	MERCEDESBENZ AUTO RECEIVABLES SENIOR ABS	09/15/2026	PAYDOWN		62,289	62,289	62,282	62,282	0	7	0	7	0	62,289	0	0	0	409	11/15/2027	1.A FE
61945V-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC SENIOR ABS	09/20/2026	PAYDOWN		8,704	8,704	8,678	8,680	0	24	0	24	0	8,704	0	0	0	76	06/20/2053	1.F FE
61946K-AA-2	MOSAIC SOLAR LOANS LLC MSAIC_2 SENIOR AB	09/20/2026	PAYDOWN		18,168	18,168	18,167	18,167	0	1	0	1	0	18,168	0	0	0	175	06/20/2053	1.G FE
61946L-AA-0	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB	09/20/2026	PAYDOWN		18,601	18,601	17,848	18,122	0	479	0	479	0	18,601	0	0	0	135	02/20/2044	1.G FE
61946Q-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC SENIOR ABS	09/20/2026	PAYDOWN		4,321	4,321	4,161	4,189	0	131	0	131	0	4,321	0	0	0	18	01/20/2053	1.D FE
63890B-AC-0	NAVIENT STUDENT LOAN TRUST NAV SUB ABS_A	09/15/2026	PAYDOWN		459,377	459,377	459,348	459,350	0	27	0	27	0	459,377	0	0	0	3,109	12/15/2059	1.A FE
638973-AA-5	NAVIENT REFINANCE LOAN TRUST N SENIOR AB	09/15/2026	PAYDOWN		143,158	143,158	143,140	143,142	0	16	0	16	0	143,158	0	0	0	1,103	10/15/2055	1.A FE
63935B-AA-1	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB	09/15/2026	PAYDOWN		64,247	64,247	64,242	64,243	0	4	0	4	0	64,247	0	0	0	137	01/15/2069	1.A FE
63939Q-AA-4	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB	09/25/2026	PAYDOWN		20,523	20,523	20,523	20,523	0	0	0	0	0	20,523	0	0	0	122	06/25/2065	1.B FE
63940Q-AD-5	NAVIENT STUDENT LOAN TRUST NAV SUB ABS_A	09/15/2026	PAYDOWN		141,888	141,888	141,863	141,877	0	11	0	11	0	141,888	0	0	0	978	12/15/2059	1.B FE
63941B-AD-7	NAVIENT STUDENT LOAN TRUST NAV SUB ABS_A	09/15/2026	PAYDOWN		810,067	810,067	809,819	809,819	0	248	0	248	0	810,067	0	0	0	6,355	01/15/2043	1.A FE
63941H-AA-0	NAVIENT PRIVATE EDUCATION LOAN SENIOR AB	09/15/2026	PAYDOWN		83,670	83,670	83,661	83,661	0	9	0	9	0	83,670	0	0	0	233	05/15/2069	1.A FE
63942B-AA-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB	09/15/2026	PAYDOWN		6,551	6,551	6,550	6,550	0	1	0	1	0	6,551	0	0	0	9	05/15/2069	1.A FE
63942L-AA-0	NAVIENT PRIVATE EDUCATION LOAN SENIOR AB	09/15/2026	PAYDOWN		54,396	54,396	46,101	48,767	0	5,629	0	5,629	0	54,396	0	0	0	85	07/15/2069	1.A FE
63943E-AB-3	NAVIENT EDUCATION LOAN TRUST N SUB ABS_A	09/15/2026	PAYDOWN		311,492	311,492	311,442	311,442	0	50	0	50	0	311,492	0	0	0	2,108	07/15/2055	1.C FE
63943M-AA-7	NAVIENTEDUCATIONLOANTRUSTN SENIOR ABS_AB	09/15/2026	PAYDOWN		8,540	8,540	8,538	0	0	2	0	2	0	8,540	0	0	0	72	09/15/2056	1.A FE
63943N-AA-5	NAVIENT REFINANCE LOAN TRUST N SENIOR AB	09/15/2026	PAYDOWN		475,314	475,314	475,219	475,230	0	84	0	84	0	475,314	0	0	0	3,562	09/15/2055	1.A FE
64032B-AA-1	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _	09/15/2026	PAYDOWN		53,197	53,197	53,184	53,184	0	13	0	13	0	53,197	0	0	0	417	05/15/2055	1.A FE
64033X-AD-6	NELNET STUDENT LOAN TRUST NSLT SENIOR AB	09/15/2026	PAYDOWN		210,406	210,406	210,841	198,675	0	(431)	0	(431)	0	210,406	0	0	0	1,723	03/15/2057	1.A FE
64035D-AA-4	NELNET STUDENT LOAN TRUST NSLT SENIOR AB	09/21/2026	PAYDOWN		109,024	109,024	108,918	109,024	0	0	0	0	0	109,024	0	0	0	798	04/20/2062	1.A FE
64035U-AA-6	NELNET STUDENT LOAN TRUST NSLT SENIOR AB	09/20/2026	PAYDOWN		378,587	378,587	378,578	378,582	0	6	0	6	0	378,587	0	0	0	2,844	06/22/2065	1.A FE
64035U-AB-4	NNSLT_25-C SENIOR ABS_ABS _25-C 4.998%	09/21/2026	PAYDOWN		276,346	276,346	276,346	276,346	0	0	0	0	0	276,346	0	0	0	2,179	06/22/2065	1.A FE
65479W-AD-6	NISSAN AUTO RECEIVABLES OWNER SENIOR ABS	09/15/2026	PAYDOWN		471,121	471,121	482,261	478,780	0	(7,659)	0	(7,659)	0	471,121	0	0	0	3,320	03/15/2029	1.A FE
67571F-AB-0	OCTANE RECEIVABLES TRUST OCTL SENIOR ABS	09/20/2026	PAYDOWN		165,172	165,172	165,161	165,163	0	9	0	9	0	165,172	0	0	0	1,544	05/20/2030	1.A FE
67580E-AB-2	OCTANE RECEIVABLES TRUST OCTL ABS_ABS _2	09/20/2026	PAYDOWN		1,079,572	1,079,572	1,079,431	1,079,449	0	122	0	122	0	1,079,572	0	0	0	7,597	02/20/2031	1.A FE
68267H-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB	09/14/2026	PAYDOWN		143,872	143,872	143,847	143,856	0	16	0	16	0	143,872	0	0	0	957	05/14/2035	1.A FE
68269M-AB-0	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB	09/14/2026	PAYDOWN		492,678	492,678	453,687	471,284	0	21,394	0	21,394	0	492,678	0	0	0	3,570	06/16/2036	1.A FE
737473-AB-4	POST ROAD EQUIPMENT FINANCE PR ABS_ABS _	08/15/2026	PAYDOWN		187,968	187,968	187,953	187,953	0	15	0	15	0	187,968	0	0	0	1,199	11/15/2029	1.A FE
742855-AA-7	PRODIGY FINANCE PRDGY_21-1 SENIOR ABS_AB	09/25/2026	PAYDOWN		8,599	8,599	8,427	8,427	0	172	0	172	0	8,599	0	0	0	70	07/25/2051	1.C FE
75907D-AB-3	REGIONAL MANAGEMENT ISSUANCE T SUB ABS_A	08/15/2026	PAYDOWN		563,369	563,369	563,319	563,338	0	32	0	32	0	563,369	0	0	0	2,516	03/15/2032	1.A FE
75907U-AA-7	REGIONAL MANAGEMENT ISSUANCE T SENIOR AB	09/15/2026	PAYDOWN		85,143	85,143	72,172	79,977	0	5,166	0	5,166	0	85,143	0	0	0	336	08/15/2033	1.D FE
76041R-AA-9	REPUBLIC FINANCE ISSUANCE TRUS SENIOR AB	09/20/2026	PAYDOWN		474,070	474,070	474,010	474,070	0	0	0	0	0	474,070	0	0	0	5,774	08/20/2032	1.C FE
78442G-RA-6	SLM STUDENT LOAN TRUST SLMA_05 SENIOR AB	07/27/2026	PAYDOWN		85,837	85,837	85,247	85,837	0	0	0	0	0	85,837	0	0	0	983	01/25/2041	1.B FE
78445Q-AE-1	SLM STUDENT LOAN TRUST SLMA_10 SENIOR AB	09/15/2026	PAYDOWN		20,270	20,270	21,309	20,999	0	(729)	0	(729)	0	20,270	0	0	0	294	10/15/2041	1.A FE
78448Y-AH-4	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2026	PAYDOWN		36,291	36,291	35,986	35,986	0	305	0	305	0	36,291	0	0	0	64	01/15/2053	1.A FE
78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2026	PAYDOWN		60,257	60,257	60,256	60,256	0	1	0	1	0	60,257	0	0	0	459	05/16/2050	1.A FE
78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2026	PAYDOWN		19,715	19,715	20,171	20,009	0	(294)	0	(294)	0	19,715	0	0	0	181	10/15/2056	1.A FE
78450F-AE-7	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A	09/15/2026	PAYDOWN		10,215	10,215	10,211	10,212	0	3	0	3	0	10,215	0	0	0	67	11/16/2054	1.F FE
78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2026	PAYDOWN		469,586	469,586	463,002	463,002	0	6,583	0	6,583	0	469,586	0	0	0	4,157	01/15/2053	1.A FE
78450X-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2026	PAYDOWN		152,822	152,822	152,762	152,762	0	60	0	60	0	152,822	0	0	0	1,300	10/16/2056	1.A FE
802824-AC-6	SANTANDAR CONSUMER AUTO SCART SUB ABS_AB	09/15/2026	PAYDOWN		86,660	86,660	90,787	87,280	0	(620)	0	(620)	0	86,660	0	0	0	432	03/15/2029	1.A PL
81758F-AA-8	SERVICE EXPERTS LLC SE_24-1 SENIOR ABS_A	09/20/2026	PAYDOWN		25,968	25,968	25,966	25,966	0	2	0	2	0	25,968	0	0	0	276	11/20/2035	1.F FE
82650F-AA-5	SIERRA RECEIVABLES FUNDING CO ABS_ABS _2	09/20/2026	PAYDOWN		237,014	237,014	236,981	236,981	0	32	0	32	0	237,014	0	0	0	1,642	08/22/2044	1.A FE
83189D-AD-2	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A	09/15/2026	PAYDOWN		252,405	252,405	251,143	252,106	0	300	0	300	0	252,405	0	0	0	1,424	12/15/2041	1.B FE
831943-AA-3	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2026	PAYDOWN		116,516	116,516	116,476	116,476	0	40	0	40	0	116,516	0	0	0	1,024	03/15/2056	1.A FE
83207Q-AA-7	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2026	PAYDOWN		143,246	143,246	143,198	143,198	0	48	0	48	0	143,246	0	0	0	1,297	07/15/2053	1.A FE
83207V-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	09/15/2026	PAYDOWN		95,537	95,537	95,536	95,536	0	2	0	2	0	95,537	0	0	0	794	03/16/2054	1.A FE
83405U-AA-8	SOFI CONSUMER LOAN PROGRAM TRU SENIOR AB	09/25/2026	PAYDOWN		692,807	692,807	692,740	692,740	0	67	0	67	0	692,807	0	0	0	4,783	08/25/2035	1.A FE
83407M-AA-4	SOFI CONSUMER LOAN PROGRAM TRU SENIOR AB	09/25/2026	PAYDOWN		3,376,977	3,376,977	3,376,679	0	0	298	0	298	0	3,376,977	0	0	0	24,153	02/25/2036	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..83408E-AA-1	SOFICONSUMERLOANPROGRAMTRU SENIOR ABS_AB	09/25/2026 .	PAYDOWN		490,703	490,703	490,697	0	0	6	0	6	0	490,703	0	0	0	3,444	03/25/2036 .	1.A FE ....
..85022W-AP-9	SPRINGCASTLE SPV SCFT_20-AA SENIOR ABS_A	09/25/2026 .	PAYDOWN		88,828	88,828	88,823	88,823	0	4	0	4	0	88,828	0	0	0	287	09/25/2037 .	1.A FE ....
..86324X-AA-3	STREAM INNOVATIONS ISSUER TRUS SENIOR AB	09/15/2026 .	PAYDOWN		216,398	216,398	216,344	216,344	0	54	0	54	0	216,398	0	0	0	1,773	09/15/2045 .	1.D FE ....
..86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SENIOR AB	09/20/2026 .	PAYDOWN		7,424	7,424	7,309	7,341	0	83	0	83	0	7,424	0	0	0	35	02/20/2049 .	1.D FE ....
..88166V-AD-8	TESLA AUTO LEASE TRUST TESLA_2 SENIOR AB	07/20/2026 .	PAYDOWN		59,201	59,201	59,194	59,194	0	8	0	8	0	59,201	0	0	0	261	06/21/2027 .	1.A FE ....
..881943-AD-6	TESLA ELECTRIC VEHICLE TRUST 2 SENIOR AB	09/20/2026 .	PAYDOWN		176,414	176,414	176,401	176,401	0	13	0	13	0	176,414	0	0	0	1,584	06/20/2028 .	1.A FE ....
..90291V-AC-4	USAA AUTO OWNER TRUST USAOT_23 SENIOR AB	09/15/2026 .	PAYDOWN		619,361	619,361	619,253	619,292	0	69	0	69	0	619,361	0	0	0	5,645	05/15/2028 .	1.A FE ....
..90321B-AA-6	UPGHIISSUERTRUSTUPGHI_26-1 SENIOR ABS_AB	09/25/2026 .	PAYDOWN		174,230	174,229	174,219	0	0	11	0	11	0	174,230	0	0	0	1,079	02/25/2048 .	1.F FE ....
..90321E-AA-0	UPGHI_25-2 SENIOR ABS_ABS _25-2 144A 5	09/25/2026 .	PAYDOWN		236,303	236,304	236,805	134,276	0	(502)	0	(502)	0	236,303	0	0	0	1,960	09/25/2047 .	1.G FE ....
..914931-AA-8	UPG HI ISSUER TRUST UPGHI_26-2 SENIOR AB	09/25/2026 .	PAYDOWN		177,085	177,085	177,075	0	0	10	0	10	0	177,085	0	0	0	1,240	04/27/2048 .	1.F FE ....
..91533Q-AA-5	UPGRADE MASTER PASS-THRU TRUST SENIOR AB	09/15/2026 .	PAYDOWN		282,230	282,231	282,231	282,231	0	(1)	0	(1)	0	282,230	0	0	0	2,115	10/15/2032 .	1.D FE ....
..91533R-AA-3	UPGRADE MASTER PASS-THRU TRUST SENIOR AB	09/15/2026 .	PAYDOWN		576,613	576,613	576,613	576,613	0	0	0	0	0	576,613	0	0	0	4,272	11/15/2032 .	1.A FE ....
..91533V-AA-4	UPGRADEMASTERPASSTHRUTRUST SENIOR ABS_AB	09/15/2026 .	PAYDOWN		482,392	482,393	482,393	0	0	(1)	0	(1)	0	482,392	0	0	0	3,427	03/15/2034 .	1.A FE ....
..91535U-AA-4	UPGRADE MASTER PASS-THRU TRUST SENIOR AB	09/15/2026 .	PAYDOWN		1,250,837	1,250,835	1,250,835	1,250,835	0	2	0	2	0	1,250,837	0	0	0	9,508	12/15/2033 .	1.A FE ....
..96328G-BG-1	WHEELS FLEET LEASE FUNDING LLC SENIOR AB	09/18/2026 .	PAYDOWN		411,354	411,354	411,301	411,301	0	53	0	53	0	411,354	0	0	0	4,380	08/18/2038 .	1.A FE ....
..98164F-AD-4	WORLD OMNI AUTO RECEIVABLES TR SENIOR AB	09/15/2026 .	PAYDOWN		154,462	154,462	154,442	154,449	0	13	0	13	0	154,462	0	0	0	1,298	11/15/2028 .	1.A FE ....
..98164R-AD-8	WORLD OMNI AUTO RECEIVABLES TR SENIOR AB	09/15/2026 .	PAYDOWN		469,029	469,029	468,967	468,967	0	62	0	62	0	469,029	0	0	0	3,723	03/15/2029 .	1.A FE ....
..98164T-AC-6	WORLD OMNI AUTO RECEIVABLES TR SENIOR AB	09/15/2026 .	PAYDOWN		222,407	222,407	222,407	222,407	0	0	0	0	0	222,407	0	0	0	1,527	08/15/2028 .	1.A FE ....
..380881-FB-3	GOLDEN CREDIT CARD TRUST SENIOR ABS_ABS	08/15/2026 .	PAYDOWN		5,180,000	5,180,000	4,720,477	5,059,403	0	120,597	0	120,597	0	5,180,000	0	0	0	9,842	08/15/2028 .	1.A FE ....
..81378R-AB-0	SECURITIZED TERM AUTO RECEIVAB SUB ABS_A	09/25/2026 .	PAYDOWN		51,624	51,624	51,624	51,624	0	0	0	0	0	51,624	0	0	0	422	07/25/2031 .	1.B FE ....
..81378R-AC-8	SECURITIZED TERM AUTO RECEIVAB SUB ABS_A	09/25/2026 .	PAYDOWN		25,812	25,812	25,812	25,812	0	0	0	0	0	25,812	0	0	0	217	07/25/2031 .	1.F FE ....
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					57,305,398	57,783,754	57,099,759	47,584,287	0	253,371	0	253,371	0	57,794,970	0	(489,572)	(489,572)	421,602	XXX	XXX
..381951-AA-0	DOMUS EFFICIENTIAM SPV LLC 202 SENIOR AB	09/20/2026 .	PAYDOWN		109,199	109,199	109,179	0	0	20	0	20	0	109,199	0	0	0	966	12/20/2049 .	1.G FE ....
..87267C-AA-6	TRPLLCTRP_21-1 ABS_ABS _21-1 144A 2.07	09/17/2026 .	PAYDOWN		201,597	201,597	196,053	0	0	5,544	0	5,544	0	201,597	0	0	0	689	06/17/2051 .	1.F FE ....
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					310,796	310,796	305,232	0	0	5,564	0	5,564	0	310,796	0	0	0	1,655	XXX	XXX
..03237F-AB-1	AMUR EQUIPMENT FINANCE RECEIVA ABS_ABS _	09/20/2026 .	PAYDOWN		393,476	393,476	393,471	393,471	0	5	0	5	0	393,476	0	0	0	3,085	09/22/2031 .	1.A FE ....
..03238B-AB-9	AMUR EQUIPMENT FINANCE RECEIVA SUPSEN AB	09/20/2026 .	PAYDOWN		685,042	685,042	688,816	687,660	0	(2,618)	0	(2,618)	0	685,042	0	0	0	5,895	07/21/2031 .	1.A FE ....
..04033G-AB-3	ARI FLEET LEASE TRUST ARIFL_23 SENIOR AB	09/15/2026 .	PAYDOWN		124,510	124,510	125,464	124,723	0	(213)	0	(213)	0	124,510	0	0	0	1,238	07/15/2032 .	1.A FE ....
..05377R-GU-2	AVIS BUDGET RENTAL CAR FUNDING SENIOR AB	09/20/2026 .	PAYDOWN		1,015,833	1,015,833	1,026,785	1,021,102	0	(5,269)	0	(5,269)	0	1,015,833	0	0	0	13,815	02/22/2028 .	1.A FE ....
..06764Y-AB-4	MMAF EQUIPMENT FINANCE LLC MMA SRSUP ABS	09/13/2026 .	PAYDOWN		466,624	466,624	466,603	466,603	0	21	0	21	0	466,624	0	0	0	2,947	02/13/2029 .	1.A FE ....
..12516X-AB-5	CCG RECEIVABLES TRUST CCG_25-2 SRSUP ABS	09/14/2026 .	PAYDOWN		1,105,922	1,105,922	1,105,745	1,105,755	0	167	0	167	0	1,105,922	0	0	0	8,191	08/15/2034 .	1.A FE ....
..29374L-AB-6	ENTERPRISE FLEET FINANCING LLC SENIOR AB	09/20/2026 .	PAYDOWN		638,713	638,713	651,861	642,376	0	(3,663)	0	(3,663)	0	638,713	0	0	0	6,770	03/20/2030 .	1.A FE ....
..29375C-AC-3	ENTERPRISE FLEET FINANCING LLC SENIOR AB	09/20/2026 .	PAYDOWN		981,151	981,151	967,488	978,148	0	3,004	0	3,004	0	981,151	0	0	0	8,892	10/22/2029 .	1.A FE ....
..29375P-AB-6	ENTERPRISE FLEET FINANCING LLC SENIOR AB	09/20/2026 .	PAYDOWN		321,040	321,040	320,995	321,014	0	26	0	26	0	321,040	0	0	0	2,772	03/20/2030 .	1.A FE ....
..29375Q-AC-2	ENTERPRISE FLEET FINANCING LLC SENIOR AB	09/20/2026 .	PAYDOWN		87,909	87,909	87,895	87,909	0	0	0	0	0	87,909	0	0	0	1,000	08/21/2028 .	1.A FE ....
..36271V-AB-3	GM FINANCIAL AUTOMOBILE LEASIN SENIOR AB	08/20/2026 .	PAYDOWN		2,053,201	2,053,201	2,053,199	2,053,199	0	1	0	1	0	2,053,201	0	0	0	10,277	05/20/2027 .	1.A FE ....
..39154G-AB-2	GREAT AMERICA LEASING RECEIVAB SENIOR AB	09/15/2026 .	PAYDOWN		196,203	196,203	196,200	196,200	0	4	0	4	0	196,203	0	0	0	1,384	03/15/2027 .	1.A FE ....
..39154T-BX-5	GREATAMERICA LEASING RECEIVABL SENIOR AB	09/15/2026 .	PAYDOWN		327,955	327,955	331,311	329,272	0	(1,317)	0	(1,317)	0	327,955	0	0	0	2,905	07/16/2029 .	1.A FE ....
..42806M-CA-5	HERTZ VEHICLE FINANCING III LL SENIOR AB	09/25/2026 .	PAYDOWN		291,667	291,667	291,599	291,623	0	44	0	44	0	291,667	0	0	0	4,331	02/25/2028 .	1.A FE ....
..50117F-AB-7	KUBOTA CREDIT OWNER TRUST KCOT SENIOR AB	09/15/2026 .	PAYDOWN		295,064	295,064	295,225	295,115	0	(51)	0	(51)	0	295,064	0	0	0	2,249	12/15/2027 .	1.A FE ....
..55318C-AC-8	MMAF EQUIPMENT FINANCE LLC MMA SENIOR AB	09/13/2026 .	PAYDOWN		90,848	90,848	90,529	90,717	0	131	0	131	0	90,848	0	0	0	1,094	07/14/2031 .	1.A FE ....
..62919W-AB-5	NMEF FUNDING LLC NMEF_25-B SRSUP ABS_ABS	09/15/2026 .	PAYDOWN		576,045	576,045	578,430	577,991	0	(1,946)	0	(1,946)	0	576,045	0	0	0	4,401	01/15/2033 .	1.A FE ....
..73229K-AC-0	PORSCHE INNOVATIVE LEASE OWNER SENIOR AB	09/21/2026 .	PAYDOWN		708,542	708,542	708,542	708,542	0	0	0	0	0	708,542	0	0	0	4,718	12/20/2027 .	1.A FE ....
..78433X-AA-8	STONEPEAK SALTT_21-1 SENIOR ABS_ABS _21-	09/15/2026 .	PAYDOWN		321,423	321,423	321,414	321,415	0	8	0	8	0	321,423	0	0	0	1,008	02/28/2033 .	1.C FE ....
..858558-AA-7	STELLAR JAY IRELAND DAC STELR SENIOR ABS	09/15/2026 .	PAYDOWN		27,213	27,213	27,213	27,213	0	1	0	1	0	27,213	0	0	0	230	10/15/2041 .	1.F FE ....
..858933-AB-0	STELLANTIS FINANCIAL UNDERWRIT ABS_ABS _	09/20/2026 .	PAYDOWN		1,356,853	1,356,853	1,356,788	1,356,788	0	65	0	65	0	1,356,853	0	0	0	9,783	05/22/2028 .	1.A FE ....
..90354P-AA-5	USQ RAIL I LLC STEAM_21-3 SENIOR ABS_ABS	09/28/2026 .	PAYDOWN		26,984	26,984	25,881	26,047	0	936	0	936	0	26,984	0	0	0	96	06/28/2051 .	1.F FE ....
..92339M-AB-6	VERDANT RECEIVABLES LLC VERD_2 SENIOR AB	09/12/2026 .	PAYDOWN		357,135	357,135	362,269	361,021	0	(3,886)	0	(3,886)	0	357,135	0	0	0	3,338	12/12/2031 .	1.A FE ....
..96328G-AS-6	WHEELS FLEET LEASE FUNDING LLC SENIOR AB	09/18/2026 .	PAYDOWN		308,245	308,245	309,040	308,402	0	(157)	0	(157)	0	308,245	0	0	0	2,935	04/18/2038 .	1.A FE ....
..96328G-BZ-9	WHEELS FLEET LEASE FUNDING LLC SENIOR AB	09/18/2026 .	PAYDOWN		237,623	237,623	237,609	237,609	0	14	0	14	0	237,623	0	0	0	1,888	09/19/2039 .	1.A FE ....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..96328G-CP-0	WHEELS FLEET LEASE FUNDING LLC ABS_ABS _	09/18/2026	PAYDOWN		104,922	104,922	104,913	104,913	0	10	0	10	0	104,922	0	0	0	1,070	09/18/2040	1.A FE ....
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					13,100,143	13,100,143	13,125,285	13,114,828	0	(14,683)	0	(14,683)	0	13,100,143	0	0	0	106,312	XXX	XXX
..233046-AF-8	DB MASTER FINANCE LLC DNKN_17 SENIOR ABS	08/20/2026	PAYDOWN		17,500	17,500	17,304	18,310	0	(810)	0	(810)	0	17,500	0	0	0	176	11/20/2047	2.B FE ....
..233046-AL-5	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS	08/20/2026	PAYDOWN		50,625	50,625	50,625	50,625	0	0	0	0	0	50,625	0	0	0	551	05/20/2049	2.B FE ....
..45605P-BA-5	INDUSTRIAL DPR FUNDING LTD BIN ABS_ABS _	07/15/2026	PAYDOWN		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	7,188	04/15/2027	2.A FE ....
..05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE CORP_BND	07/07/2026	REDEMPTION 100.0000		454,575	454,575	454,575	454,575	0	0	0	0	0	454,575	0	0	0	3,978	01/07/2030	1.G FE ....
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					1,147,700	1,147,700	1,147,504	1,148,510	0	(810)	0	(810)	0	1,147,700	0	0	0	11,893	XXX	XXX
..81758V-AA-3	SERVICE EXPERTS ISSUER SE_21-1 SENIOR AB	09/20/2026	PAYDOWN		70,130	70,130	69,960	70,104	0	26	0	26	0	70,130	0	0	0	304	02/02/2032	1.E FE ....
..82667C-AA-3	SRL SRL_21-1 SRSEC ABS_ABS _21-1 144A	09/17/2026	PAYDOWN		398,068	398,068	397,876	419,797	0	(21,729)	0	(21,729)	0	398,068	0	0	0	831	08/17/2051	1.C FE ....
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					468,198	468,198	467,836	489,901	0	(21,703)	0	(21,703)	0	468,198	0	0	0	1,135	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					616,765,330	652,582,169	610,547,130	552,108,491	233	314,348	(57)	314,638	0	611,149,238	0	5,616,092	5,616,092	7,183,336	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					616,765,330	652,582,169	610,547,130	552,108,491	233	314,348	(57)	314,638	0	611,149,238	0	5,616,092	5,616,092	7,183,336	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					616,765,330	652,582,169	610,547,130	552,108,491	233	314,348	(57)	314,638	0	611,149,238	0	5,616,092	5,616,092	7,183,336	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					2,569,269,449	2,900,893,690	2,571,537,346	2,487,956,388	233	1,099,795	33,344	1,066,684	9,901,739	2,562,085,967	(9,131,126)	(1,710,569)	(10,841,695)	53,705,015	XXX	XXX
..025816-CH-0	AMERICAN EXPRESS COMPANY CAPSEC CORP_BND	09/15/2026	VARIOUS	26,490,000.000	26,490,000	0	26,490,000	26,158,875	331,125	0	0	331,125	0	26,490,000	0	0	0	240,323		2.C FE ....
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					26,490,000	XXX	26,490,000	26,158,875	331,125	0	0	331,125	0	26,490,000	0	0	0	240,323	XXX	XXX
4509999997. Total - preferred stocks - Part 4					26,490,000	XXX	26,490,000	26,158,875	331,125	0	0	331,125	0	26,490,000	0	0	0	240,323	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					26,490,000	XXX	26,490,000	26,158,875	331,125	0	0	331,125	0	26,490,000	0	0	0	240,323	XXX	XXX
. 000000-00-0	MONTE ROSA THERAPEUTICS INC	07/02/2026	DIRECT	4,199.000	100,648		100,860	0	0	0	0	0	0	100,860	0	(212)	(212)	0		
. 000000-00-0	ETHOS TECHNOLOGIES INC	08/06/2026	DIRECT	9,004.000	274,346		248,961	0	0	0	0	0	0	248,961	0	25,386	25,386	0		
. 000000-00-0	GOODRXHOLDINGSINC	08/19/2026	DIRECT	8,695.000	30,568		31,243	0	0	0	0	0	0	31,243	0	(674)	(674)	0		
. 000000-00-0	FIGMAINC	08/27/2026	DIRECT	63,886.000	1,641,997		1,665,929	0	0	0	0	0	0	1,665,929	0	(23,932)	(23,932)	0		
. 000000-00-0	GOODRXHOLDINGSINC	09/29/2026	DIRECT	17,392.000	56,140		62,492	0	0	0	0	0	0	62,492	0	(6,352)	(6,352)	0		
..09251M-10-8	BLACKROCK EQUITY DIVIDEND FUND	07/13/2026	WELLS FARGO SECURITIES	277.000	6,535		6,089	5,740	349	0	0	349	0	6,089	0	446	446	0		
..413838-78-0	OAKMARK FUND	07/13/2026	WELLS FARGO SECURITIES	475.000	84,205		37,409	81,675	(44,266)	0	0	(44,266)	0	37,409	0	46,795	46,795	0		
..47103C-26-6	JANUS PERKINS MID CAP VALUE A	07/13/2026	WELLS FARGO SECURITIES	765.000	13,371		12,200	11,848	352	0	0	352	0	12,200	0	1,171	1,171	0		
..49845K-10-1	KLAVIYO INC	09/02/2026	DIRECT	6,015.000	117,878		123,789	0	0	0	0	0	0	123,789	0	(5,910)	(5,910)	0		
..833445-10-9	SNOWFLAKE INC	09/11/2026	DIRECT	1,199.000	396,677		396,854	0	0	0	0	0	0	396,854	0	(177)	(177)	0		
..BME2KU-2F-8	FEDERAL HOME LOAN BANK OF ATLA	09/24/2026	FEDERAL HOME LOAN BANK	118,750.000	11,875,000		11,875,000	11,875,000	0	0	0	0	0	11,875,000	0	0	0	0		
..BYJCEB-VJ-4	SITELWORLDWIDECORP PRIVATE_EQUITY	09/11/2026	LOAN-AMEND	189,146.000	1,891		1,891	0	0	0	0	0	0	1,891	0	0	0	0		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					14,599,256	XXX	14,562,717	11,974,263	(43,565)	0	0	(43,565)	0	14,562,717	0	36,541	36,541	0	XXX	XXX
..315912-70-9	FIDELITYNASDAQCOMPOSITEINDE	07/13/2026	WELLS FARGO SECURITIES	39.000	13,178		5,597	11,618	(6,020)	0	0	(6,020)	0	5,597	0	7,581	7,581	0		
..413838-72-3	OAKMARK FUND	07/13/2026	WELLS FARGO SECURITIES	252.000	8,418		6,850	8,166	(1,316)	0	0	(1,316)	0	6,850	0	1,568	1,568	0		
..4812C0-10-0	JPMORGANCOREPLUSBONDCLR6	07/13/2026	WELLS FARGO SECURITIES	806.000	8,257		8,531	8,418	113	0	0	113	0	8,531	0	(274)	(274)	0		
..78462F-10-3	SPDR S&P 500 ETF TRUST	07/13/2026	WELLS FARGO SECURITIES	29.000	21,863		9,177	19,776	(10,599)	0	0	(10,599)	0	9,177	0	12,686	12,686	55		
..922908-68-6	VANGUARDSMALL-CAPINDEXFUND	07/13/2026	WELLS FARGO SECURITIES	17.000	2,382		1,052	2,061	(1,010)	0	0	(1,010)	0	1,052	0	1,330	1,330	0		
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					54,098	XXX	31,207	50,039	(18,832)	0	0	(18,832)	0	31,207	0	22,891	22,891	55	XXX	XXX
5989999997. Total - common stocks - Part 4					14,653,354	XXX	14,593,924	12,024,302	(62,397)	0	0	(62,397)	0	14,593,924	0	59,432	59,432	55	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999999. Total - common stocks					14,653,354	XXX	14,593,924	12,024,302	(62,397)	0	0	(62,397)	0	14,593,924	0	59,432	59,432	55	XXX	XXX
5999999999. Total - preferred and common stocks					41,143,354	XXX	41,083,924	38,183,177	268,728	0	0	268,728	0	41,083,924	0	59,432	59,432	240,378	XXX	XXX
6009999999 - Totals					2,610,412,803	XXX	2,612,621,270	2,526,139,565	268,961	1,099,795	33,344	1,335,412	9,901,739	2,603,169,891	(9,131,126)	(1,651,137)	(10,782,263)	53,945,393	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CALL OPTION CLIQUET,A,C,PS,1Y,U5,D10,GFO BHF2C9PX0	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/18/2020	10/20/2026	15	24,270	1618	1,456	0	0	1,951		1,986	813	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2C9027	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/18/2020	10/23/2026	111	178,710	1610	12,277	0	0	12,896		12,896	5,136	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 NA 7H6GLXDRUGQFU57RNE97	11/18/2020	10/26/2026	311	499,155	1605	36,488	0	0	21,676		21,676	9,599	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2C9QF8	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/18/2020	10/16/2026	103	163,873	1591	16,387	0	0	48,122		48,122	8,594	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GFO BHF2C9QH4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/17/2020	10/05/2026	35	119,385	3411	7,474	0	0	32,229		32,229	5,269	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO 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	1,210,317		1,210,317	150,337	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	51,085		51,085	11,606	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 3396 BHF2CFGS7	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/17/2020	10/09/2026	179	607,884	3396	134,792	0	0	762,227		762,227	131,256	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2DHV22	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/11/2020	10/30/2026	52	79,976	1538	5,302	0	0	1,449		1,449	612	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO 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	23,477		23,477	4,944	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO 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	239,528		239,528	29,684	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO 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	917,404		917,404	111,754	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2DHVY2	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/11/2020	11/06/2026	125	204,625	1637	13,076	0	0	7,871		7,871	2,858	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 NA 7H6GLXDRUGQFU57RNE97	12/11/2020	11/09/2026	147	250,635	1705	16,642	0	0	10,282		10,282	3,811	0	0	0	0		0005
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	37,850		37,850	9,909	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	40,999		40,999	6,330	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	698,713		698,713	86,751	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	24,098		24,098	6,020	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	1,062,992		1,062,992	186,904	0	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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	289,838		289,838	40,932	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 NA 7H6GLXDRUGQFU57RNE97	01/14/2021	12/10/2026	76	145,692	1917	10,359	0	0	21,235		21,235	6,523	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	4,331		4,331	1,377	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	48,121		48,121	14,577	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	38,652		38,652	6,497	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	1,221,350		1,221,350	169,556	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	836,617		836,617	108,330	0	0	0	0		0005
CALL OPTION NOV26 SPX C @ 3636 BHF2EZDW5	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/19/2021	11/27/2026	25	90,900	3636	19,475	0	0	100,800		100,800	18,041	0	0	0	0		0005
CALL OPTION DEC26 SPX C @ 3716 BHF2EZDX3	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/19/2021	12/24/2026	145	538,820	3716	108,315	0	0	574,358		574,358	104,128	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D 10,GFO BHF2GVBB0	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2021	12/29/2026	53	198,273	3741	14,672	0	0	36,176		36,176	6,808	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	68,623		68,623	9,234	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 NA 7H6GLXDRUGQFU57RNE97	02/12/2021	01/15/2027	28	106,120	3790	6,654	0	0	16,554		16,554	2,922	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D 10,GFO BHF2GVBG9	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2021	01/08/2027	203	767,340	3780	55,862	0	0	138,824		138,824	23,023	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D 10,GFO BHF2GVBM6	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2021	01/22/2027	285	1,091,550	3830	77,609	0	0	199,699		199,699	34,535	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	2,081		2,081	694	0	0	0	0		0005
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	3,481		3,481	1,204	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	17,425		17,425	5,874	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	84,876		84,876	14,310	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	208,437		208,437	28,699	0	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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	715,047		715,047	110,186	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	689,572		689,572	89,580	0	0	0	0		0005
CALL OPTION JAN27 SPX C @ 3821 BHF2GVM85	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2021	01/15/2027	149	569,329	3821	121,371	0	0	576,147		576,147	106,604	0	0	0	0		0005
CALL OPTION DEC26 SPX C @ 3715 BHF2GVMD4	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2021	12/24/2026	16	59,440	3715	13,680	0	0	63,393		63,393	11,490	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	2,438		2,438	762	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	6,510		6,510	2,118	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 NA 7H6GLXDRUGQFU57RNE97	03/15/2021	02/08/2027	37	144,374	3902	9,197	0	0	23,767		23,767	4,228	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 NA 7H6GLXDRUGQFU57RNE97	03/15/2021	02/09/2027	125	487,250	3898	35,764	0	0	86,276		86,276	14,874	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 NA 7H6GLXDRUGQFU57RNE97	03/15/2021	02/05/2027	49	190,463	3887	15,542	0	0	40,152		40,152	6,779	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	431,307		431,307	67,094	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	215,596		215,596	33,206	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	458,263		458,263	66,192	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	336,962		336,962	49,512	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	32,767		32,767	4,985	0	0	0	0		0005
CALL OPTION FEB27 RTY C @ 2271 BHF2JH5V1	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/10/2021	02/12/2027	29	65,859	2271	14,703	0	0	16,544		16,544	5,152	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	625,172		625,172	117,367	0	0	0	0		0005
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	42,809		42,809	7,890	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO 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	7,787		7,787	2,790	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO 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	62,478		62,478	13,131	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO 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	357,935		357,935	63,764	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	153,867		153,867	28,221	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO 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	2,655		2,655	768	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GFO 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	44,248		44,248	7,973	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO 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	884,853		884,853	134,769	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO 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	776,517		776,517	115,088	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO 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	253,821		253,821	38,421	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO 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	12,253		12,253	2,236	0	0	0	0		0005
CALL OPTION MAR27 RTY C @ 2202 BHF2LB3E1 ...	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2021	03/12/2027	130	286,260	2202	66,707	0	0	83,776		83,776	25,086	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	1,419,769		1,419,769	267,926	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	102,951		102,951	19,318	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO 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	47,317		47,317	6,324	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO 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	341,701		341,701	44,294	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	393,961		393,961	50,948	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GFO 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	145		145	(89)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO 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	2,093		2,093	522	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO 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	16,160		16,160	6,624	0	0	0	0		0005
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	85,780		85,780	15,969	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	1,092,054		1,092,054	183,773	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	1,075,956		1,075,956	173,657	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	22,869		22,869	6,895	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR27 SPX C @ 4135 BHF2N07Z2 ...	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/18/2021	04/14/2027	411	1,699,485	4135	332,748	0	0	1,481,957		1,481,957	293,135	0	0	0	0		0005
CALL OPTION MAR27 SPX C @ 3896 BHF2N0816 ..	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/18/2021	03/25/2027	10	38,960	3896	9,190	0	0	38,275		38,275	7,219	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	0	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 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	35,233		35,233	4,140	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 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	180,361		180,361	21,889	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	142,969		142,969	19,428	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U39,D10,GF0 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	25,085		25,085	7,517	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2PCBC0	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/15/2021	05/13/2027	60	248,460	4141	19,305	0	0	63,693		63,693	11,468	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2PCBD8	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/15/2021	05/13/2027	1,082	4,497,874	4157	461,482	0	0	1,474,940		1,474,940	251,729	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF2PCBF3	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/15/2021	05/10/2027	299	1,249,521	4179	149,818	0	0	450,518		450,518	76,640	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2PCBK2	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/15/2021	04/27/2027	70	292,810	4183	25,914	0	0	87,041		87,041	14,292	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2PCBN6	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/15/2021	04/09/2027	117	479,817	4101	51,772	0	0	148,720		148,720	23,528	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	8,113		8,113	2,377	0	0	0	0		0005
CALL OPTION MAY27 SPX C @ 4177 BHF2PCCE5 ...	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/11/2027	456	1,904,712	4177	382,990	0	0	1,632,461		1,632,461	325,787	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	7,271		7,271	2,199	0	0	0	0		0005
CALL OPTION APR27 SPX C @ 4181 BHF2PCCJ4 ...	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/15/2021	04/30/2027	7	29,267	4181	5,810	0	0	24,990		24,990	4,989	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5,D10,GF0 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	3,663		3,663	(45)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 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	6,518		6,518	(25)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 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	25,747		25,747	3,686	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 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	155,840		155,840	20,423	0	0	0	0		0005

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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	151,286		151,286	24,487	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	75,901		75,901	10,937	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 BFM8T61CT2L10QEMIK50	07/19/2021	06/15/2027	589	159,619	271	9,801	0	0	2		2	(96)	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 BFM8T61CT2L10QEMIK50	07/19/2021	06/16/2027	742	200,340	270	15,506	0	0	16		16	(275)	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	5,975		5,975	1,824	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	19,592		19,592	6,093	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	17,345		17,345	5,098	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	62,822		62,822	12,264	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	745,804		745,804	132,798	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	970,171		970,171	177,698	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	654,568		654,568	113,355	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	37,970		37,970	4,228	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	129,064		129,064	13,254	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	21,903		21,903	3,941	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	49,732		49,732	8,765	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO 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	355,590		355,590	60,810	0	0	0	0		0005
CALL OPTION JUN27 RTY C @ 2294 BHF2RKLP0	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/19/2021	06/09/2027	21	48,174	2294	7,245	0	0	12,566		12,566	3,806	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	951,178		951,178	192,572	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	256,586		256,586	51,508	0	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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	3,186	0	0	3,136		3,136	39	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	15,569		15,569	489	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	25,649		25,649	4,418	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	93,368		93,368	15,629	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	82,375		82,375	13,296	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 BFM8T61CT2L10CEMIK50	08/13/2021	07/12/2027	424	115,328	272	7,635	0	0	2		2	(83)	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 BFM8T61CT2L10CEMIK50	08/13/2021	07/14/2027	727	198,471	273	15,580	0	0	18		18	(246)	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	4,338		4,338	1,188	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	60,311		60,311	18,070	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	80,656		80,656	24,107	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 O2RNE8IBXP4ROTD8PU41	08/16/2021	07/13/2027	70	304,570	4351	21,990	0	0	63,825		63,825	13,090	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 O2RNE8IBXP4ROTD8PU41	08/16/2021	07/06/2027	275	1,195,975	4349	122,827	0	0	340,589		340,589	63,943	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 O2RNE8IBXP4ROTD8PU41	08/16/2021	07/23/2027	564	2,459,604	4361	252,109	0	0	674,645		674,645	125,696	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 O2RNE8IBXP4ROTD8PU41	08/16/2021	07/07/2027	287	1,251,607	4361	147,940	0	0	395,447		395,447	72,375	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 O2RNE8IBXP4ROTD8PU41	08/16/2021	07/21/2027	353	1,526,019	4323	186,174	0	0	493,710		493,710	87,768	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 O2RNE8IBXP4ROTD8PU41	08/16/2021	06/22/2027	28	119,252	4259	12,975	0	0	35,537		35,537	6,591	0	0	0	0		0005
CALL OPTION JUL27 RTY C @ 2241 BHF2SUS88	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2021	07/16/2027	26	58,266	2241	11,960	0	0	17,124		17,124	5,057	0	0	0	0		0005
CALL OPTION JUL27 SPX C @ 4364 BHF2SUS96	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2021	07/15/2027	269	1,173,916	4364	236,922	0	0	924,999		924,999	191,814	0	0	0	0		0005
CALL OPTION JUL27 CSEATVUS C @ 274 BHF2SUSA3	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	08/13/2021	07/20/2027	2,665	730,210	274	40,016	0	0	3		3	(151)	0	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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	3		3	(157)	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	0		0	(32)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5 ,D10,GF0 BHF2UHS27	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/16/2021	08/16/2027	114	253,422	2223	16,574	0	0	4,445		4,445	(1,249)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.7 5,D10,GF BHF2UHS50	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/16/2021	08/13/2027	89	197,847	2223	13,790	0	0	6,888		6,888	(872)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5 ,D10,GF0 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	47,812		47,812	7,926	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D 10,GF0 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	360,665		360,665	55,947	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.2 5,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	113,446		113,446	14,576	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U105 ,D10,GF0 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	0		0	(26)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U120 ,D10,GF0 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	18		18	(253)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40, D10,GF0 BHF2UHT59	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	37,669		37,669	12,850	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45, D10,GF0 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	17,848		17,848	5,469	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40, D10,GF0 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	74,113		74,113	15,357	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55, D10,GF0 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	581,502		581,502	109,411	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U115 ,D10,GF0 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	4		4	(83)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40, D10,GF0 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	7,539		7,539	2,141	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GF0 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	151,427		151,427	27,735	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	3		3	(165)	0	0	0	0		0005
CALL OPTION AUG27 RTY C @ 2228 BHF2UHU40	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/17/2021	08/13/2027	57	126,996	2228	26,790	0	0	38,784		38,784	11,350	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	1,117,983		1,117,983	235,855	0	0	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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CALL OPTION CLIQUET,A,C,PS,1Y,U5.4,D10,GF0 BHF2IIP2T6	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/25/2021	09/16/2027	56	125,272	2237	7,642	0	0	10,846		10,846	2,864	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF2IIP2V1	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/25/2021	09/27/2027	22	50,182	2281	3,262	0	0	6,338		6,338	1,746	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2IIP2X7	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/22/2021	09/10/2027	21	93,933	4473	6,200	0	0	13,089		13,089	2,654	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2IIP2Y5	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/22/2021	09/21/2027	31	136,400	4400	9,262	0	0	17,220		17,220	3,689	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2IIP2Z2	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/22/2021	09/10/2027	159	714,387	4493	53,579	0	0	112,579		112,579	22,174	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2IIP308	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/22/2021	09/23/2027	140	619,360	4424	47,753	0	0	92,729		92,729	19,319	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2IIP316	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/22/2021	09/09/2027	123	551,040	4480	44,193	0	0	93,671		93,671	17,223	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U105,D10,GF0 BHF2IIP324	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	10/22/2021	09/15/2027	424	117,024	276	6,050	0	0	3		3	(76)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U120,D10,GF0 BHF2IIP357	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	10/22/2021	09/27/2027	914	249,522	273	17,367	0	0	176		176	(610)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GF0 BHF2IIP365	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/25/2021	09/17/2027	42	93,618	2229	4,868	0	0	5,289		5,289	1,678	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2IIP381	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	45,134		45,134	9,412	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2IIP399	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	1,087,281		1,087,281	206,801	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF2IIP3A6	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	790,544		790,544	150,057	0	0	0	0		0005
CALL OPTION SEP27CSEATVUSC@276 BHF2IIWGB8	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	10/22/2021	09/15/2027	4,471	1,233,996	276	55,932	0	0	9		9	(265)	0	0	0	0		0005
CALL OPTION SEP27RTYC@2221 BHF2IIWGC6	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/25/2021	09/17/2027	58	128,818	2221	30,182	0	0	40,568		40,568	11,786	0	0	0	0		0005
CALL OPTION SEP27SPXC@4443 BHF2IIWGD4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/25/2021	09/16/2027	230	1,021,890	4443	215,705	0	0	782,242		782,242	164,977	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	13,206		13,206	5,160	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 NA 7H6GLXDRUGQFU57RNE97	11/22/2021	10/15/2027	30	133,020	4434	9,311	0	0	17,136		17,136	4,016	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 NA 7H6GLXDRUGQFU57RNE97	11/22/2021	10/15/2027	507	2,261,220	4460	186,551	0	0	340,782		340,782	76,156	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION CLIQUET,A,P,PS,1Y,U39, D10,GFO 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	56,544		56,544	15,595	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40, D10,GFO BHF2Y9UR3	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2021	10/08/2027	28	123,480	4410	11,175	0	0	29,129		29,129	5,723	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GFO BHF2Y9US1	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2021	10/15/2027	1,211	5,390,161	4451	666,224	0	0	1,799,320		1,799,320	297,155	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55, D10,GFO BHF2Y9UT9	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2021	10/08/2027	338	1,498,692	4434	215,062	0	0	551,357		551,357	86,353	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GFO BHF2Y9UV4	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2021	09/10/2027	35	156,030	4458	19,004	0	0	41,827		41,827	8,065	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55, D10,GFO BHF2Y9UW2	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2021	09/30/2027	232	999,456	4308	154,716	0	0	377,033		377,033	57,888	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	11		11	(184)	0	0	0	0		0005
CALL OPTION OCT27RTYC@2221 BHF2Y9V35	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/23/2021	10/05/2027	49	108,829	2221	28,751	0	0	34,590		34,590	10,022	0	0	0	0		0005
CALL OPTION OCT27SPXC@4444 BHF2Y9V43	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2021	10/14/2027	345	1,533,180	4444	372,893	0	0	1,178,759		1,178,759	248,828	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 NA 7H6GLXDRUGQFU57RNE97	01/20/2022	11/25/2027	168	384,216	2287	18,250	0	0	7,912		7,912	3,117	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	612,999		612,999	144,996	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U51, D10,GFO BHF311KU8	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/19/2022	11/29/2027	3,445	16,039,920	4656	1,674,568	0	0	4,596,130		4,596,130	869,868	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	152,637		152,637	34,764	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45, D10,GFO 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	34,908		34,908	10,777	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U51, D10,GFO BHF311KY0	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/19/2022	10/18/2027	29	130,036	4484	14,876	0	0	41,870		41,870	7,186	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	93		93	(1,186)	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	66,806		66,806	19,492	0	0	0	0		0005
CALL OPTION NOV27SPXC@4676 BHF313861	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/19/2022	11/26/2027	802	3,750,152	4676	700,459	0	0	2,589,553		2,589,553	571,473	0	0	0	0		0005
CALL OPTION OCT27SPXC@4550 BHF313887	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/19/2022	10/22/2027	56	254,800	4550	51,976	0	0	186,087		186,087	40,072	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION CLIQUET,A,C,PS,1Y,U5.43,D10,GF BHF33ZTP3	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/22/2022	01/21/2028	188	396,868	2111	25,241	0	0	32,138		32,138	7,145	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 02RNE8IBXP4ROTD8PU41	03/21/2022	01/31/2028	3,011	13,495,302	4482	1,589,747	0	0	3,857,422		3,857,422	711,649	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	256		256	(1,389)	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	60,249		60,249	16,392	0	0	0	0		0005
CALL OPTION JAN28 SPX C @ 4501 BHF3406W9	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/21/2022	01/31/2028	621	2,795,121	4501	638,276	0	0	2,130,310		2,130,310	454,819	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 NA 7H6GLXDRUGQFU57RNE97	05/17/2022	01/07/2028	10	46,670	4667	2,572	0	0	6,903		6,903	1,223	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 NA 7H6GLXDRUGQFU57RNE97	05/17/2022	02/25/2028	24	48,984	2041	3,527	0	0	5,600		5,600	1,615	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 NA 7H6GLXDRUGQFU57RNE97	05/17/2022	03/24/2028	176	354,464	2014	15,136	0	0	25,692		25,692	7,397	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	14,584		14,584	(21,545)	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 NA 7H6GLXDRUGQFU57RNE97	05/17/2022	03/24/2028	320	637,120	1991	42,878	0	0	70,465		70,465	20,606	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 02RNE8IBXP4ROTD8PU41	05/17/2022	03/24/2028	3,919	17,290,628	4412	1,483,536	0	0	4,471,362		4,471,362	900,693	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	970		970	(2,808)	0	0	0	0		0005
CALL OPTION MAR28 RTY C @ 2003 BHF36L7E0	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/17/2022	03/31/2028	97	194,291	2003	40,740	0	0	91,711		91,711	23,660	0	0	0	0		0005
CALL OPTION MAR28 SPX C @ 4378 BHF36L765	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/17/2022	03/30/2028	654	2,863,212	4378	561,132	0	0	2,340,309		2,340,309	488,577	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 02RNE8IBXP4ROTD8PU41	08/09/2022	05/26/2028	104	180,336	1734	17,853	0	0	26,027		26,027	121	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	1,491,370		1,491,370	124,861	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	5,140	1,320,980	257	304,304	0	0	17,116		17,116	129,372	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 ROMUWSFPU8MPRO8K5P83	08/09/2022	05/24/2028	256	456,192	1782	56,203	0	0	102,380		102,380	25,939	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 02RNE8IBXP4ROTD8PU41	07/14/2022	05/26/2028	2,453	9,721,239	3963	1,012,953	0	0	3,592,515		3,592,515	577,946	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 02RNE8IBXP4ROTD8PU41	07/14/2022	04/10/2028	38	165,490	4355	12,594	0	0	48,472		48,472	8,417	0	0	0	0		0005

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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	2,651		2,651	(4,449)	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	125,268		125,268	29,098	0	0	0	0		0005
CALL OPTION JUN28SPXC@3970 BHF39B9X5	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/14/2022	06/02/2028	1,122	4,454,340	3970	952,643	0	0	4,467,031		4,467,031	868,055	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 O2RNE8IBXP4ROTD8PU41	09/21/2022	08/21/2028	41	77,244	1884	8,783	0	0	15,773		15,773	537	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	1,495,490		1,495,490	129,808	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	69,831		69,831	(43,660)	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	68,560		68,560	16,148	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 O2RNE8IBXP4ROTD8PU41	09/21/2022	07/28/2028	2,820	11,358,960	4028	1,605,021	0	0	4,644,138		4,644,138	665,577	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	2,952		2,952	(3,582)	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	118,624		118,624	28,304	0	0	0	0		0005
CALL OPTION JUL28SPXC@4047 BHF3CVCR6	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/21/2022	07/31/2028	1,201	4,860,447	4047	1,096,675	0	0	4,735,296		4,735,296	935,418	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	118,624		118,624	28,304	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U9.45,D10,GF BHF3FB3K2	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/23/2022	09/11/2028	122	218,624	1792	30,717	0	0	70,135		70,135	10,175	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 E57ODZWZ7FF32TWEFA76	11/23/2022	09/11/2028	262	468,980	1790	91,170	0	0	139,303		139,303	28,925	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	3,811		3,811	(2,644)	0	0	0	0		0005
CALL OPTION SEP28RTYC@1837 BHF3FB4H8	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/23/2022	09/18/2028	114	209,418	1837	63,943	0	0	128,545		128,545	30,209	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	8,087,714		8,087,714	1,532,678	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	508,607		508,607	99,148	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION CLIQUET,A,C,PS,1Y,U10. 19,D10,G BHF3FHW50 ..	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2022	09/28/2028	1,524	5,759,196	3779	1,033,200	0	0	2,536,588		2,536,588	294,333	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	7,395,280	52,647	0	12,011	^	12,011	(66,879)	0	(52,647)	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	7,721,816	55,182	0	15,730	^	15,730	(80,070)	0	(55,182)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3FVW67 Periodical 2024-12-02	Variable Annuities	Exh 5	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/01/2022	12/01/2027	0	500,000,000	0	5,748,267	41,000	0	6,626	^	6,626	(42,309)	0	(41,000)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3FVWA8 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	8,052,928	56,844	0	9,331	^	9,331	(59,248)	0	(56,844)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3FWQR4 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	12,254,345	86,570	0	59,567	^	59,567	(178,917)	0	(86,570)	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	8,363,306	58,967	0	10,124	^	10,124	(61,529)	0	(58,967)	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	13,065,183	91,938	0	53,705	^	53,705	(156,891)	0	(91,938)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3GBJ47 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	13,208,834	92,767	0	12,452	^	12,452	(81,584)	0	(92,767)	0	0		0002
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	15,386,216	106,558	0	83,118	^	83,118	(226,342)	0	(106,558)	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	6,153,439	42,184	0	35,272	^	35,272	(93,813)	0	(42,183)	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	6,202,537	42,570	0	10,806	^	10,806	(52,227)	0	(42,570)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3GNV16 Periodical 2024-12-23	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/20/2022	12/20/2027	0	400,000,000	0	12,543,446	85,787	0	79,416	^	79,416	(215,158)	0	(85,787)	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	10,927,000	74,599	0	84,480	^	84,480	(257,915)	0	(74,599)	0	0		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION 5x20SWAPTIONSYNTH BHF3GQHH0 Periodical 2024-12-23	Variable Annuities Hedged	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2022	12/21/2027	0	250,000,000	0	10,848,618	74,063	0	84,538	^	84,538	(257,937)	0	(74,063)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3GVU43	Variable Annuities Hedged	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/27/2022	12/29/2027	0	250,000,000	0	6,527,500	0	0	56,167		56,167	(129,984)	0	0	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3GVW41 Periodical 2024-12-30	Variable Annuities Hedged	Exh 5	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2027	0	150,000,000	0	4,187,564	28,173	0	31,393	^	31,393	(79,679)	0	(28,173)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3H5V06	Variable Annuities Hedged	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/05/2023	01/05/2028	0	500,000,000	0	13,600,000	0	0	117,713		117,713	(261,867)	0	0	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3H5V30	Variable Annuities Hedged	Exh 5	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/05/2023	01/05/2028	0	250,000,000	0	6,825,000	0	0	58,856		58,856	(130,934)	0	0	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3HA1M0 Periodical 2025-01-11	Variable Annuities Hedged	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/09/2023	01/10/2028	0	350,000,000	0	10,829,911	79,086	0	69,865	^	69,865	(163,038)	0	(71,061)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3HBVK9 Periodical 2025-01-10	Variable Annuities Hedged	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/10/2023	01/10/2028	0	100,000,000	0	2,969,500	21,772	0	22,178	^	22,178	(52,502)	0	(19,509)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3HE3G3	Variable Annuities Hedged	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2023	01/11/2028	0	400,000,000	0	15,680,000	0	0	169,701		169,701	(431,788)	0	0	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3HGEK7 Periodical 2025-01-13	Variable Annuities Hedged	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2023	01/12/2028	0	300,000,000	0	12,958,490	94,717	0	115,449	^	115,449	(312,960)	0	(84,843)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3HGEL5 Periodical 2025-01-13	Variable Annuities Hedged	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2023	01/12/2028	0	300,000,000	0	12,271,675	89,698	0	113,578	^	113,578	(305,152)	0	(80,346)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3HGFN0	Variable Annuities Hedged	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/12/2023	01/12/2028	0	100,000,000	0	3,900,000	0	0	38,769		38,769	(95,183)	0	0	0	0		0002
CALL OPTION CLIQUET,A,C,PS,1Y,U11.5,D10,GF BHF3HMM07	Fixed Index Annuities Hedged	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/24/2023	12/05/2028	27	49,680	1840	8,863	0	0	14,846		14,846	3,259	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U11.24,D10,G BHF3HWQC7	Fixed Index Annuities Hedged	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/24/2023	11/17/2028	446	1,730,034	3879	338,914	0	0	828,536		828,536	98,289	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U62,D10,GFO BHF3HWQF0	Fixed Index Annuities Hedged	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	1,914,225		1,914,225	248,963	0	0	0	0		0005
CALL OPTION NOV28CSEATVUSC8248 BHF3HWQM5	Fixed Index Annuities Hedged	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/25/2023	11/30/2028	2,456	609,088	248	28,588	0	0	4,862		4,862	(3,395)	0	0	0	0		0005
CALL OPTION NOV28RTYC01836 BHF3HWQN3	Fixed Index Annuities Hedged	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/25/2023	11/29/2028	173	317,628	1836	89,797	0	0	198,054		198,054	46,100	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION NOV28SPXC@3937 BHF3HWQP8	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/24/2023	11/29/2028	3,524	13,873,988	3937	3,697,384	0	0	14,436,994		14,436,994	2,812,525	0	0	0	0		0005
CALL OPTION 5x20SWAPTIONSYNTH BHF3HWYP9 Periodical 2025-01-23	Variable Annuities	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/20/2023	01/20/2028	0	400,000,000	0	15,840,321	116,579	0	166,495	^	166,495	(434,172)	0	(101,189)	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	15,842,602	116,643	0	166,444	^	166,444	(433,566)	0	(101,915)	0	0		0002
CALL OPTION BA1_VCSA BHF3HYH09 Periodical 2025-01-27	Variable Annuities	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/23/2023	01/24/2028	0	300,000,000	0	11,588,716	85,946	0	128,306	^	128,306	(328,449)	0	(73,477)	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	11,366,661	83,913	0	128,427	^	128,427	(327,488)	0	(72,632)	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF3J13V6 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	11,806,013	87,233	0	127,697	^	127,697	(326,434)	0	(75,269)	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	10,740,000	0	0	133,909		133,909	(314,964)	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	15,446,340	114,331	0	173,172	^	173,172	(438,446)	0	(98,033)	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 B4TYDEB6GKMZ0031MB27	03/21/2023	02/02/2029	37	70,078	1894	11,339	0	0	26,306		26,306	5,508	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 B4TYDEB6GKMZ0031MB27	03/20/2023	01/26/2029	740	2,974,800	4020	623,221	0	0	1,534,978		1,534,978	223,716	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 B4TYDEB6GKMZ0031MB27	03/20/2023	02/01/2029	811	3,265,086	4026	622,978	0	0	1,656,595		1,656,595	213,360	0	0	0	0		0005
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	1,902		1,902	(1,215)	0	0	0	0		0005
CALL OPTION JAN29SPXC@3991 BHF3LHML9	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/20/2023	01/26/2029	1,845	7,363,395	3991	1,823,469	0	0	7,529,422		7,529,422	1,484,868	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 OZ3VO5H2G7GRS05BHJ91	03/30/2023	03/30/2028	0	300,000,000	0	20,903,880	127,146	0	346,181	^	346,181	(670,131)	0	(127,145)	0	0		0004
CALL OPTION 5x30SWAPTIONSYNTH BHF3MD4N3 Premium at Maturity 2028-04-03	Liability Portfolio	N/A	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/30/2023	03/30/2028	0	200,000,000	0	13,850,742	84,245	0	231,626	^	231,626	(448,500)	0	(84,245)	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	7,995,529	45,400	0	74,189	^	74,189	(87,639)	0	(45,399)	0	0		0004

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION 5x30SWAPTIONSYNTH BHF3MTQ20 Premium at Maturity 2028-04-13	Liability Portfolio	N/A	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	04/11/2023	04/11/2028	0	250,000,000	0	8,091,499	45,944	0	74,098	^	74,098	(87,471)	0	(45,944)	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	13,666,613	75,391	0	262,220	^	262,220	(476,347)	0	(75,391)	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 NA 7H6GLXDRUGQFU57RNE97	05/16/2023	03/29/2029	59	103,604	1756	19,685	0	0	33,601		33,601	7,787	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	832,651		832,651	155,521	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	58,494		58,494	11,908	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	7,092,276		7,092,276	1,412,808	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	181,399		181,399	36,179	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	2,640		2,640	(1,514)	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 NA 7H6GLXDRUGQFU57RNE97	08/02/2023	05/11/2029	135	235,845	1747	55,341	0	0	68,599		68,599	3,869	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	2,591,001		2,591,001	274,487	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO, BHF3T8X21	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/02/2023	05/18/2029	112	202,496	1808	45,426	0	0	69,365		69,365	14,193	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 NA 7H6GLXDRUGQFU57RNE97	08/02/2023	05/25/2029	1,129	4,770,025	4225	1,085,904	0	0	2,311,152		2,311,152	357,661	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	5,277		5,277	(2,449)	0	0	0	0		0005
CALL OPTION JUN29RTYC@1848 BHF3T96T0	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/02/2023	06/08/2029	96	177,408	1848	58,212	0	0	113,373		113,373	26,174	0	0	0	0		0005
CALL OPTION MAY29SPXC@4236 BHF3T9868	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/02/2023	05/28/2029	1,521	6,442,956	4236	2,100,311	0	0	6,000,452		6,000,452	1,240,441	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	12,667,968	76,027	0	281,329	^	281,329	(558,242)	0	(76,027)	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	12,746,652	76,498	0	272,865	^	272,865	(541,535)	0	(76,499)	0	0		0004

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CALL OPTION 4.67x30SWAPTIONSYNTH BHF3U3P03 Premium at Maturity 2028-04-05	Liability Portfolio	N/A	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	08/07/2023	04/03/2028	0	310,000,000	0	11,370,855	68,242	0	249,031	^	249,031	(494,184)	0	(68,242)	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	20,712,228	125,981	0	452,625	^	452,625	(551,905)	0	(125,980)	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	1,406,415		1,406,415	158,255	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U183,D10,GF0 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	5,110		5,110	(1,063)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U59,D10,GF0, 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	16,596		16,596	3,821	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GF0 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	1,564,430		1,564,430	226,256	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	2,798		2,798	(1,236)	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	116,862		116,862	27,728	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	7,892,090		7,892,090	1,702,861	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 NA	7H6GLXDRUGQFU57RNE97	11/20/2023	09/21/2029	453	1,970,097	4349	456,668	0	0	917,921		917,921	135,417	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GF0, 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	35,530		35,530	6,675	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U70,D10,GF0 BHF3ZJBP3	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27	11/20/2023	10/05/2029	304	1,311,456	4314	303,327	0	0	668,113		668,113	82,571	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	1,825		1,825	(688)	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	128,126		128,126	29,108	0	0	0	0		0005
CALL OPTION SEP29SPXC@4321 BHF3ZJBV0	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27	11/20/2023	09/28/2029	898	3,880,258	4321	1,237,740	0	0	3,542,614		3,542,614	742,752	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	49,616,566	273,706	0	1,135,757	^	1,135,757	(1,310,375)	0	(273,707)	0	0		0004
CALL OPTION 30Y RTR 2.500000 BHF410R80 Periodical 2024-12-23	Liability Portfolio	N/A	Interest Rate	CITIBANK NA	E57ODZWZ7FF32TWEFA76	12/15/2023	12/15/2028	0	500,000,000	0	33,629,683	209,887	0	2,143,144	^	2,143,144	(2,018,152)	0	(209,888)	0	0		0004

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	33,497,612	209,065	0	2,143,250	^	2,143,250	(2,018,252)	0	(209,064)	0	0		0004
CALL OPTION 5x30SWAPTIONSYNTH BHF413075 Periodical 2024-12-24	Liability Portfolio	N/A	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/18/2023	12/18/2028	0	500,000,000	0	31,491,996	196,342	0	2,159,726	^	2,159,726	(2,024,397)	0	(196,341)	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	41,445,772	258,657	0	2,768,653	^	2,768,653	(2,892,470)	0	(258,656)	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	21,241,682	(87,854)	0	1,604,934	^	1,604,934	(1,370,002)	0	87,854	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	17,570,773	107,074	0	1,070,508	^	1,070,508	(1,082,712)	0	(107,074)	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	13,211,899	80,789	0	833,277	^	833,277	(853,865)	0	(80,789)	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	34,636,180	316,731	0	2,414,868	^	2,414,868	(2,555,852)	0	(289,955)	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 O2RNE8IBXP4ROTD8PU41	01/23/2024	11/19/2029	622	2,792,780	4490	722,213	0	0	1,265,291		1,265,291	162,397	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	69,781		69,781	10,334	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 O2RNE8IBXP4ROTD8PU41	01/23/2024	11/21/2029	441	1,993,761	4521	534,727	0	0	1,020,002		1,020,002	127,037	0	0	0	0		0005
CALL OPTION NOV29CSEATVUSC@240 BHF42YTF7	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/24/2024	11/26/2029	343	82,320	240	3,999	0	0	1,740		1,740	(592)	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	72,444		72,444	15,645	0	0	0	0		0005
CALL OPTION NOV29SPXC@4559 BHF42YTH3	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/23/2024	11/28/2029	1,506	6,865,854	4559	2,207,977	0	0	5,707,492		5,707,492	1,243,934	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	47,932		47,932	11,016	0	0	0	0		0005
CALL OPTION OCT29SPXC@4210 BHF42YTK6	Fixed Index Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/23/2024	10/12/2029	85	357,850	4210	139,791	0	0	343,598		343,598	70,722	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 NA 7H6GLXDRUGQFU57RNE97	03/15/2024	01/04/2030	107	209,720	1960	43,480	0	0	76,759		76,759	11,556	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 E57ODZWZ7FF32TWEFA76	03/15/2024	01/18/2030	308	1,492,876	4847	353,662	0	0	644,650		644,650	88,705	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION CLIQUET,A,P,PS,1Y,U68, D10,GF0, BHF460Y04 ..	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/15/2024	02/04/2030	120	239,280	1994	56,661	0	0	80,481		80,481	14,163	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U77, D10,GF0 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	1,487,562		1,487,562	224,507	0	0	0	0		0005
CALL OPTION JAN30RTY0@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	189,660		189,660	45,628	0	0	0	0		0005
CALL OPTION JAN30SPX0@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	6,061,655		6,061,655	1,396,193	0	0	0	0		0005
CALL OPTION FEB30CSEATVUS0@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	2,391		2,391	(888)	0	0	0	0		0005
CALL OPTION 5x20SWAPTIONSYNTH BHF47LP98 Premium at Maturity 2029-04-11 .	Variable Annuities ...	Exh 5	Interest Rate.....	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/09/2024	04/09/2029	0	800,000,000	0	16,152,836	(124,705)	0	1,860,089	^	1,860,089	(977,173)	0	124,704	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	6,157,295	(47,742)	0	639,850	^	639,850	(425,106)	0	47,742	0	0		0002
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	16,090,491	(124,760)	0	1,706,258	^	1,706,258	(1,134,539)	0	124,760	0	0		0002
CALL OPTION 5x20SWAPTIONSYNTH BHF47PQF4 Premium at Maturity 2029-04-12 .	Variable Annuities ...	Exh 5	Interest Rate.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/10/2024	04/10/2029	0	250,000,000	0	4,976,878	(38,589)	0	533,204	^	533,204	(354,688)	0	38,589	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	4,487,500	0	0	539,022		539,022	(369,566)	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 NA 7H6GLXDRUGQFU57RNE97	05/22/2024	04/30/2030	32	63,168	1974	12,236	0	0	13,458		13,458	670	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	970,371		970,371	152,061	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 NA 7H6GLXDRUGQFU57RNE97	05/22/2024	03/15/2030	79	162,424	2056	33,070	0	0	49,610		49,610	9,134	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 NA 7H6GLXDRUGQFU57RNE97	05/22/2024	04/02/2030	285	1,459,485	5121	333,638	0	0	589,554		589,554	96,804	0	0	0	0		0005
CALL OPTION MAR30RTY0@2033 BHF4A1S87	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2024	03/26/2030	69	140,277	2033	41,375	0	0	76,959		76,959	18,695	0	0	0	0		0005
CALL OPTION FEB30SPX0@4987 BHF4A1S95	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2024	02/08/2030	34	169,558	4987	53,257	0	0	119,098		119,098	27,896	0	0	0	0		0005
CALL OPTION APR30SPX0@5139 BHF4A1SA2	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2024	04/03/2030	1,278	6,567,642	5139	1,948,899	0	0	4,375,364		4,375,364	1,049,443	0	0	0	0		0005

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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	830,274		830,274	103,357	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	366,052		366,052	73,562	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	37,841		37,841	6,011	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	3,917,018		3,917,018	971,093	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	67,958		67,958	16,398	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	29,298		29,298	7,088	0	0	0	0		0005
CALL OPTION AUG30SPXC@5800 BHF4HQ104	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	107	617,758	5800	150,859	0	0	323,754		323,754	86,284	0	0	0	0		0005
CALL OPTION SEP30SPXC@5600 BHF4HQ1V3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	781	4,375,112	5600	1,199,921	0	0	2,505,002		2,505,002	644,108	0	0	0	0		0005
CALL OPTION AUG30RTYC@2200 BHF4HQ234	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/17/2024	08/16/2030	265	583,770	2200	154,317	0	0	275,402		275,402	70,265	0	0	0	0		0005
CALL OPTION SEP30SPXC@5400 BHF4HQ3C3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	381	2,055,078	5400	624,995	0	0	1,274,218		1,274,218	316,759	0	0	0	0		0005
CALL OPTION AUG30SPXC@5400 BHF4HQ3F6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	572	3,086,856	5400	930,178	0	0	1,900,016		1,900,016	473,258	0	0	0	0		0005
CALL OPTION AUG30RTYC@2100 BHF4HQ531	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/17/2024	08/16/2030	169	354,984	2100	106,696	0	0	186,769		186,769	45,857	0	0	0	0		0005
CALL OPTION AUG30SPXC@5200 BHF4HQ713	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	191	995,592	5200	332,599	0	0	664,212		664,212	159,969	0	0	0	0		0005
CALL OPTION SEP30RTYC@2100 BHF4HQ9C7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/17/2024	09/20/2030	132	277,095	2100	83,924	0	0	146,949		146,949	35,941	0	0	0	0		0005
CALL OPTION SEP30RTYC@2200 BHF4HQA01	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/17/2024	09/20/2030	113	249,480	2200	66,536	0	0	118,735		118,735	30,169	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	620,934		620,934	70,188	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U75,D10,GF0 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	202,956		202,956	39,385	0	0	0	0		0005
CALL OPTION AUG30RTYC@2133 BHF4J5E92	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/26/2024	08/19/2030	78	166,374	2133	50,074	0	0	84,505		84,505	21,006	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	3,793,658		3,793,658	960,918	0	0	0	0		0005

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CALL OPTION AUG30SPXC@5600 BHF4J5V36	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	1,796	10,056,928	5600	2,730,169	0	0	5,712,729		5,712,729	1,472,188	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30NDXC@20000 BHF4KE5M2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	72	1,444,400	20000	437,988	0	0	1,109,658		1,109,658	381,260	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@5600 BHF4KE5R1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	546	3,057,992	5600	923,912	0	0	1,761,879		1,761,879	452,211	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@5800 BHF4KE5Z3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	873	5,066,184	5800	1,386,715	0	0	2,696,173		2,696,173	715,318	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@5600 BHF4KFXV8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	08/16/2030	208	1,166,760	5600	346,109	0	0	662,753		662,753	170,794	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@5600 BHF4KFY13	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	2,656	14,872,984	5600	4,454,638	0	0	8,515,622		8,515,622	2,189,612	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	546,552		546,552	138,872	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@2500 BHF4K0GF8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2024	09/20/2030	157	393,575	2500	68,515	0	0	155,408		155,408	40,684	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30MXEAC@2400 BHF4KQJX6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2024	08/16/2030	114	273,480	2400	54,430	0	0	119,630		119,630	29,809	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@2400 BHF4KQK14	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2024	09/20/2030	460	1,103,400	2400	222,557	0	0	485,744		485,744	120,762	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@5800 BHF4KSTC7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	2,262	13,117,222	5800	3,556,297	0	0	6,933,694		6,933,694	1,843,293	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30NDXC@19200 BHF4KSYE7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	67	1,290,048	19200	435,015	0	0	1,069,994		1,069,994	357,088	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	117,365		117,365	29,723	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@5800 BHF4LTVW7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	2,762	16,017,976	5800	4,301,927	0	0	8,524,630		8,524,630	2,261,658	0	0	0	0		0005

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CALL OPTION APR25C0J5C@130 0CT30RTYC@2200 BHF4LU5C7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/18/2030	329	724,812	2200	210,470	0	0	347,363		347,363	87,970	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 0CT30SPXC@5600 BHF4LU9R0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	150	837,368	5600	248,525	0	0	482,448		482,448	123,827	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 SEP30SPXC@5800 BHF4LUCU9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	09/20/2030	256	1,486,424	5800	395,353	0	0	785,718		785,718	208,880	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 0CT26SPXC@5800 BHF4LUDH7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/16/2026	300	1,738,144	5800	216,454	0	0	557,750		557,750	168,220	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 0CT30SPXC@6000 BHF4LUDN4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	618	3,706,620	6000	900,505	0	0	1,821,412		1,821,412	499,717	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 0CT30RTYC@2300 BHF4LUDX2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/18/2030	260	597,586	2300	153,200	0	0	257,212		257,212	67,628	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 0CT30MXEAC@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	212,926		212,926	52,837	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 0CT30NDXC@20000 BHF4LUER4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	68	1,363,400	20000	420,452	0	0	1,053,518		1,053,518	361,445	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 N0V30SPXC@5800 BHF4LUFT9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	11/15/2030	361	2,095,540	5800	568,253	0	0	1,122,733		1,122,733	297,264	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 CL1QUET|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	19,540		19,540	4,248	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 CL1QUET|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	212,736		212,736	37,547	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 CL1QUET|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	383,732		383,732	73,508	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 0CT30RTYC@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	101,410		101,410	25,960	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 0CT30SPXC@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	7,706,079		7,706,079	2,022,895	0	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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or 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 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	138,748		138,748	37,696	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	60,416		60,416	19,897	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	367,060		367,060	85,135	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	3,016,506		3,016,506	800,305	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	1,425,539		1,425,539	391,107	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@6000 BHF4MZR00	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	6,282,494		6,282,494	1,719,754	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	4,283,254		4,283,254	1,134,069	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@20800 BHF4MZRX5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2024	11/15/2030	49	1,009,424	20800	311,738	0	0	727,633		727,633	256,332	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	254,429		254,429	66,663	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	131,583		131,583	33,214	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	179,187		179,187	42,177	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	361,763		361,763	87,010	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30NDXC@20800 BHF4PUU84	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/17/2024	11/15/2030	50	1,034,384	20800	377,009	0	0	745,642		745,642	262,676	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	259,867		259,867	74,573	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	1,032,257	(25,210)	0	1,629,435	^	1,629,435	430,329	0	25,209	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	4,414,826	(107,816)	0	8,792,871	^	8,792,871	2,401,797	0	107,816	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	203,942		203,942	48,004	0	0	0	0		0005
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	329,085		329,085	89,408	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	898,521	(21,943)	0	1,399,256	^	1,399,256	395,141	0	21,943	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	3,396,287	(85,857)	0	6,682,561	^	6,682,561	1,820,076	0	85,857	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	135,491		135,491	31,823	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	368,266		368,266	99,593	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	267,161		267,161	76,474	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	398,385		398,385	95,083	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	1,203,373	(30,421)	0	2,083,252	^	2,083,252	586,606	0	30,421	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	0	0	116,409		116,409	29,010	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30NDXC@20000 BHF4PWZ36	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	09/20/2030	76	1,527,000	20000	578,876	0	0	1,173,119		1,173,119	403,064	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	0	0	135,590		135,590	24,637	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	352,100	(8,598)	0	603,768	^	603,768	164,864	0	8,599	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	39,255	0	0	106,842		106,842	26,462	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	68,441	0	0	109,310		109,310	28,641	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27SPXC@4800 BHF4RUC17	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/15/2027	127	608,688	10576	212,952	0	0	368,284		368,284	83,687	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@20800 BHF4RUFD8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	52	1,082,224	52883	377,684	0	0	790,625		790,625	277,331	0	0	0	0		0005
CALL OPTION JAN31 NDX C @ 21600 01/17/2031 21600. CALL BHF4RUFF3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	46	992,088	21600	314,601	0	0	673,505		673,505	242,861	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	53,897	0	0	126,009		126,009	29,532	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@20800 BHF4RULC3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2025	01/17/2031	45	944,944	20800	329,822	0	0	690,433		690,433	242,187	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@21600 BHF4SC993	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/24/2025	01/17/2031	50	1,077,408	21600	361,089	0	0	731,457		731,457	263,758	0	0	0	0		0005
CALL OPTION JAN27 SPX C @ 5800 01/15/2027 5800. CALL BHF4SCE48	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/15/2027	121	701,336	5800	121,580	0	0	233,168		233,168	66,954	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2300 BHF4SPVS7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	155	357,443	11841	54,831	0	0	144,352		144,352	33,624	0	0	0	0		0005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JAN28 MXEA C @ 2400 01/21/2028 2400. CALL BHF4SPWJ6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	202	484,032	2400	59,910	0	0	169,984		169,984	42,144	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2300 BHF4SQ0E0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	120	276,644	21900	63,449	0	0	138,854		138,854	32,453	0	0	0	0		0005
CALL OPTION FEB31 MXEA C @ 2400 02/21/2031 2400. CALL BHF4SQ0L4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	121	289,416	2400	57,558	0	0	130,940		130,940	32,171	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2300 BHF4SQ1G4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	115	264,454	23390	49,132	0	0	79,500		79,500	23,347	0	0	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 02RNE8IBXP4ROTD8PU41	01/30/2025	02/21/2031	147	883,020	6000	284,557	(7,623)	0	451,808	^	451,808	122,166	0	7,623	0	0		0005
CALL OPTION JAN28 MXEA C @ 2400 01/21/2028 2400. CALL BHF4T45B9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	216	519,072	2400	67,742	0	0	182,289		182,289	45,195	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	367,160	0	0	753,892		753,892	271,030	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	120,117	0	0	171,765		171,765	44,584	0	0	0	0		0005
CALL OPTION JAN28 MXEA C @ 2400 01/21/2028 2400. CALL BHF4TNET8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	217	520,056	2400	72,889	0	0	182,633		182,633	45,280	0	0	0	0		0005
CALL OPTION JAN28 MXEA C @ 2300 01/21/2028 2300. CALL BHF4TNFQ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	141	323,955	2300	55,639	0	0	130,830		130,830	30,475	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2400 BHF4TNS14	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/13/2025	02/21/2031	123	294,936	2400	64,012	0	0	133,437		133,437	32,784	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31NDXC@21600 BHF4TNTA3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/13/2025	01/17/2031	59	1,264,464	21600	416,386	0	0	858,389		858,389	309,529	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@21600 BHF4U7SH2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	59	1,270,296	21600	435,904	0	0	869,179		869,179	312,477	0	0	0	0		0005
CALL OPTION JAN28 RTY C @ 2200 01/21/2028 2200. CALL BHF4U7VH8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	115	253,660	2200	53,806	0	0	87,738		87,738	24,829	0	0	0	0		0005
CALL OPTION JAN28 RTY C @ 2300 01/21/2028 2300. CALL BHF4U7VK1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	140	321,080	2300	57,553	0	0	95,083		95,083	28,021	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 JAN27NDXC@17600 BHF4U7WJ46	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/15/2027	46	810,304	17600	299,807	0	0	601,141		601,141	205,629	0	0	0	0		0005
CALL OPTION JAN28 SPX C @ 6200 01/21/2028 6200. CALL BHF4UWX81	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	151	935,208	6200	129,811	0	0	291,588		291,588	87,289	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28RTYC@2200 BHF4UX069	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	03/17/2028	121	267,102	2200	48,494	0	0	94,706		94,706	26,613	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@6000 BHF4UX6U0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	03/17/2028	216	1,293,900	6000	218,500	0	0	464,603		464,603	133,299	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB27SPXC@4800 BHF4WF2FX0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/13/2025	02/19/2027	145	693,792	4800	177,283	0	0	423,055		423,055	95,956	0	0	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	306,345	0	0	786,895		786,895	267,281	0	0	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	55,727	0	0	117,761		117,761	30,484	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR28RTYC@2100 BHF4X9184	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/26/2025	04/21/2028	124	260,379	2100	46,823	0	0	108,119		108,119	28,998	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5600 BHF4X97K1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	141	789,152	5600	142,628	0	0	351,248		351,248	92,662	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 NA 7H6GLXDRUGQFU57RNE97	04/11/2025	10/15/2027	126	731,786	5800	76,693	0	0	275,395		275,395	76,004	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 NA 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	102	234,301	2300	46,432	0	0	115,308		115,308	27,187	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 NA 7H6GLXDRUGQFU57RNE97	04/11/2025	03/19/2027	106	211,900	2000	22,659	0	0	88,524		88,524	24,104	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 NA 7H6GLXDRUGQFU57RNE97	04/11/2025	02/19/2027	111	210,843	1900	28,279	0	0	102,532		102,532	26,747	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 JAN28SPXC@6000 01/21/2028 6000. CALL BHF4YDGD7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2025	01/21/2028	127	762,600	6000	72,194	0	0	267,020		267,020	76,506	0	0	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 NA 7H6GLXDRUGQFU57RNE97	04/11/2025	04/18/2031	113	226,760	2000	52,635	0	0	139,709		139,709	32,319	0	0	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	55,683	0	0	122,869		122,869	30,035	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	245,784	(6,746)	0	513,514	^	513,514	125,868	0	6,746	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	260,743	0	0	596,327		596,327	158,531	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	34,363	0	0	85,576		85,576	21,262	0	0	0	0		0005
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	138,777	0	0	288,233		288,233	67,844	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	45,547	0	0	104,112		104,112	24,117	0	0	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	56,230	0	0	115,309		115,309	29,618	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	31,065	0	0	83,264		83,264	25,479	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	415,541	0	0	962,880		962,880	300,501	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	61,388	0	0	119,059		119,059	30,493	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	378,066	0	0	814,075		814,075	275,368	0	0	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	339,150	0	0	729,156		729,156	246,643	0	0	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	114,951	0	0	212,789		212,789	49,225	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	77,712	0	0	143,998		143,998	35,199	0	0	0	0		0005
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	106,840	0	0	108,104		108,104	27,767	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	127,499	0	0	244,525		244,525	62,628	0	0	0	0		0005
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	38,753	0	0	82,675		82,675	22,120	0	0	0	0		0005
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	66,743	0	0	121,544		121,544	31,220	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	312,805	(9,240)	0	565,879	^	565,879	146,511	0	9,239	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 O2RNE8IBXP4ROTD8PU41	05/29/2025	05/19/2028	110	230,979	2100	41,470	0	0	96,867		96,867	25,892	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 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	81,383	0	0	157,408		157,408	42,335	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	78,884	0	0	146,331		146,331	34,967	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	88,228	0	0	142,327		142,327	29,433	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	436,767	0	0	923,111		923,111	329,465	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	69,988	0	0	130,518		130,518	37,445	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	111,254	0	0	196,047		196,047	52,938	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	497,808	0	0	1,028,098		1,028,098	365,826	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	379,995	0	0	785,218		785,218	280,250	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	39,401	0	0	78,512		78,512	22,493	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	352,275	0	0	738,424		738,424	262,752	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	43,010	0	0	94,938		94,938	25,376	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 JUN27SPXC@5800 06/17/2027 5800. CALL BHF54G1L8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/25/2025	06/17/2027	136	788,858	5800	134,588	0	0	281,770		281,770	78,734	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 O2RNE8IBXP4ROTD8PU41	06/25/2025	06/16/2028	140	837,720	6000	153,005	0	0	312,702		312,702	89,870	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	60,480	0	0	126,183		126,183	33,447	0	0	0	0		0005
CALL OPTION APR28MXEAC@2500 04/21/2028 2500. CALL BHF553KJ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	04/21/2028	106	265,525	2500	46,539	0	0	82,616		82,616	22,057	0	0	0	0		0005
CALL OPTION JUL28MXEAC@2600 07/21/2028 2600. CALL BHF553L59	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	07/21/2028	102	265,564	2600	40,054	0	0	73,657		73,657	21,124	0	0	0	0		0005
CALL OPTION JUN31NDXC@22400 06/20/2031 22400 CALL BHF553NX6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	06/20/2031	59	1,310,624	22400	431,736	0	0	857,480		857,480	313,539	0	0	0	0		0005
CALL OPTION JUN31NDXC@22400 06/20/2031 22400 CALL BHF55TY41	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	06/20/2031	52	1,157,856	22400	392,210	0	0	757,459		757,459	276,966	0	0	0	0		0005
CALL OPTION JUL31RTYC@2200 07/18/2031 2200. CALL BHF55TY02	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	07/18/2031	182	399,300	2200	123,848	0	0	204,379		204,379	50,564	0	0	0	0		0005
CALL OPTION APR31SPXC@5200 04/18/2031 5200. CALL BHF55U0L7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	04/18/2031	124	645,268	5200	289,804	0	0	450,906		450,906	107,018	0	0	0	0		0005
CALL OPTION JUN28SPXC@6200 06/16/2028 6200. CALL BHF578T02	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/24/2025	06/16/2028	123	762,228	6200	145,355	0	0	255,495		255,495	76,805	0	0	0	0		0005
CALL OPTION JUN31RTYC@2200 06/20/2031 2200. CALL BHF578Y11	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/23/2025	06/20/2031	124	271,832	2200	85,126	0	0	138,225		138,225	34,269	0	0	0	0		0005
CALL OPTION JUL27RTYC@1900 07/16/2027 1900. CALL BHF57Z8M4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/31/2025	07/16/2027	101	192,299	1900	53,755	0	0	97,460		97,460	24,661	0	0	0	0		0005
CALL OPTION AUG27MXEAC@2200 08/20/2027 2200. CALL BHF57ZC72	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/30/2025	08/20/2027	148	326,502	2200	85,256	0	0	145,455		145,455	31,709	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 JUL31NDXC@23200 07/18/2031 23200 CALL BHF57ZDL0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/18/2031	67	1,544,888	23200	508,298	0	0	948,712		948,712	355,303	0	0	0	0		0005
CALL OPTION JUL31NDXC@23200 07/18/2031 23200 CALL BHF58PE97	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2025	07/18/2031	56	1,291,544	23200	407,910	0	0	793,117		793,117	297,031	0	0	0	0		0005
CALL OPTION JUN31SPXC@7600 06/20/2031 7600. CALL BHF58PJP6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2025	06/20/2031	126	954,940	7600	144,256	0	0	270,847		270,847	93,442	0	0	0	0		0005
CALL OPTION AUG31NDXC@23200 08/15/2031 23200 CALL BHF59EPK4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/13/2025	08/15/2031	56	1,302,216	23200	448,096	0	0	804,994		804,994	300,646	0	0	0	0		0005
CALL OPTION AUG31NDXC@23200 08/15/2031 23200 CALL BHF59ETZ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/13/2025	08/15/2031	61	1,408,472	23200	484,399	0	0	870,706		870,706	325,187	0	0	0	0		0005
CALL OPTION AUG27SPXC@5400 08/20/2027 5400. CALL BHF5A17J3 BHF5A17J3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/21/2025	08/20/2027	227	1,226,772	5400	347,954	0	0	566,625		566,625	144,411	0	0	0	0		0005
CALL OPTION JUL28RTYC@2300 07/21/2028 2300. CALL BHF5A1A67	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/21/2025	07/21/2028	121	278,645	2300	47,712	0	0	90,305		90,305	25,977	0	0	0	0		0005
CALL OPTION JUL28SPXC@6400 07/21/2028 6400. CALL BHF5A1A75	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/21/2025	07/21/2028	170	1,089,664	6400	181,268	0	0	332,717		332,717	103,997	0	0	0	0		0005
CALL OPTION AUG27NDXC@19200 08/20/2027 19200 CALL BHF5AR764	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2025	08/20/2027	61	1,179,264	19200	406,104	0	0	752,034		752,034	271,033	0	0	0	0		0005
CALL OPTION SEP27MXEAC@2300 09/17/2027 2300. CALL BHF5BE8F1 BHF5BE8F1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/03/2025	09/17/2027	142	326,301	2300	74,821	0	0	127,455		127,455	29,792	0	0	0	0		0005
CALL OPTION SEP31MXEAC@2700 09/19/2031 2700. CALL BHF5BZ2N3 BHF5BZ2N3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	09/19/2031	119	321,894	2700	63,255	0	0	111,408		111,408	31,137	0	0	0	0		0005
CALL OPTION OCT27RTYC@2400 10/15/2027 2400. CALL BHF5FY3C5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	10/15/2027	317	761,784	2400	142,947	0	0	179,341		179,341	55,463	0	0	0	0		0005
CALL OPTION OCT26NDXC@24000 10/16/2026 24000. CALL BHF5FY6E8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2025	10/16/2026	148	3,547,440	24000	486,120	0	0	954,796		954,796	501,615	0	0	0	0		0005
CALL OPTION AUG31RTYC@2300 08/15/2031 2300. CALL BHF5FYBE2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	08/15/2031	139	319,930	2300	111,934	0	0	149,093		149,093	38,168	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION AUG28RTYC@2400 08/18/2028 2400. CALL BHF5FYEZ2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	08/18/2028	213	511,632	2400	111,587	0	0	145,399		145,399	43,252	0	0	0	0		0005
CALL OPTION SEP31NDXC@24000 09/19/2031 24000. CALL BHF5FYJD6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2025	09/19/2031	48	1,150,800	24000	415,917	0	0	669,795		669,795	255,789	0	0	0	0		0005
CALL OPTION OCT31RTYC@2400 10/17/2031 2400. CALL BHF5FYVY6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	10/17/2031	161	386,808	2400	116,976	0	0	165,912		165,912	43,779	0	0	0	0		0005
CALL OPTION OCT31RTYC@2500 10/17/2031 2500. CALL BHF5FYVZ3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	10/17/2031	192	480,300	2500	130,026	0	0	186,592		186,592	50,902	0	0	0	0		0005
CALL OPTION OCT31MXEAC@2800 10/17/2031 2800. CALL BHF5FYW90	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/17/2031	124	348,236	2800	66,736	0	0	109,408		109,408	31,956	0	0	0	0		0005
CALL OPTION SEP28RTYC@2400 09/15/2028 2400. CALL BHF5GVXF0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2025	09/15/2028	110	263,208	2400	60,770	0	0	75,855		75,855	22,466	0	0	0	0		0005
CALL OPTION OCT28MXEAC@2800 10/20/2028 2800. CALL BHF5GVYF9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2025	10/20/2028	103	288,736	2800	35,877	0	0	62,188		62,188	20,211	0	0	0	0		0005
CALL OPTION OCT31NDXC@24800 10/17/2031 24800. CALL BHF5GVY05	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2025	10/17/2031	95	2,344,096	24800	789,087	0	0	1,284,412		1,284,412	501,674	0	0	0	0		0005
CALL OPTION OCT27 SPX C @ 6400 10/15/2027 6400. CALL BHF5GVZW1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/15/2027	156	995,200	6400	171,176	2,250	0	259,117	^	259,117	81,520	0	(2,250)	0	0		0005
CALL OPTION OCT26 RTY C @ 2400 10/16/2026 2400. CALL BHF5HJNT7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/16/2026	107	256,056	2400	33,397	0	0	42,835		42,835	14,976	0	0	0	0		0005
CALL OPTION NOV28 RTY C @ 2500 11/17/2028 2500. CALL BHF5HJT46	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2025	11/17/2028	120	300,050	2500	57,627	0	0	77,313		77,313	23,457	0	0	0	0		0005
CALL OPTION NOV26RTYC@2200 11/20/2026 2200. CALL BHF5J6ZL7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/20/2026	118	258,676	2200	50,879	0	0	71,747		71,747	22,954	0	0	0	0		0005
CALL OPTION OCT31MXEAC@2800 10/17/2031 2800. CALL BHF5J70F6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	10/17/2031	181	506,884	2800	98,803	0	0	159,252		159,252	46,515	0	0	0	0		0005
CALL OPTION OCT31NDXC@25600 10/17/2031 25600. CALL BHF5J7124	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	10/17/2031	53	1,354,752	25600	451,781	0	0	694,388		694,388	278,219	0	0	0	0		0005

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CALL OPTION NOV31RTYC@2500 11/21/2031 2500. CALL BHF5J71A6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/21/2031	110	274,100	2500	86,733	0	0	107,581		107,581	29,265	0	0	0	0		0005
CALL OPTION OCT27NDXC@21600 10/15/2027 21600. CALL BHF5J7355	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/05/2025	10/15/2027	99	2,140,560	21600	665,660	0	0	1,021,771		1,021,771	411,701	0	0	0	0		0005
CALL OPTION NOV26MXEAC@2800 11/20/2026 2800. CALL BHF5K0C41	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/13/2025	11/20/2026	128	357,840	2800	30,175	0	0	44,468		44,468	14,134	0	0	0	0		0005
CALL OPTION OCT28SPXC@6800 10/20/2028 6800. CALL BHF5K0F71	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2025	10/20/2028	159	1,080,928	6800	181,893	(320)	0	277,854	^	277,854	93,075	0	320	0	0		0005
CALL OPTION NOV31RTYC@2400 11/21/2031 2400. CALL BHF5K0J28	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/13/2025	11/21/2031	114	274,176	2400	85,433	0	0	118,712		118,712	31,239	0	0	0	0		0005
CALL OPTION NOV31MXEAC@2800 11/21/2031 2800. CALL BHF5K0K00	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/13/2025	11/21/2031	148	413,868	2800	82,975	0	0	131,170		131,170	38,133	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 6765 10/16/2026 6765. CALL BHF5KED40	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/17/2025	10/16/2026	283	1,914,495	6765	148,346	0	0	254,671		254,671	100,241	0	0	0	0		0005
CALL OPTION NOV26 RTY C @ 2400 11/20/2026 2400. CALL BHF5KJSF8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/20/2026	115	275,976	2400	25,446	0	0	47,893		47,893	16,232	0	0	0	0		0005
CALL OPTION OCT31SPXC@6800 10/17/2031 6800. CALL BHF5KJSH4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2025	10/17/2031	164	1,117,852	6800	313,314	(10,084)	0	453,092	^	453,092	134,951	0	10,085	0	0		0005
CALL OPTION NOV28SPXC@6800 11/17/2028 6800. CALL BHF5KJT59	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/17/2028	149	1,010,684	6800	155,681	(433)	0	263,847	^	263,847	87,882	0	432	0	0		0005
CALL OPTION OCT27 RTY C @ 2000 10/15/2027 2000. CALL BHF5KJWK2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2025	10/15/2027	100	200,600	2000	57,182	0	0	90,178		90,178	23,691	0	0	0	0		0005
CALL OPTION DEC27NDXC@20800 12/17/2027 20800. CALL BHF5L0962	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	12/17/2027	74	1,546,064	20800	550,959	0	0	836,125		836,125	320,746	0	0	0	0		0005
CALL OPTION DEC31MXEAC@2800 12/19/2031 2800. CALL BHF5M74T8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2025	12/19/2031	125	350,280	2800	70,590	0	0	111,786		111,786	32,375	0	0	0	0		0005
CALL OPTION NOV26NDXC@24800 11/20/2026 24800. CALL BHF5M74V3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	11/20/2026	46	1,131,376	24800	144,622	0	0	265,483		265,483	142,650	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION DEC31RTYC@2500 12/19/2031 2500. CALL	Index Linked Annuities			ROYAL BANK OF																		
BHF5M7518		Exh 5	Equity/Index	CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	12/19/2031	131	328,375	2500	101,571	0	0	129,927		129,927	35,263	0	0	0	0		0005
CALL OPTION NOV28RTYC@2500 11/17/2028 2500. CALL	Index Linked Annuities			ROYAL BANK OF																		
BHF5M78C1		Exh 5	Equity/Index	CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	11/17/2028	142	354,425	2500	70,656	0	0	91,328		91,328	27,710	0	0	0	0		0005
CALL OPTION NOV26SPXC@6782 11/20/2026 6782. CALL																						
BHF5MR811	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2025	11/20/2026	175	1,186,850	6782	92,393	0	0	161,586		161,586	61,300	0	0	0	0		0005
CALL OPTION DEC31NDXC@25600 12/19/2031 25600. CALL	Index Linked Annuities																					
BHF5MS710		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2025	12/19/2031	61	1,568,256	25600	509,040	0	0	817,460		817,460	325,157	0	0	0	0		0005
CALL OPTION NOV27NDXC@20800 11/19/2027 20800. CALL	Index Linked Annuities																					
BHF5MS9Z3		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2025	11/19/2027	70	1,452,672	20800	453,029	0	0	778,341		778,341	299,864	0	0	0	0		0005
CALL OPTION NOV27SPXC@5600 11/19/2027 5600. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5MSCP1		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	12/18/2025	11/19/2027	150	841,624	5600	262,355	0	0	359,232		359,232	94,876	0	0	0	0		0005
CALL OPTION DEC31NDXC@24800	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF5NZ788		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	01/07/2026	12/19/2031	47	1,158,408	24800	0	401,958	0	644,965		644,965	243,007	0	0	0	0		0005
CALL OPTION DEC26NDXC@25600	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF5NZ7A3		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	01/07/2026	12/18/2026	65	1,661,696	25600	0	171,906	0	338,845		338,845	166,939	0	0	0	0		0005
CALL OPTION JAN32RTYC@2500	Index Linked Annuities			GOLDMAN SACHS																		
BHF5NZ7G0		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	01/07/2026	01/16/2032	102	254,575	2500	0	79,712	0	101,523		101,523	21,811	0	0	0	0		0005
CALL OPTION JAN27SPXC@6800 BHF5NZ820 Premium at	Index Linked Annuities																					
Maturity 2027-01-19		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	01/15/2027	131	891,956	6800	0	88,933	0	128,444	^	128,444	41,399	0	(1,888)	0	0		0005
CALL OPTION DEC28SPXC@6800 BHF5NZ846 Premium at	Index Linked Annuities																					
Maturity 2028-12-18		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	12/15/2028	195	1,322,940	6800	0	241,064	0	350,881	^	350,881	108,901	0	916	0	0		0005
CALL OPTION APR28SPXC@6400	Index Linked Annuities																					
BHF5NZER8		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	04/21/2028	165	1,053,824	6400	0	217,879	0	306,881		306,881	89,002	0	0	0	0		0005
CALL OPTION NOV26SPXC@6600	Index Linked Annuities																					
BHF5NZET4		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	11/20/2026	139	917,664	6600	0	103,021	0	152,800		152,800	49,779	0	0	0	0		0005
CALL OPTION JUN27SPXC@7400	Index Linked Annuities																					
BHF5NZFH9		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	06/17/2027	136	1,007,436	7400	0	62,196	0	97,054		97,054	34,858	0	0	0	0		0005
CALL OPTION SEP27SPXC@8400	Index Linked Annuities																					
BHF5NZFW6		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	09/17/2027	139	1,169,868	8400	0	21,964	0	37,575		37,575	15,611	0	0	0	0		0005
CALL OPTION OCT31SPXC@8800	Index Linked Annuities																					
BHF5NZG47		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	10/17/2031	262	2,302,520	8800	0	293,610	0	429,827		429,827	136,217	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION OCT26MXEAC@2793				SOCIETE GENERALE SA																		
BHF5PJ6T7	Liability Portfolio	Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	01/13/2026	10/16/2026	69	192,717	2793	0	19,900	0	23,269		23,269	3,369	0	0	0	0		0005
CALL OPTION NOV26RTYC@2420																						
BHF5PJ6X8	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/12/2026	11/20/2026	40	96,800	2420	0	14,945	0	15,899		15,899	954	0	0	0	0		0005
CALL OPTION DEC26SPXC@6842				GOLDMAN SACHS																		
BHF5PJ9E7	Liability Portfolio	Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	01/12/2026	12/18/2026	27	184,734	6842	0	17,661	0	24,393		24,393	6,732	0	0	0	0		0005
CALL OPTION JAN27MXEAC@2900	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF5PV606		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	01/14/2026	01/15/2027	108	313,055	2900	0	27,827	0	31,613		31,613	3,786	0	0	0	0		0005
CALL OPTION DEC31NDXC@25600	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF5PV6U7		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	01/14/2026	12/19/2031	50	1,268,480	25600	0	391,583	0	661,152		661,152	269,569	0	0	0	0		0005
CALL OPTION DEC26SPXC@6800																						
BHF5PV777 Premium at Maturity 2026-12-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2026	12/18/2026	124	841,500	6800	0	82,340	0	116,488	^	116,488	35,956	0	(1,808)	0	0		0005
CALL OPTION JAN28NDXC@21600	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF5PV918		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	01/14/2026	01/21/2028	67	1,448,712	21600	0	434,948	0	717,913		717,913	282,965	0	0	0	0		0005
CALL OPTION AUG29SPXC@13200	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF5PVD05		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	01/15/2026	08/17/2029	123	1,625,844	13200	0	1,864	0	5,446		5,446	3,582	0	0	0	0		0005
PUT OPTION 3Y RTR 2.9305 15-JAN-2027			Interest	NOMURA GLOBAL FINANCIAL PRODUCTS																		
BHF506S52	Variable Annuities	Exh 5	Rate	INC 0Z3V05H2G7GRS05BHJ91	01/15/2026	01/15/2027	0	2,000,000,000	0	0	6,580,000	0	63,935		63,935	(6,516,065)	0	0	0	0		0002
PUT OPTION 3Y RTR 2.961500 15-JAN-2027			Interest																			
BHF50AN82	Variable Annuities	Exh 5	Rate	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	0	3,000,000,000	0	0	9,900,000	0	104,634		104,634	(9,795,366)	0	0	0	0		0002
CALL OPTION JAN28NDXC@22400	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF50N4T9		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	01/21/2026	01/21/2028	49	1,093,792	22400	0	291,342	0	490,008		490,008	198,666	0	0	0	0		0005
CALL OPTION JAN32MXEAC@3000	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF50N6V2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	01/16/2032	212	636,150	3000	0	128,520	0	166,582		166,582	38,062	0	0	0	0		0005
CALL OPTION DEC31RTYC@2600	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF50N733		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	12/19/2031	102	264,914	2600	0	86,778	0	95,101		95,101	8,323	0	0	0	0		0005
CALL OPTION JAN32NDXC@25600	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF50N7K5		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	01/21/2026	01/16/2032	62	1,595,136	25600	0	513,422	0	837,414		837,414	323,992	0	0	0	0		0005
CALL OPTION JAN28SPXC@5800	Index Linked Annuities			BANK OF AMERICA NA																		
BHF50N8L2		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	01/21/2026	01/21/2028	147	854,978	5800	0	242,640	0	334,855		334,855	92,215	0	0	0	0		0005
CALL OPTION JAN29SPXC@7000																						
BHF50N8N8 Premium at Maturity 2029-01-22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	01/19/2029	148	1,038,590	7000	0	175,242	0	251,922	^	251,922	75,813	0	867	0	0		0005
CALL OPTION NOV27SPXC@8400	Index Linked Annuities			BANK OF AMERICA NA																		
BHF50NAS4		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	01/21/2026	11/19/2027	154	1,291,752	8400	0	26,475	0	53,229		53,229	26,754	0	0	0	0		0005
CALL OPTION NOV26MXEAC@2800	Index Linked Annuities																					
BHF5RDEE2		Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/28/2026	11/20/2026	105	293,356	2800	0	35,423	0	36,452		36,452	1,029	0	0	0	0		0005

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CALL OPTION DEC26RTYC@2500 BHF5RDFC5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/28/2026	12/18/2026	158	395,825	2500	0	54,818	0	53,374		53,374	(1,444)	0	0	0	0		0005
CALL OPTION FEB27NDXC@24800 BHF5RDFR2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2026	02/19/2027	46	1,145,760	24800	0	170,660	0	291,819		291,819	121,159	0	0	0	0		0005
CALL OPTION FEB32MXEAC@3000 BHF5S5797	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2026	02/20/2032	114	341,790	3000	0	73,107	0	90,481		90,481	17,374	0	0	0	0		0005
CALL OPTION JAN27NDXC@24800 BHF5S57J5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/04/2026	01/15/2027	50	1,236,528	24800	0	139,192	0	305,263		305,263	166,071	0	0	0	0		0005
CALL OPTION FEB27RTYC@2600 BHF5S57R7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/04/2026	02/19/2027	150	390,104	2600	0	43,818	0	43,461		43,461	(357)	0	0	0	0		0005
CALL OPTION OCT26RTYC@2500 BHF5S5A85	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/04/2026	10/16/2026	100	250,625	2500	0	29,810	0	30,352		30,352	542	0	0	0	0		0005
CALL OPTION DEC31SPXC@8800 BHF5S5DT6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/05/2026	12/19/2031	122	1,076,064	8800	0	125,836	0	208,124		208,124	82,288	0	0	0	0		0005
CALL OPTION JAN27SPXC@6950 BHF5SG744	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/09/2026	01/15/2027	30	208,500	6950	0	17,611	0	25,349		25,349	7,738	0	0	0	0		0005
CALL OPTION JAN27NDXC@24800 BHF5SWSN4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/11/2026	01/15/2027	86	2,127,840	24800	0	249,761	0	525,278		525,278	275,517	0	0	0	0		0005
CALL OPTION FEB27RTYC@2400 BHF5TLQ17	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2026	02/19/2027	101	242,760	2400	0	47,910	0	46,215		46,215	(1,695)	0	0	0	0		0005
CALL OPTION JAN28NDXC@20800 BHF5TLQM1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2026	01/21/2028	56	1,173,120	20800	0	376,128	0	642,159		642,159	266,031	0	0	0	0		0005
CALL OPTION NOV26SPXC@7000 BHF5TLS80	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	11/20/2026	124	870,800	7000	0	53,359	0	89,185		89,185	35,826	0	0	0	0		0005
CALL OPTION NOV27SPXC@6800 BHF5TLSF4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	11/19/2027	122	829,124	6800	0	110,663	0	168,085		168,085	57,422	0	0	0	0		0005
CALL OPTION SEP31SPXC@8400 BHF5TLTT3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	09/19/2031	130	1,090,824	8400	0	147,201	0	235,267		235,267	88,066	0	0	0	0		0005
CALL OPTION FEB30SPXC@11200 BHF5TLU20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	02/15/2030	141	1,580,768	11200	0	13,943	0	39,504		39,504	25,561	0	0	0	0		0005
CALL OPTION FEB32NDXC@24800 BHF5TZQD0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	02/20/2032	73	1,799,488	24800	0	591,781	0	1,017,267		1,017,267	425,486	0	0	0	0		0005
CALL OPTION MAR27MXEAC@3100 BHF5TZS06	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	03/19/2027	169	525,388	3100	0	46,623	0	29,972		29,972	(16,651)	0	0	0	0		0005
CALL OPTION MAR28RTYC@2200 BHF5TZTK1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2026	03/17/2028	235	515,900	2200	0	164,952	0	182,915		182,915	17,963	0	0	0	0		0005
CALL OPTION JAN29SPXC@6800 BHF5TZWB7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/26/2026	01/19/2029	124	842,520	6800	0	154,286	0	226,989		226,989	72,703	0	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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION DEC26SPXC@7000 BHF5TZWF8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/26/2026	12/18/2026	122	855,050	7000	0	56,316	0	92,660		92,660	36,344	0	0	0	0		0005
CALL OPTION FEB27NDXC@24800 BHF5URAX9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	02/19/2027	67	1,661,352	24800	0	193,307	0	423,171		423,171	229,864	0	0	0	0		0005
CALL OPTION FEB32NDXC@25600 BHF5URAY7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	02/20/2032	49	1,254,656	25600	0	388,716	0	664,570		664,570	275,854	0	0	0	0		0005
CALL OPTION FEB28RTYC@2200 BHF5URAZ4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	02/18/2028	126	278,234	2200	0	85,612	0	97,452		97,452	11,840	0	0	0	0		0005
CALL OPTION FEB28SPXC@5800 BHF5URBA8 Premium at Maturity 2028-02-22	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	02/18/2028	168	971,732	5800	0	280,168	0	385,573	^	385,573	107,006	0	(1,601)	0	0		0005
CALL OPTION DEC26MXEAC@2900 BHF5URBZ3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/05/2026	12/18/2026	105	304,645	2900	0	98,587	0	29,121		29,121	(69,466)	0	0	0	0		0005
CALL OPTION MAR28NDXC@22400 BHF5URDC2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	03/17/2028	76	1,695,232	22400	0	443,168	0	777,289		777,289	334,121	0	0	0	0		0005
CALL OPTION MAR27NDXC@24800 BHF5URDJ7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	03/19/2027	60	1,490,728	24800	0	180,698	0	389,327		389,327	208,629	0	0	0	0		0005
CALL OPTION MAR28RTYC@2200 BHF5URDQ1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	03/17/2028	102	224,950	2200	0	69,829	0	79,755		79,755	9,926	0	0	0	0		0005
CALL OPTION FEB27SPXC@6903 BHF5UVSZ6	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/09/2026	02/19/2027	19	131,157	6903	0	9,411	0	17,792		17,792	8,381	0	0	0	0		0005
CALL OPTION FEB27MXEAC@3000 BHF5VGY99	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2026	02/19/2027	106	318,030	3000	0	21,968	0	24,602		24,602	2,634	0	0	0	0		0005
CALL OPTION MAR32RTYC@2600 BHF5VGZU1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	03/19/2032	146	378,638	2600	0	107,364	0	139,717		139,717	32,353	0	0	0	0		0005
CALL OPTION FEB28NDXC@20800 BHF5VH060	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	02/18/2028	57	1,186,016	20800	0	395,557	0	655,328		655,328	259,771	0	0	0	0		0005
CALL OPTION FEB28MXEAC@2500 BHF5VH0F0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2026	02/18/2028	120	300,075	2500	0	75,458	0	91,777		91,777	16,319	0	0	0	0		0005
CALL OPTION MAR28RTYC@2500 BHF5VH169	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	03/17/2028	125	311,975	2500	0	53,087	0	69,001		69,001	15,914	0	0	0	0		0005
CALL OPTION FEB28RTYC@2300 BHF5VH2P6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	02/18/2028	106	242,673	2300	0	56,561	0	72,949		72,949	16,388	0	0	0	0		0005
CALL OPTION DEC27SPXC@8400 BHF5VH4P4 Premium at Maturity 2027-12-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/12/2026	12/17/2027	124	1,040,508	8400	0	19,752	0	46,973	^	46,973	27,379	0	(158)	0	0		0005
CALL OPTION MAR32NDXC@24800 BHF5W7EJ8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2026	03/19/2032	48	1,199,576	24800	0	377,629	0	682,559		682,559	304,930	0	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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or 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 JAN27MXEAC@3000 BHF5W7H63	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2026	01/15/2027	110	329,460	3000	0	19,668	0	23,281		23,281	3,613	0	0	0	0	0005
CALL OPTION OCT26RTYC@2500 BHF5W7JB0	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2026	10/16/2026	105	263,150	2500	0	22,246	0	31,870		31,870	9,624	0	0	0	0	0005
CALL OPTION APR30SPXC@11600 BHF5W7N09	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	04/18/2030	123	1,430,396	11600	0	8,475	0	31,507		31,507	23,032	0	0	0	0	0005
CALL OPTION MAR28RTYC@2000 BHF5WWAY4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/17/2028	105	209,480	2000	0	79,279	0	98,865		98,865	19,586	0	0	0	0	0005
CALL OPTION FEB32RTYC@2500 BHF5WWB07	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	02/20/2032	102	255,400	2500	0	80,527	0	102,856		102,856	22,329	0	0	0	0	0005
CALL OPTION FEB27SPXC@6000 BHF5WWB98 Premium at Maturity 2027-02-22	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2026	02/19/2027	127	762,960	6000	0	127,402	0	224,773	^	224,773	99,507	0	(2,136)	0	0	0005
CALL OPTION NOV26RTYC@2500 BHF5WWDN5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	11/20/2026	123	306,825	2500	0	32,088	0	39,565		39,565	7,477	0	0	0	0	0005
CALL OPTION SEP27SPXC@6400 BHF5WWFA1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/26/2026	09/17/2027	122	781,504	6400	0	111,236	0	199,581		199,581	88,345	0	0	0	0	0005
CALL OPTION OCT26SPXC@7000 BHF5WWFS2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/26/2026	10/16/2026	129	905,520	7000	0	27,888	0	86,326		86,326	58,438	0	0	0	0	0005
CALL OPTION AUG27MXEAC@2700 08/20/2027 2700. CALL BHF5XG9U8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	08/20/2027	106	287,226	2700	0	52,563	0	57,596		57,596	5,033	0	0	0	0	0005
CALL OPTION OCT27 RTY C @ 2700 10/15/2027 2700. CALL BHF5XGDP4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	10/15/2027	124	335,961	2700	0	37,710	0	43,439		43,439	5,729	0	0	0	0	0005
CALL OPTION OCT27 RTY C @ 2600 10/15/2027 2600. CALL BHF5XGEV0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	10/15/2027	115	298,610	2600	0	40,807	0	47,819		47,819	7,012	0	0	0	0	0005
CALL OPTION JUL28MXEAC@3200 07/21/2028 3200. CALL BHF5XGF98	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	07/21/2028	142	454,208	3200	0	39,823	0	44,705		44,705	4,882	0	0	0	0	0005
CALL OPTION SEP27 RTY C @ 5000 09/17/2027 5000. CALL BHF5XGG06	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	09/17/2027	131	656,500	5000	0	433	0	48		48	(385)	0	0	0	0	0005
CALL OPTION DEC27 NDX C @ 21600 12/17/2027 21600. CALL BHF5XGGT3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/01/2026	12/17/2027	46	985,392	21600	0	248,906	0	481,750		481,750	232,844	0	0	0	0	0005
CALL OPTION MAY29 SPX C @ 9600 05/18/2029 9600. CALL BHF5XGZJ4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	05/18/2029	174	1,673,856	9600	0	24,747	0	78,964		78,964	54,217	0	0	0	0	0005
CALL OPTION JUN29 RTY C @ 2700 06/15/2029 2700. CALL BHF5XGZR6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	06/15/2029	113	304,992	2700	0	51,047	0	67,064		67,064	16,017	0	0	0	0	0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN29 SPX C @ 9600 06/15/2029 9600. CALL BHF5XGZW5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	06/15/2029	257	2,464,608	9600	0	38,420	0	122,810		122,810	84,390	0	0	0	0		0005
CALL OPTION JUN29 SPX C @ 10000 06/15/2029 10000. CALL BHF5XGZX3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	06/15/2029	267	2,668,300	10000	0	27,487	0	95,776		95,776	68,289	0	0	0	0		0005
CALL OPTION AUG29 SPX C @ 13600 08/17/2029 13600. CALL BHF5XH0J0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	08/17/2029	247	3,354,168	13600	0	3,431	0	8,220		8,220	4,789	0	0	0	0		0005
CALL OPTION SEP29 SPX C @ 13200 09/21/2029 13200. CALL BHF5XH0W1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	09/21/2029	304	4,008,576	13200	0	4,886	0	15,650		15,650	10,764	0	0	0	0		0005
CALL OPTION SEP29 SPX C @ 13600 09/21/2029 13600. CALL BHF5XH0X9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	09/21/2029	190	2,587,128	13600	0	3,070	0	7,479		7,479	4,409	0	0	0	0		0005
CALL OPTION OCT29 SPX C @ 12800 10/19/2029 12800. CALL BHF5XH1C4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	10/19/2029	759	9,714,688	12800	0	13,654	0	56,830		56,830	43,176	0	0	0	0		0005
CALL OPTION OCT29 SPX C @ 13200 10/19/2029 13200. CALL BHF5XH1D2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	10/19/2029	332	4,384,644	13200	0	5,547	0	19,200		19,200	13,653	0	0	0	0		0005
CALL OPTION NOV29 SPX C @ 13200 11/16/2029 13200. CALL BHF5XH1V2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	11/16/2029	224	2,958,780	13200	0	4,340	0	14,441		14,441	10,101	0	0	0	0		0005
CALL OPTION NOV29 SPX C @ 13600 11/16/2029 13600. CALL BHF5XH1W0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	11/16/2029	137	1,864,288	13600	0	2,746	0	6,854		6,854	4,108	0	0	0	0		0005
CALL OPTION DEC29 SPX C @ 6400 12/21/2029 6400. CALL BHF5XH2B5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	12/21/2029	121	777,408	6400	0	187,093	0	294,668		294,668	107,575	0	0	0	0		0005
CALL OPTION DEC29 SPX C @ 14000 12/21/2029 14000. CALL BHF5XH2D1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	12/21/2029	148	2,074,520	14000	0	2,698	0	6,645		6,645	3,947	0	0	0	0		0005
CALL OPTION DEC29 SPX C @ 14400 12/21/2029 14400. CALL BHF5XH2E9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	12/21/2029	426	6,130,368	14400	0	4,862	0	14,895		14,895	10,033	0	0	0	0		0005
CALL OPTION JAN30SPXC@14400 01/18/2030 14400. CALL BHF5XH2V1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2026	01/18/2030	199	2,866,320	14400	0	2,759	0	7,982		7,982	5,223	0	0	0	0		0005
CALL OPTION MAR30SPXC@11600 03/15/2030 11600. CALL BHF5XH407	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2026	03/15/2030	253	2,932,712	11600	0	24,252	0	59,578		59,578	35,326	0	0	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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CALL OPTION MAR30SPXC@12000 03/15/2030 12000. CALL BHF5XH415	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	03/15/2030	136	1,628,280	12000	0	9,939	0	25,924		25,924	15,985	0	0	0	0		0005
CALL OPTION APR30RTYC@4800 04/18/2030 4800. CALL BHF5XH4D9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	04/18/2030	155	742,704	4800	0	14,278	0	13,053		13,053	(1,225)	0	0	0	0		0005
CALL OPTION APR30RTYC@5000 04/18/2030 5000. CALL BHF5XH4E7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	04/18/2030	117	585,050	5000	0	9,500	0	8,029		8,029	(1,471)	0	0	0	0		0005
CALL OPTION APR30SPXC@11200 04/18/2030 11200. CALL BHF5XH4V9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	04/18/2030	235	2,628,976	11200	0	32,458	0	75,349		75,349	42,891	0	0	0	0		0005
CALL OPTION APR30SPXC@11600 04/18/2030 11600. CALL BHF5XH4W7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	04/18/2030	184	2,139,388	11600	0	19,332	0	47,124		47,124	27,792	0	0	0	0		0005
CALL OPTION JUN30SPXC@7200 06/20/2030 7200. CALL BHF5XH639	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	06/20/2030	269	1,940,112	7200	0	412,153	0	554,476		554,476	142,323	0	0	0	0		0005
CALL OPTION JUN30SPXC@12400 06/20/2030 12400. CALL BHF5XH647	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	06/20/2030	152	1,889,140	12400	0	10,933	0	30,510		30,510	19,577	0	0	0	0		0005
CALL OPTION JUN30SPXC@12000 06/20/2030 12000. CALL BHF5XH654	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	06/20/2030	147	1,764,360	12000	0	13,617	0	35,679		35,679	22,062	0	0	0	0		0005
CALL OPTION JUL30SPXC@7200 07/19/2030 7200. CALL BHF5XH6S4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	07/19/2030	323	2,327,832	7200	0	502,360	0	673,903		673,903	171,543	0	0	0	0		0005
CALL OPTION JUL30SPXC@7400 07/19/2030 7400. CALL BHF5XH6T2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	07/19/2030	128	943,944	7400	0	184,075	0	250,229		250,229	66,154	0	0	0	0		0005
CALL OPTION JUL30SPXC@11200 07/19/2030 11200. CALL BHF5XH6U9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	07/19/2030	170	1,904,896	11200	0	28,725	0	65,283		65,283	36,558	0	0	0	0		0005
CALL OPTION AUG30 MXEA C @ 3100 08/16/2030 3100. CALL BHF5XH753	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	08/16/2030	101	314,495	3100	0	45,889	0	60,987		60,987	15,098	0	0	0	0		0005
CALL OPTION MAR27 NDX C @ 24000 03/19/2027 24000. CALL BHF5XL7P0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/01/2026	03/19/2027	47	1,139,040	24000	0	136,815	0	341,530		341,530	204,715	0	0	0	0		0005
CALL OPTION MAR32 NDX C @ 24000 03/19/2032 24000. CALL BHF5XL7R6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/01/2026	03/19/2032	51	1,220,880	24000	0	421,548	0	741,568		741,568	320,020	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAR27 RTY C @ 2500 03/19/2027 2500. CALL BHF5XL7T2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	03/19/2027	126	315,500	2500	0	38,327	0	48,531		48,531	10,204	0	0	0	0		0005
CALL OPTION MAR29 SPX C @ 6600 03/16/2029 6600. CALL BHF5XL838	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/02/2026	03/16/2029	127	838,596	6600	0	149,914	0	259,002	^	259,002	107,892	0	1,196	0	0		0005
CALL OPTION APR32 RTY C @ 2500 04/16/2032 2500. CALL BHF5YONY8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	04/16/2032	128	319,575	2500	0	103,860	0	130,698		130,698	26,838	0	0	0	0		0005
CALL OPTION APR32MXEAC@2900 04/16/2032 2900. CALL BHF5Y0P83	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	04/16/2032	104	302,093	2900	0	71,911	0	89,978		89,978	18,067	0	0	0	0		0005
CALL OPTION APR28 NDX C @ 20000 04/21/2028 20000. CALL BHF5Y3126	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	04/21/2028	50	990,600	20000	0	364,574	0	614,608		614,608	250,034	0	0	0	0		0005
CALL OPTION MAR28 NDX C @ 20000 03/17/2028 20000. CALL BHF5Y3167	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/17/2028	48	952,200	20000	0	345,939	0	584,642		584,642	238,703	0	0	0	0		0005
CALL OPTION MAR27SPXC@6540 03/19/2027 6540. CALL BHF5YNNF9	Liability Portfolio	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2026	03/19/2027	16	104,640	6540	0	16,392	0	20,771		20,771	4,379	0	0	0	0		0005
CALL OPTION FEB27MXEAC@3005 02/19/2027 3005. CALL BHF5YNNY8	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2026	02/19/2027	30	90,150	3005	0	9,254	0	6,850		6,850	(2,404)	0	0	0	0		0005
CALL OPTION FEB27RTYC@2618 02/19/2027 2618. CALL BHF5YNP00	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	02/19/2027	45	117,810	2618	0	15,698	0	12,413		12,413	(3,285)	0	0	0	0		0005
CALL OPTION MAR32MXEAC@3000 03/19/2032 3000. CALL BHF5YP283	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	03/19/2032	116	346,950	3000	0	83,397	0	92,645		92,645	9,248	0	0	0	0		0005
CALL OPTION APR27MXEAC@3100 04/16/2027 3100. CALL BHF5ZHUM8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	04/16/2027	113	349,959	3100	0	27,873	0	21,494		21,494	(6,379)	0	0	0	0		0005
CALL OPTION APR28MXEAC@2600 04/21/2028 2600. CALL BHF5ZHW12	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	04/21/2028	107	277,264	2600	0	72,472	0	74,435		74,435	1,963	0	0	0	0		0005
CALL OPTION MAR29SPXC@7000 03/16/2029 7000. CALL BHF5ZHZ84	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2026	03/16/2029	126	882,490	7000	0	171,595	0	220,329		220,329	48,734	0	0	0	0		0005
CALL OPTION APR28NDXC@22400 04/21/2028 22400. CALL BHF60HMJ0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2026	04/21/2028	46	1,031,520	22400	0	348,357	0	479,752		479,752	131,395	0	0	0	0		0005

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CALL OPTION MAY29RTYC@2800 05/18/2029 2800. CALL BHF60HTY0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2026	05/18/2029	139	388,640	2800	0	67,959	0	73,108		73,108	5,149	0	0	0	0		0005
CALL OPTION MAY28SPXC@6000 05/19/2028 6000. CALL BHF618T60	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2026	05/19/2028	129	776,940	6000	0	260,854	0	286,653		286,653	25,799	0	0	0	0		0005
CALL OPTION MAY32RTYC@2800 05/21/2032 2800. CALL BHF618UP6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/21/2032	185	516,656	2800	0	168,617	0	160,956		160,956	(7,661)	0	0	0	0		0005
CALL OPTION MAR32SPXC@8000 03/19/2032 8000. CALL BHF618ZP1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2026	03/19/2032	132	1,052,480	8000	0	244,001	0	287,949		287,949	43,948	0	0	0	0		0005
CALL OPTION MAR27SPXC@8275 03/19/2027 8275. CALL BHF61CCA0	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2026	03/19/2027	183,000	1,514,325,000	8275	0	27,190,140	0	18,529,432		18,529,432	(8,660,708)	0	0	0	0		0001
CALL OPTION MAR27SPXC@8275 03/19/2027 8275. CALL BHF61D0H8	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2026	03/19/2027	92,000	761,300,000	8275	0	14,354,760	0	9,315,343		9,315,343	(5,039,417)	0	0	0	0		0001
CALL OPTION MAR27RTYC@3175 03/19/2027 3175. CALL BHF61KQD1	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/07/2026	03/19/2027	175,000	555,625,000	3175	0	21,784,140	0	5,976,708		5,976,708	(15,807,432)	0	0	0	0		0001
CALL OPTION APR27SPXC@6871 04/16/2027 6871. CALL BHF61RUV1	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2026	04/16/2027	294	2,020,074	6871	0	304,999	0	306,540		306,540	1,541	0	0	0	0		0005
CALL OPTION MAY27MXEAC@3000 05/21/2027 3000. CALL BHF624G39	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2026	05/21/2027	129	385,860	3000	0	106,479	0	34,954		34,954	(71,525)	0	0	0	0		0005
CALL OPTION MAY28MXEAC@2600 05/19/2028 2600. CALL BHF624G54	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2026	05/19/2028	106	276,380	2600	0	70,020	0	74,852		74,852	4,832	0	0	0	0		0005
CALL OPTION APR27SPXC@7200 04/16/2027 7200. CALL BHF630TK4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2026	04/16/2027	140	1,004,976	7200	0	111,535	0	107,540	^	107,540	(2,812)	0	(1,183)	0	0		0005
CALL OPTION MAY27MXEAC@3000 05/21/2027 3000. CALL BHF6311D8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/21/2027	101	303,030	3000	0	28,990	0	27,451		27,451	(1,539)	0	0	0	0		0005
CALL OPTION MAY28SPXC@6600 05/19/2028 6600. CALL BHF6311W6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2026	05/19/2028	159	1,046,694	6600	0	254,752	0	276,228	^	276,228	22,055	0	(579)	0	0		0005
CALL OPTION APR28RTYC@2300 04/21/2028 2300. CALL BHF631320	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2026	04/21/2028	133	305,118	2300	0	102,853	0	94,729		94,729	(8,124)	0	0	0	0		0005

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CALL OPTION APR29MXEAC@3100 04/20/2029 3100. CALL BHF6313W4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2026	04/20/2029	129	399,714	3100	0	57,986	0	59,355		59,355	1,369	0	0	0	0		0005
CALL OPTION APR32RTYC@2800 04/16/2032 2800. CALL BHF6314W3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2026	04/16/2032	106	298,116	2800	0	94,359	0	91,779		91,779	(2,580)	0	0	0	0		0005
CALL OPTION JUN27SPXC@7400 06/17/2027 7400. CALL BHF63V1H3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/28/2026	06/17/2027	184	1,361,008	7400	0	146,406	0	131,116		131,116	(15,290)	0	0	0	0		0005
CALL OPTION 5Y RTR 3.434000 19-MAR-2027 03/19/2027 03.434 CALL BHF64LCB5	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/02/2026	03/19/2027	0	1,000,000,000	3.434000015	0	5,450,000	0	585,289		585,289	(4,864,711)	0	0	0	0		0002
CALL OPTION JUN32RTYC@2900 06/17/2032 2900. CALL BHF64LKM2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	06/17/2032	114	331,876	2900	0	107,379	0	95,039		95,039	(12,340)	0	0	0	0		0005
CALL OPTION MAY27NDXC@29600 05/21/2027 29600. CALL BHF64LL17	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	05/21/2027	51	1,523,512	29600	0	221,804	0	159,559		159,559	(62,245)	0	0	0	0		0005
CALL OPTION JUN29MXEAC@3100 06/15/2029 3100. CALL BHF64LTA9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2026	06/15/2029	192	596,657	3100	0	87,828	0	91,277		91,277	3,449	0	0	0	0		0005
CALL OPTION MAR27NDXC@35090 03/19/2027 35090. CALL BHF64PPF3	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/03/2026	03/19/2027	10,000	350,900,000	35090	0	12,421,798	0	3,797,505		3,797,505	(8,624,293)	0	0	0	0		0001
CALL OPTION MAR27NDXC@35090 03/19/2027 35090. CALL BHF64V687	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/04/2026	03/19/2027	10,000	350,900,000	35090	0	11,191,900	0	3,797,505		3,797,505	(7,394,395)	0	0	0	0		0001
CALL OPTION MAR27MXEAC@3500 03/19/2027 3500. CALL BHF65G053	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2026	03/19/2027	225,000	787,500,000	3500	0	10,260,000	0	4,652,058		4,652,058	(5,607,942)	0	0	0	0		0001
CALL OPTION MAY27 SPX C @ 7413 05/21/2027 7413. CALL BHF65TW74	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2026	05/21/2027	79	585,627	7413	0	52,240	0	52,359		52,359	119	0	0	0	0		0005
CALL OPTION 6Mx1SWAPTIONSYNTH 12/16/2026 03.217 CALL BHF669H02	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/16/2026	12/16/2026	0	6,000,000,000	3.217499971	0	3,180,000	0	252,020		252,020	(2,927,980)	0	0	0	0		0002
CALL OPTION FEB27 RTY C @ 2700 02/19/2027 2700. CALL BHF66C3B3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/17/2026	02/19/2027	109	294,273	2700	0	48,806	0	23,595		23,595	(25,211)	0	0	0	0		0005
CALL OPTION MAY29 MXEA C @ 3100 05/18/2029 3100. CALL BHF66C3E7	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2026	05/18/2029	117	362,204	3100	0	57,731	0	54,604		54,604	(3,127)	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 MAY29SPXC@7400 05/18/2029 7400. CALL BHF66C3H0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/18/2026	05/18/2029	129	950,900	7400	0	191,113	0	199,767	^	199,767	7,093	0	1,561	0	0		0005
CALL OPTION APR30 SPX C @ 11200 04/18/2030 11200. CALL BHF66CA25	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/18/2026	04/18/2030	121	1,350,048	11200	0	33,119	0	38,695		38,695	5,576	0	0	0	0		0005
CALL OPTION APR30 SPX C @ 11600 04/18/2030 11600. CALL BHF66CB81	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/18/2026	04/18/2030	155	1,798,348	11600	0	33,290	0	39,612		39,612	6,322	0	0	0	0		0005
CALL OPTION CLIQUET|A|P|PS|1Y|U75|D10|GF0 06/03/2030 7500. CALL BHF670UW2	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/22/2026	06/03/2030	1,067	8,002,500	7500	0	1,487,665	0	1,509,461		1,509,461	21,796	0	0	0	0		0005
CALL OPTION JUN28 SPX C @ 6200 06/16/2028 6200. CALL BHF674HJ8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/24/2026	06/16/2028	147	911,338	6200	0	287,137	0	306,555	^	306,555	19,495	0	(77)	0	0		0005
CALL OPTION JUL28 RTY C @ 2500 07/21/2028 2500. CALL BHF674J64	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	07/21/2028	119	296,650	2500	0	92,954	0	71,406		71,406	(21,548)	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 7800 10/16/2026 7800. CALL BHF674JG2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/24/2026	10/16/2026	163	1,273,116	7800	0	21,220	0	4,780		4,780	(16,440)	0	0	0	0		0005
CALL OPTION MAY27 RTY C @ 2900 05/21/2027 2900. CALL BHF674JL1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	05/21/2027	120	346,782	2900	0	42,348	0	18,511		18,511	(23,837)	0	0	0	0		0005
CALL OPTION JUL27 MXEA C @ 3100 07/16/2027 3100. CALL BHF674M86	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	07/16/2027	126	391,747	3100	0	31,505	0	28,920		28,920	(2,585)	0	0	0	0		0005
CALL OPTION MAY27 SPX C @ 7400 05/21/2027 7400. CALL BHF674TN6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/24/2026	05/21/2027	224	1,657,674	7400	0	151,906	0	150,604		150,604	(1,302)	0	0	0	0		0005
CALL OPTION APR27RTYC@2800 04/16/2027 2800. CALL BHF67QTT4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/30/2026	04/16/2027	140	392,700	2800	0	57,656	0	26,339		26,339	(31,317)	0	0	0	0		0005
CALL OPTION FEB27SPXC@6800 02/19/2027 6800. CALL BHF67QVE4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/30/2026	02/19/2027	120	817,836	6800	0	123,047	0	123,599		123,599	552	0	0	0	0		0005
CALL OPTION JUN27NDXC@28800 06/17/2027 28800. CALL BHF67QWD5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	06/17/2027	48	1,374,624	28800	0	213,273	0	182,854		182,854	(30,419)	0	0	0	0		0005
CALL OPTION JUN28MXEAC@2600 06/16/2028 2600. CALL BHF67QYK7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	06/16/2028	145	377,494	2600	0	102,422	0	103,087		103,087	665	0	0	0	0		0005
CALL OPTION JUL27NDXC@28800 07/16/2027 28800. CALL BHF67QYP6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	07/16/2027	74	2,126,016	28800	0	342,472	0	297,486		297,486	(44,986)	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN28MXEAC@2600 06/16/2028 2600. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF670ZC4		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	06/16/2028	117	304,954	2600	0	82,741	0	83,278		83,278	537	0	0	0	0		0005
CALL OPTION JUL28RTYC@2500 07/21/2028 2500. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF67R0L0		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	06/30/2026	07/21/2028	348	871,025	2500	0	283,194	0	209,661		209,661	(73,533)	0	0	0	0		0005
CALL OPTION JUN32MXEAC@3100 06/17/2032 3100. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF67R2S3		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	06/17/2032	134	414,253	3100	0	90,527	0	102,775		102,775	12,248	0	0	0	0		0005
CALL OPTION JUN32NDXC@29600 06/17/2032 29600. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF67R2W4		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	06/17/2032	45	1,342,360	29600	0	487,415	0	535,621		535,621	48,206	0	0	0	0		0005
CALL OPTION JAN27SPXC@8400 01/15/2027 8400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF68LVX2		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	07/08/2026	01/15/2027	123	1,030,260	8400	0	7,035	0	3,230		3,230	(3,805)	0	0	0	0		0005
CALL OPTION DEC26SPXC@8400 12/18/2026 8400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF68LW11		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	07/08/2026	12/18/2026	122	1,024,968	8400	0	4,718	0	1,369		1,369	(3,349)	0	0	0	0		0005
CALL OPTION JUL27RTYC@3000 07/16/2027 3000. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF68LY35		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2026	07/16/2027	173	518,730	3000	0	51,867	0	24,050		24,050	(27,817)	0	0	0	0		0005
CALL OPTION JUN27NDXC@29600 06/17/2027 29600. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF68LY43		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	06/17/2027	63	1,869,240	29600	0	203,828	0	207,847		207,847	4,019	0	0	0	0		0005
CALL OPTION JUN29MXEAC@3100 06/15/2029 3100. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF68M1B1		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	06/15/2029	114	353,524	3100	0	50,967	0	54,082		54,082	3,115	0	0	0	0		0005
CALL OPTION JUN28MXEAC@2600 06/16/2028 2600. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF68M667		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	06/16/2028	123	320,710	2600	0	84,480	0	87,580		87,580	3,100	0	0	0	0		0005
CALL OPTION JUL29MXEAC@3100 07/20/2029 3100. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF68M857		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	07/20/2029	185	574,771	3100	0	84,847	0	90,096		90,096	5,249	0	0	0	0		0005
CALL OPTION MAR30SPXC@11600 03/15/2030 11600. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF68M8G3		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	07/08/2026	03/15/2030	125	1,450,000	11600	0	21,676	0	29,456		29,456	7,780	0	0	0	0		0005
CALL OPTION JUN32NDXC@30400 06/17/2032 30400. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF68M9G2		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	06/17/2032	57	1,724,896	30400	0	538,663	0	647,112		647,112	108,449	0	0	0	0		0005
CALL OPTION JUN27RTYC@2916 06/17/2027 2916. CALL				JPMORGAN CHASE BANK																		
BHF69C9T5	Liability Portfolio .	Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	07/16/2026	06/17/2027	23	67,068	2916	0	7,836	0	3,710		3,710	(4,126)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN27SPXC@7417 06/17/2027 7417. CALL BHF69C921	Liability Portfolio	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2026	06/17/2027	140	1,038,380	7417	0	105,700	0	98,075		98,075	(7,625)	0	0	0	0		0005
CALL OPTION JUN28RTYC@2500 06/16/2028 2500. CALL BHF69CC27	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2026	06/16/2028	152	378,925	2500	0	118,494	0	89,239		89,239	(29,255)	0	0	0	0		0005
CALL OPTION MAY28SPXC@6600 05/19/2028 6600. CALL BHF69CF04	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2026	05/19/2028	133	880,044	6600	0	227,706	0	231,513		231,513	3,807	0	0	0	0		0005
CALL OPTION FEB27SPXC@8800 02/19/2027 8800. CALL BHF69CFR2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2026	02/19/2027	123	1,079,760	8800	0	4,870	0	1,748		1,748	(3,122)	0	0	0	0		0005
CALL OPTION JUN28SPXC@6400 06/16/2028 6400. CALL BHF69CFS0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/15/2026	06/16/2028	178	1,138,304	6400	0	336,210	0	342,810	^	342,810	6,077	0	523	0	0		0005
CALL OPTION JUN32MXEAC@3100 06/17/2032 3100. CALL BHF69CNP7	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2026	06/17/2032	120	370,946	3100	0	88,114	0	92,031		92,031	3,917	0	0	0	0		0005
CALL OPTION JUN27MXEAC@3000 06/17/2027 3000. CALL BHF69CPM2	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2026	06/17/2027	104	311,610	3000	0	34,486	0	29,057		29,057	(5,429)	0	0	0	0		0005
CALL OPTION JUL32MXEAC@3100 07/16/2032 3100. CALL BHF69CPQ3	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2026	07/16/2032	191	592,751	3100	0	142,307	0	148,424		148,424	6,117	0	0	0	0		0005
CALL OPTION JUL27MXEAC@3100 07/16/2027 3100. CALL BHF69CPR1	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2026	07/16/2027	123	382,788	3100	0	34,757	0	28,259		28,259	(6,498)	0	0	0	0		0005
CALL OPTION JUL29RTYC@3000 07/20/2029 3000. CALL BHF6A5901	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2026	07/20/2029	105	313,650	3000	0	62,593	0	46,596		46,596	(15,997)	0	0	0	0		0005
CALL OPTION JUL32NDXC@29600 07/16/2032 29600. CALL BHF6A5935	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/22/2026	07/16/2032	54	1,591,296	29600	0	535,854	0	640,603		640,603	104,749	0	0	0	0		0005
CALL OPTION MAY28SPXC@6600 05/19/2028 6600. CALL BHF6A5DE6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/23/2026	05/19/2028	480	3,168,396	6600	0	786,048	0	833,509		833,509	47,461	0	0	0	0		0005
CALL OPTION SEP27SPXC@8975 09/17/2027 8975. CALL BHF6A87C1	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/22/2026	09/17/2027	92,000	825,700,000	8975	0	12,109,040	0	10,077,659		10,077,659	(2,031,381)	0	0	0	0		0001
CALL OPTION 10Y RTR 3.316000 23-JUL-2027 07/23/2027 03.316 CALL BHF6ADR61	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/23/2026	07/23/2027	0	800,000,000	3.315999985	0	3,160,000	0	1,044,877		1,044,877	(2,115,123)	0	0	0	0		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUL27 MXEA C @ 3100 07/16/2027 3100. CALL BHF6B0JW0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2026	07/16/2027	125	386,105	3100	0	31,647	0	28,505		28,505	(3,142)	0	0	0	0		0005
CALL OPTION JUL29 MXEA C @ 3100 07/20/2029 3100. CALL BHF6B0KX6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2026	07/20/2029	137	423,677	3100	0	66,259	0	66,414		66,414	155	0	0	0	0		0005
CALL OPTION AUG32 MXEA C @ 3100 08/20/2032 3100. CALL BHF6B0LA5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2026	08/20/2032	115	357,337	3100	0	85,737	0	90,471		90,471	4,734	0	0	0	0		0005
CALL OPTION JAN27SPXC@7000 01/15/2027 7000. CALL BHF6B0LV9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/30/2026	01/15/2027	134	935,270	7000	0	90,858	0	106,988		106,988	16,130	0	0	0	0		0005
CALL OPTION JUL32NDXC@28800 07/16/2032 28800. CALL BHF6B0Q93	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/29/2026	07/16/2032	52	1,495,872	28800	0	469,292	0	640,343		640,343	171,051	0	0	0	0		0005
CALL OPTION FEB27SPXC@7000 02/19/2027 7000. CALL BHF6B0T41	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/30/2026	02/19/2027	158	1,103,830	7000	0	115,174	0	134,397		134,397	19,223	0	0	0	0		0005
CALL OPTION JUL29 SPX C @ 7400 07/20/2029 7400. CALL BHF6BMSG7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2026	07/20/2029	137	1,014,318	7400	0	229,522	0	222,148	^	222,148	(9,145)	0	1,771	0	0		0005
CALL OPTION APR30 SPX C @ 12000 04/18/2030 12000. CALL BHF6BPXK5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	04/18/2030	135	1,619,880	12000	0	27,398	0	28,177		28,177	779	0	0	0	0		0005
CALL OPTION APR30 SPX C @ 6800 04/18/2030 6800. CALL BHF6BPXP4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	04/18/2030	149	1,014,560	6800	0	348,999	0	336,802		336,802	(12,197)	0	0	0	0		0005
CALL OPTION JUN30 MXEA C @ 3100 06/20/2030 3100. CALL BHF6BPXW9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	06/20/2030	107	332,010	3100	0	68,779	0	62,788		62,788	(5,991)	0	0	0	0		0005
CALL OPTION JUN30 SPX C @ 7400 06/20/2030 7400. CALL BHF6BPY73	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	06/20/2030	128	948,606	7400	0	258,512	0	247,979		247,979	(10,533)	0	0	0	0		0005
CALL OPTION JUN30 SPX C @ 10800 06/20/2030 10800. CALL BHF6BPY99	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	06/20/2030	254	2,743,956	10800	0	116,004	0	114,713		114,713	(1,291)	0	0	0	0		0005
CALL OPTION JUN30 SPX C @ 11200 06/20/2030 11200. CALL BHF6BPYG3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	06/20/2030	215	2,404,192	11200	0	77,763	0	78,097		78,097	334	0	0	0	0		0005
CALL OPTION DEC31 SPX C @ 11600 12/19/2031 11600. CALL BHF6BQ1G7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/19/2031	122	1,416,592	11600	0	78,579	0	83,039		83,039	4,460	0	0	0	0		0005
CALL OPTION DEC26 MXEA C @ 3000 12/18/2026 3000. CALL BHF6BQ2B7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	12/18/2026	113	340,230	3000	0	34,965	0	22,019		22,019	(12,946)	0	0	0	0		0005
CALL OPTION JAN27 MXEA C @ 3000 01/15/2027 3000. CALL BHF6BQ2G6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	01/15/2027	255	763,500	3000	0	82,881	0	53,951		53,951	(28,930)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION OCT27 MXEA C @ 3400 10/15/2027 3400. CALL BHF6B0318	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	10/15/2027	106	360,570	3400	0	21,246	0	12,860		12,860	(8,386)	0	0	0	0		0005
CALL OPTION SEP27 MXEA C @ 2400 09/17/2027 2400. CALL BHF6B0656	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	09/17/2027	279	669,216	2400	0	253,045	0	225,679		225,679	(27,366)	0	0	0	0		0005
CALL OPTION JAN28 RTY C @ 2300 01/21/2028 2300. CALL BHF6B06A5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	01/21/2028	265	609,937	2300	0	241,744	0	180,626		180,626	(61,118)	0	0	0	0		0005
CALL OPTION NOV29 MXEA C @ 2600 11/16/2029 2600. CALL BHF6B06E7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	11/16/2029	141	367,796	2600	0	129,669	0	120,102		120,102	(9,567)	0	0	0	0		0005
CALL OPTION NOV27 MXEA C @ 2700 11/19/2027 2700. CALL BHF6B06N7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	11/19/2027	101	271,566	2700	0	67,674	0	57,994		57,994	(9,680)	0	0	0	0		0005
CALL OPTION OCT26 RTY C @ 2500 10/16/2026 2500. CALL BHF6B06S6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/16/2026	539	1,347,550	2500	0	299,093	0	163,201		163,201	(135,892)	0	0	0	0		0005
CALL OPTION DEC26 MXEA C @ 2900 12/18/2026 2900. CALL BHF6B0789	Joint Venture Interests Portfolio	BA	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	12/18/2026	196	568,081	2900	0	76,627	0	54,305		54,305	(22,322)	0	0	0	0		0005
CALL OPTION JUN28 MXEA C @ 2900 06/16/2028 2900. CALL BHF6B07K2	Joint Venture Interests Portfolio	BA	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	06/16/2028	105	305,863	2900	0	60,780	0	51,570		51,570	(9,210)	0	0	0	0		0005
CALL OPTION OCT26 RTY C @ 2700 10/16/2026 2700. CALL BHF6B0805	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/16/2026	146	395,064	2700	0	54,878	0	16,974		16,974	(37,904)	0	0	0	0		0005
CALL OPTION NOV26 MXEA C @ 3000 11/20/2026 3000. CALL BHF6B0847	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	11/20/2026	107	320,790	3000	0	31,009	0	18,223		18,223	(12,786)	0	0	0	0		0005
CALL OPTION MAY28 MXEA C @ 3000 05/19/2028 3000. CALL BHF6B0862	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	05/19/2028	105	313,710	3000	0	52,395	0	43,320		43,320	(9,075)	0	0	0	0		0005
CALL OPTION FEB29 RTY C @ 2800 02/16/2029 2800. CALL BHF6B0888	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	02/16/2029	110	308,504	2800	0	76,939	0	54,356		54,356	(22,583)	0	0	0	0		0005
CALL OPTION JUL30 RTY C @ 2900 07/19/2030 2900. CALL BHF6B08R6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/19/2030	109	314,766	2900	0	87,074	0	66,916		66,916	(20,158)	0	0	0	0		0005
CALL OPTION SEP30 RTY C @ 2900 09/20/2030 2900. CALL BHF6B08W5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	09/20/2030	109	315,839	2900	0	89,417	0	69,273		69,273	(20,144)	0	0	0	0		0005
CALL OPTION JUL28 MXEA C @ 3100 07/21/2028 3100. CALL BHF6B08Y1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	07/21/2028	102	314,991	3100	0	46,612	0	37,865		37,865	(8,747)	0	0	0	0		0005
CALL OPTION JUL31 MXEA C @ 3100 07/18/2031 3100. CALL BHF6B0979	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	07/18/2031	101	313,410	3100	0	74,278	0	69,390		69,390	(4,888)	0	0	0	0		0005
CALL OPTION MAY27 MXEA C @ 3200 05/21/2027 3200. CALL BHF6B09M6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	05/21/2027	107	341,632	3200	0	25,408	0	15,623		15,623	(9,785)	0	0	0	0		0005
CALL OPTION JAN27 MXEA C @ 3200 01/15/2027 3200. CALL BHF6B09Q7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	01/15/2027	152	485,216	3200	0	27,883	0	12,524		12,524	(15,359)	0	0	0	0		0005
CALL OPTION DEC28 MXEA C @ 3200 12/15/2028 3200. CALL BHF6B09T1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	12/15/2028	127	405,344	3200	0	56,854	0	46,715		46,715	(10,139)	0	0	0	0		0005

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CALL OPTION MAY27 MXEA C @ 3300 05/21/2027 3300. CALL BHF6B09Y0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	05/21/2027	139	459,294	3300	0	25,432	0	13,688		13,688	(11,744)	0	0	0	0		0005
CALL OPTION NOV31 MXEA C @ 3300 11/21/2031 3300. CALL BHF6B09Z7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	11/21/2031	133	437,910	3300	0	88,372	0	81,354		81,354	(7,018)	0	0	0	0		0005
CALL OPTION NOV31 MXEA C @ 3400 11/21/2031 3400. CALL BHF6B0A93	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	11/21/2031	231	786,318	3400	0	142,996	0	130,507		130,507	(12,489)	0	0	0	0		0005
CALL OPTION SEP27 MXEA C @ 4600 09/17/2027 4600. CALL BHF6BQB84	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	09/17/2027	102	469,798	4600	0	903	0	155		155	(748)	0	0	0	0		0005
CALL OPTION APR27 MXEA C @ 9200 04/16/2027 9200. CALL BHF6BQBA9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	04/16/2027	103	951,832	9200	0	1	0	0		0	(1)	0	0	0	0		0005
CALL OPTION AUG32 SPX C @ 9200 08/20/2032 9200. CALL BHF6BQDR0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/11/2026	08/20/2032	704	6,473,948	9200	0	1,223,604	0	1,234,390		1,234,390	10,786	0	0	0	0		0005
CALL OPTION OCT29 SPX C @ 12800 10/19/2029 12800. CALL BHF6BQE65	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	10/19/2029	226	2,888,704	12800	0	18,968	0	16,898		16,898	(2,070)	0	0	0	0		0005
CALL OPTION AUG29 SPX C @ 13200 08/17/2029 13200. CALL BHF6BQEA6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	08/17/2029	270	3,570,468	13200	0	15,234	0	11,960		11,960	(3,274)	0	0	0	0		0005
CALL OPTION SEP29 SPX C @ 13200 09/21/2029 13200. CALL BHF6BQEB4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	09/21/2029	204	2,697,552	13200	0	12,965	0	10,532		10,532	(2,433)	0	0	0	0		0005
CALL OPTION OCT29 RTY C @ 2300 10/19/2029 2300. CALL BHF6BQJC7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/19/2029	159	366,022	2300	0	175,028	0	141,363		141,363	(33,665)	0	0	0	0		0005
CALL OPTION OCT26 RTY C @ 2600 10/16/2026 2600. CALL BHF6BQKC5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/16/2026	180	467,116	2600	0	83,636	0	37,015		37,015	(46,621)	0	0	0	0		0005
CALL OPTION JAN30 RTY C @ 2700 01/18/2030 2700. CALL BHF6BQKW1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	01/18/2030	146	394,686	2700	0	126,093	0	97,544		97,544	(28,549)	0	0	0	0		0005
CALL OPTION OCT26 RTY C @ 2800 10/16/2026 2800. CALL BHF6BQL59	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/16/2026	220	614,880	2800	0	62,254	0	9,947		9,947	(52,307)	0	0	0	0		0005
CALL OPTION MAY28 RTY C @ 2800 05/19/2028 2800. CALL BHF6BQLD2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/19/2028	141	394,184	2800	0	83,569	0	54,381		54,381	(29,188)	0	0	0	0		0005
CALL OPTION OCT28 RTY C @ 2800 10/20/2028 2800. CALL BHF6BQLE0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/20/2028	104	291,620	2800	0	68,366	0	46,691		46,691	(21,675)	0	0	0	0		0005
CALL OPTION FEB30 RTY C @ 2800 02/15/2030 2800. CALL BHF6BQLG5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	02/15/2030	117	328,412	2800	0	95,467	0	72,779		72,779	(22,688)	0	0	0	0		0005
CALL OPTION MAR31 RTY C @ 2800 03/21/2031 2800. CALL BHF6BQLH3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	03/21/2031	153	428,876	2800	0	141,970	0	113,943		113,943	(28,027)	0	0	0	0		0005

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CALL OPTION OCT27 RTY C @ 2900 10/15/2027 2900. CALL BHF6BQLR1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/15/2027	115	333,384	2900	0	50,440	0	26,706		26,706	(23,734)	0	0	0	0		0005
CALL OPTION AUG29 RTY C @ 2900 08/17/2029 2900. CALL BHF6BQLV2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	08/17/2029	109	316,187	2900	0	76,117	0	55,154		55,154	(20,963)	0	0	0	0		0005
CALL OPTION OCT27 RTY C @ 3000 10/15/2027 3000. CALL BHF6BQM66	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/15/2027	161	482,010	3000	0	60,113	0	29,586		29,586	(30,527)	0	0	0	0		0005
CALL OPTION DEC27 RTY C @ 3900 12/17/2027 3900. CALL BHF6BQNQ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/17/2027	144	560,742	3900	0	12,562	0	3,370		3,370	(9,192)	0	0	0	0		0005
CALL OPTION OCT27 RTY C @ 4000 10/15/2027 4000. CALL BHF6BQNU2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/15/2027	134	535,800	4000	0	7,956	0	1,589		1,589	(6,367)	0	0	0	0		0005
CALL OPTION DEC27 RTY C @ 4000 12/17/2027 4000. CALL BHF6BQNV0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/17/2027	105	418,400	4000	0	8,077	0	1,956		1,956	(6,121)	0	0	0	0		0005
CALL OPTION OCT27 RTY C @ 4200 10/15/2027 4200. CALL BHF6BQNY4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/15/2027	133	557,802	4200	0	5,636	0	978		978	(4,658)	0	0	0	0		0005
CALL OPTION OCT29 SPX C @ 5600 10/19/2029 5600. CALL BHF6BQXD9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	10/19/2029	141	787,416	5600	0	427,329	0	415,972		415,972	(11,357)	0	0	0	0		0005
CALL OPTION OCT29 SPX C @ 5800 10/19/2029 5800. CALL BHF6BQY22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	10/19/2029	170	986,638	5800	0	491,432	0	477,741		477,741	(13,691)	0	0	0	0		0005
CALL OPTION SEP29 SPX C @ 6000 09/21/2029 6000. CALL BHF6BQYF3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	09/21/2029	132	790,140	6000	0	358,640	0	347,327		347,327	(11,313)	0	0	0	0		0005
CALL OPTION DEC27 SPX C @ 6600 12/17/2027 6600. CALL BHF6BQZX3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	12/17/2027	120	793,716	6600	0	201,945	0	188,751		188,751	(13,194)	0	0	0	0		0005
CALL OPTION MAR30 SPX C @ 6800 03/15/2030 6800. CALL BHF6BR100	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	03/15/2030	121	819,672	6800	0	278,392	0	268,425		268,425	(9,967)	0	0	0	0		0005
CALL OPTION MAR31 SPX C @ 7000 03/21/2031 7000. CALL BHF6BR1T7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	03/21/2031	155	1,084,720	7000	0	384,710	0	376,091		376,091	(8,619)	0	0	0	0		0005
CALL OPTION APR31 SPX C @ 7000 04/18/2031 7000. CALL BHF6BR1U4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/18/2031	163	1,143,800	7000	0	409,441	0	400,587		400,587	(8,854)	0	0	0	0		0005
CALL OPTION JUL28 SPX C @ 7200 07/21/2028 7200. CALL BHF6BR2A7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	07/21/2028	176	1,264,896	7200	0	258,399	0	239,352		239,352	(19,047)	0	0	0	0		0005
CALL OPTION JUL28 SPX C @ 7600 07/21/2028 7600. CALL BHF6BR3G3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	07/21/2028	211	1,602,004	7600	0	253,258	0	230,445		230,445	(22,813)	0	0	0	0		0005
CALL OPTION DEC30 SPX C @ 8000 12/20/2030 8000. CALL BHF6BR4S6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	12/20/2030	154	1,232,160	8000	0	282,132	0	271,060		271,060	(11,072)	0	0	0	0		0005
CALL OPTION JAN31 SPX C @ 8000 01/17/2031 8000. CALL BHF6BR4T4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	01/17/2031	146	1,166,400	8000	0	270,252	0	260,590		260,590	(9,662)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION DEC27 SPX C @ 8400 12/17/2027	Index Linked Annuities			GOLDMAN SACHS																		
8400. CALL BHF6BR597		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	12/17/2027	201	1,688,400	8400	0	96,694	0	76,159		76,159	(20,535)	0	0	0	0		0005
CALL OPTION AUG29 SPX C @ 10000 08/17/2029																						
10000. CALL BHF6BR6U9	Index Linked Annuities			MORGAN STANLEY & CO																		
		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	08/17/2029	138	1,383,900	10000	0	64,853	0	56,933		56,933	(7,920)	0	0	0	0		0005
CALL OPTION JAN29 SPX C @ 10400 01/19/2029																						
10400. CALL BHF6BR6Z8	Index Linked Annuities			MORGAN STANLEY & CO																		
		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	154	1,601,080	10400	0	34,530	0	26,470		26,470	(8,060)	0	0	0	0		0005
CALL OPTION AUG30 SPX C @ 10400 08/16/2030																						
10400. CALL BHF6BR746	Index Linked Annuities			MORGAN STANLEY & CO																		
		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	08/16/2030	126	1,309,048	10400	0	78,306	0	76,338		76,338	(1,968)	0	0	0	0		0005
CALL OPTION JAN29 SPX C @ 10800 01/19/2029																						
10800. CALL BHF6BR761	Index Linked Annuities			MORGAN STANLEY & CO																		
		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	288	3,113,964	10800	0	45,658	0	34,475		34,475	(11,183)	0	0	0	0		0005
CALL OPTION JAN29 SPX C @ 11200 01/19/2029																						
11200. CALL BHF6BR7G9	Index Linked Annuities			MORGAN STANLEY & CO																		
		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	324	3,626,112	11200	0	36,967	0	27,267		27,267	(9,700)	0	0	0	0		0005
CALL OPTION JUL28 SPX C @ 11200 07/21/2028																						
11200. CALL BHF6BR7H7	Index Linked Annuities			BANK OF AMERICA NA																		
		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	07/21/2028	155	1,741,040	11200	0	7,858	0	5,437		5,437	(2,421)	0	0	0	0		0005
CALL OPTION JAN30 SPX C @ 11200 01/18/2030																						
11200. CALL BHF6BR7L8	Index Linked Annuities			MORGAN STANLEY & CO																		
		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/18/2030	152	1,702,848	11200	0	42,079	0	39,791		39,791	(2,288)	0	0	0	0		0005
CALL OPTION FEB30 SPX C @ 11200 02/15/2030																						
11200. CALL BHF6BR7M6	Index Linked Annuities			MORGAN STANLEY & CO																		
		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	02/15/2030	220	2,462,320	11200	0	63,960	0	61,537		61,537	(2,423)	0	0	0	0		0005
CALL OPTION SEP30 SPX C @ 11200 09/20/2030																						
11200. CALL BHF6BR7N4	Index Linked Annuities			MORGAN STANLEY & CO																		
		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	09/20/2030	138	1,548,064	11200	0	58,519	0	59,143		59,143	624	0	0	0	0		0005
CALL OPTION DEC30 SPX C @ 11200 12/20/2030																						
11200. CALL BHF6BR7P9	Index Linked Annuities			MORGAN STANLEY & CO																		
		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	12/20/2030	126	1,416,016	11200	0	61,201	0	62,298		62,298	1,097	0	0	0	0		0005
CALL OPTION JAN29 SPX C @ 11600 01/19/2029																						
11600. CALL BHF6BR7T1	Index Linked Annuities			MORGAN STANLEY & CO																		
		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	168	1,947,408	11600	0	14,713	0	9,884		9,884	(4,829)	0	0	0	0		0005
CALL OPTION MAY30 SPX C @ 11600 05/17/2030																						
11600. CALL BHF6BR7X2	Index Linked Annuities			MORGAN STANLEY & CO																		
		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	05/17/2030	187	2,169,200	11600	0	50,643	0	51,005		51,005	362	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAR30 SPX C @ 11600 03/15/2030																						
11600. CALL BHF6BR7Y0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	03/15/2030	199	2,302,600	11600	0	47,291	0	46,776		46,776	(515)	0	0	0	0		0005
CALL OPTION MAY30 SPX C @ 12000 05/17/2030																						
12000. CALL BHF6BR811	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	05/17/2030	241	2,892,120	12000	0	51,187	0	54,027		54,027	2,840	0	0	0	0		0005
CALL OPTION SEP29 SPX C @ 12800 09/21/2029																						
12800. CALL BHF6BR829	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	09/21/2029	204	2,612,480	12800	0	16,071	0	13,745		13,745	(2,326)	0	0	0	0		0005
CALL OPTION OCT29 SPX C @ 13200 10/19/2029																						
13200. CALL BHF6BR845	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	10/19/2029	139	1,835,724	13200	0	9,956	0	8,038		8,038	(1,918)	0	0	0	0		0005
CALL OPTION DEC29 SPX C @ 13600 12/21/2029																						
13600. CALL BHF6BR878	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	12/21/2029	191	2,603,176	13600	0	12,593	0	10,978		10,978	(1,615)	0	0	0	0		0005
CALL OPTION DEC29 SPX C @ 14000 12/21/2029																						
14000. CALL BHF6BR886	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	12/21/2029	290	4,059,860	14000	0	15,213	0	13,004		13,004	(2,209)	0	0	0	0		0005
CALL OPTION DEC29 SPX C @ 14400 12/21/2029																						
14400. CALL BHF6BR8B9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	12/21/2029	166	2,396,160	14400	0	7,960	0	5,822		5,822	(2,138)	0	0	0	0		0005
CALL OPTION JAN30 SPX C @ 14800 01/18/2030																						
14800. CALL BHF6BR8C7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/18/2030	171	2,532,132	14800	0	6,909	0	5,391		5,391	(1,518)	0	0	0	0		0005
CALL OPTION FEB30 SPX C @ 14800 02/15/2030																						
14800. CALL BHF6BR8D5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	02/15/2030	164	2,428,680	14800	0	7,119	0	5,927		5,927	(1,192)	0	0	0	0		0005
CALL OPTION DEC27 SPX C @ 18400 12/17/2027																						
18400. CALL BHF6BR8G8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	12/17/2027	129	2,374,520	18400	0	97	0	0		0	(97)	0	0	0	0		0005
CALL OPTION NOV30 SPX C @ 17600 11/15/2030																						
17600. CALL BHF6BR8H6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	11/15/2030	123	2,165,328	17600	0	4,377	0	3,532		3,532	(845)	0	0	0	0		0005
CALL OPTION DEC27 SPX C @ 19200 12/17/2027																						
19200. CALL BHF6BR8M5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	12/17/2027	168	3,226,752	19200	0	115	0	0		0	(115)	0	0	0	0		0005
CALL OPTION JAN29 SPX C @ 19200 01/19/2029																						
19200. CALL BHF6BR806	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	125	2,395,776	19200	0	1,721	0	4		4	(1,717)	0	0	0	0		0005

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CALL OPTION SEP29 SPX C @ 19200 09/21/2029																						
19200. CALL BHF6BR8R4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	09/21/2029	194	3,730,176	19200	0	2,615	0	145		145	(2,470)	0	0	0	0		0005
CALL OPTION OCT29 SPX C @ 19200 10/19/2029																						
19200. CALL BHF6BR8V5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	10/19/2029	122	2,339,328	19200	0	2,249	0	118		118	(2,131)	0	0	0	0		0005
CALL OPTION AUG29 SPX C @ 20000 08/17/2029																						
20000. CALL BHF6BR8Z6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	08/17/2029	260	5,195,400	20000	0	2,598	0	75		75	(2,523)	0	0	0	0		0005
CALL OPTION SEP29 SPX C @ 20000 09/21/2029																						
20000. CALL BHF6BR902	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	09/21/2029	164	3,281,200	20000	0	2,262	0	69		69	(2,193)	0	0	0	0		0005
CALL OPTION MAR30 SPX C @ 23200 03/15/2030																						
23200. CALL BHF6BR928	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	03/15/2030	121	2,796,064	23200	0	1,445	0	40		40	(1,405)	0	0	0	0		0005
CALL OPTION JUL27 SPX C @ 7498 07/16/2027																						
7498. CALL BHF6C1379	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2026	07/16/2027	92	689,816	7498	0	76,747	0	63,192		63,192	(13,555)	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 7127 10/16/2026																						
7127. CALL BHF6C13K0	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2026	10/16/2026	37	263,699	7127	0	26,239	0	20,084		20,084	(6,155)	0	0	0	0		0005
CALL OPTION APR27 SPX C @ 7572 04/16/2027																						
7572. CALL BHF6C13V6	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2026	04/16/2027	125	946,500	7572	0	80,996	0	61,735		61,735	(19,261)	0	0	0	0		0005
CALL OPTION NOV26 SPX C @ 7165 11/20/2026																						
7165. CALL BHF6C13Y0	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2026	11/20/2026	75	537,375	7165	0	54,911	0	42,416		42,416	(12,495)	0	0	0	0		0005
CALL OPTION MAY27 SPX C @ 7854 05/21/2027																						
7854. CALL BHF6C1460	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2026	05/21/2027	275	2,159,850	7854	0	141,963	0	102,377		102,377	(39,586)	0	0	0	0		0005
CALL OPTION JUN27 SPX C @ 7917 06/17/2027																						
7917. CALL BHF6C14H6	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2026	06/17/2027	708	5,605,236	7917	0	365,661	0	266,031		266,031	(99,630)	0	0	0	0		0005
CALL OPTION SEP27 SPX C @ 8975 09/17/2027																						
8975. CALL BHF6C5ZJ9	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	09/17/2027	183,000	1,642,425,000	8975	0	32,757,000	0	20,045,778		20,045,778	(12,711,222)	0	0	0	0		0001
CALL OPTION OCT26 SPX C @ 10800 10/16/2026																						
10800. CALL BHF6CL5P3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	10/16/2026	134	1,442,772	10800	0	204	0	0		0	(204)	0	0	0	0		0005
CALL OPTION JUN27 MXEA C @ 3400 06/17/2027	Index Linked Annuities			GOLDMAN SACHS																		
3400. CALL BHF6CL6B3		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	06/17/2027	108	368,560	3400	0	15,925	0	7,651		7,651	(8,274)	0	0	0	0		0005
CALL OPTION JUL27 SPX C @ 6800 07/16/2027	Index Linked Annuities																					
6800. CALL BHF6CL7X4		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2026	07/16/2027	187	1,274,184	6800	0	256,208	0	229,439	^	229,439	(26,300)	0	(469)	0	0		0005
CALL OPTION AUG27 RTY C @ 3000 08/20/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
3000. CALL BHF6CLCF7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	08/20/2027	112	335,130	3000	0	39,924	0	17,532		17,532	(22,392)	0	0	0	0		0005

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CALL OPTION JUN28 SPX C @ 7000 06/16/2028 7000. CALL BHF6CLDY5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	06/16/2028	136	948,500	7000	0	214,457	0	198,685		198,685	(15,772)	0	0	0	0		0005
CALL OPTION JUN28 SPX C @ 7600 06/16/2028 7600. CALL BHF6CLDZ2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	06/16/2028	122	927,656	7600	0	142,842	0	128,498		128,498	(14,344)	0	0	0	0		0005
CALL OPTION JUN29 SPX C @ 11600 06/15/2029 11600. CALL BHF6CLF31	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	06/15/2029	131	1,518,788	11600	0	15,974	0	13,923		13,923	(2,051)	0	0	0	0		0005
CALL OPTION JUN29 SPX C @ 9600 06/15/2029 9600. CALL BHF6CLF56	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	06/15/2029	174	1,672,128	9600	0	92,976	0	83,318		83,318	(9,658)	0	0	0	0		0005
CALL OPTION JAN28 SPX C @ 8800 01/21/2028 8800. CALL BHF6CLFD9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	01/21/2028	120	1,057,144	8800	0	42,897	0	32,232		32,232	(10,665)	0	0	0	0		0005
CALL OPTION NOV27 SPX C @ 6600 11/19/2027 6600. CALL BHF6CLFJ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	11/19/2027	121	795,432	6600	0	201,158	0	185,432		185,432	(15,726)	0	0	0	0		0005
CALL OPTION APR28 SPX C @ 7200 04/21/2028 7200. CALL BHF6CLFR8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	04/21/2028	122	881,928	7200	0	169,213	0	154,307		154,307	(14,906)	0	0	0	0		0005
CALL OPTION AUG28 SPX C @ 6400 08/18/2028 6400. CALL BHF6CLHR6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	08/18/2028	132	847,872	6400	0	274,259	0	263,618	^	263,618	(11,488)	0	847	0	0		0005
CALL OPTION SEP28 SPX C @ 7800 09/15/2028 7800. CALL BHF6CLHT2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	09/15/2028	122	954,018	7800	0	139,541	0	126,059		126,059	(13,482)	0	0	0	0		0005
CALL OPTION OCT28 SPX C @ 7800 10/20/2028 7800. CALL BHF6CLJ29	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	10/20/2028	120	936,468	7800	0	141,690	0	128,377		128,377	(13,313)	0	0	0	0		0005
CALL OPTION MAR29 RTY C @ 4800 03/16/2029 4800. CALL BHF6CLJD5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	03/16/2029	107	511,968	4800	0	9,117	0	3,340		3,340	(5,777)	0	0	0	0		0005
CALL OPTION FEB29 SPX C @ 10000 02/16/2029 10000. CALL BHF6CLJE3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	02/16/2029	120	1,202,300	10000	0	38,280	0	31,790		31,790	(6,490)	0	0	0	0		0005
CALL OPTION JAN30 SPX C @ 14400 01/18/2030 14400. CALL BHF6CLJP8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	01/18/2030	131	1,880,208	14400	0	5,310	0	5,236		5,236	(74)	0	0	0	0		0005
CALL OPTION APR30 SPX C @ 11600 04/18/2030 11600. CALL BHF6CLJV5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	04/18/2030	125	1,452,900	11600	0	31,649	0	32,003		32,003	354	0	0	0	0		0005
CALL OPTION MAY30 MXEA C @ 3100 05/17/2030 3100. CALL BHF6CLK43	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	05/17/2030	161	498,108	3100	0	103,228	0	92,750		92,750	(10,478)	0	0	0	0		0005
CALL OPTION JUN31 RTY C @ 2900 06/18/2031 2900. CALL BHF6CLKL5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	06/18/2031	113	327,584	2900	0	103,231	0	81,347		81,347	(21,884)	0	0	0	0		0005
CALL OPTION FEB32 SPX C @ 8400 02/20/2032 8400. CALL BHF6CLKP6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	02/20/2032	181	1,516,452	8400	0	355,095	0	353,379		353,379	(1,716)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY30 SPX C @ 7000 05/17/2030 7000. CALL BHF6CLLU4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	05/17/2030	122	850,640	7000	0	269,235	0	261,663		261,663	(7,572)	0	0	0	0		0005
CALL OPTION MAY30 RTY C @ 3000 05/17/2030 3000. CALL BHF6CLLW0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	05/17/2030	155	463,890	3000	0	113,713	0	84,572		84,572	(29,141)	0	0	0	0		0005
CALL OPTION JUL30 SPX C @ 7200 07/19/2030 7200. CALL BHF6CLLY6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	07/19/2030	125	896,688	7200	0	266,932	0	259,596		259,596	(7,336)	0	0	0	0		0005
CALL OPTION JUL32 MXEA C @ 3200 07/16/2032 3200. CALL BHF6CLNE8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	07/16/2032	151	482,560	3200	0	115,796	0	109,241		109,241	(6,555)	0	0	0	0		0005
CALL OPTION JUL32 RTY C @ 3100 07/16/2032 3100. CALL BHF6CLNK4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	07/16/2032	122	378,200	3100	0	113,132	0	90,882		90,882	(22,250)	0	0	0	0		0005
CALL OPTION JUL32 RTY C @ 3600 07/16/2032 3600. CALL BHF6CLPA4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	07/16/2032	101	365,364	3600	0	71,194	0	54,984		54,984	(16,210)	0	0	0	0		0005
CALL OPTION AUG32 RTY C @ 3000 08/20/2032 3000. CALL BHF6CLQC9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	08/20/2032	175	525,780	3000	0	172,644	0	140,472		140,472	(32,172)	0	0	0	0		0005
CALL OPTION JUN27 MXEA C @ 2700 06/17/2027 2700. CALL BHF6DHOW1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	06/17/2027	111	300,807	2700	0	69,365	0	57,244		57,244	(12,121)	0	0	0	0		0005
CALL OPTION AUG28 MXEA C @ 3200 08/18/2028 3200. CALL BHF6DH1A8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/18/2028	152	487,200	3200	0	61,494	0	49,535		49,535	(11,959)	0	0	0	0		0005
CALL OPTION JUL27 RTY C @ 3000 07/16/2027 3000. CALL BHF6DH2M1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	07/16/2027	121	364,170	3000	0	38,626	0	16,883		16,883	(21,743)	0	0	0	0		0005
CALL OPTION JAN28 SPX C @ 17600 01/21/2028 17600. CALL BHF6DH8Y9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	01/21/2028	120	2,114,640	17600	0	333	0	0		0	(333)	0	0	0	0		0005
CALL OPTION MAY29 RTY C @ 3100 05/18/2029 3100. CALL BHF6DHAU4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	05/18/2029	115	355,260	3100	0	62,898	0	43,125		43,125	(19,773)	0	0	0	0		0005
CALL OPTION JUN29 RTY C @ 4400 06/15/2029 4400. CALL BHF6DHAV2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	06/15/2029	100	441,452	4400	0	13,395	0	7,066		7,066	(6,329)	0	0	0	0		0005
CALL OPTION MAY29 SPX C @ 8800 05/18/2029 8800. CALL BHF6DHAW0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	05/18/2029	131	1,149,632	8800	0	108,451	0	99,848		99,848	(8,603)	0	0	0	0		0005
CALL OPTION JUL29 NDX C @ 29600 07/20/2029 29600. CALL BHF6DHAX8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	07/20/2029	45	1,346,504	29600	0	306,639	0	340,231		340,231	33,592	0	0	0	0		0005
CALL OPTION DEC31 SPX C @ 8800 12/19/2031 8800. CALL BHF6DHD49	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	12/19/2031	137	1,208,768	8800	0	233,994	0	233,788		233,788	(206)	0	0	0	0		0005
CALL OPTION JUL32 RTY C @ 3700 07/16/2032 3700. CALL BHF6DHEM8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	07/16/2032	145	537,092	3700	0	92,418	0	73,583		73,583	(18,835)	0	0	0	0		0005

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CALL OPTION FEB27MXEAC@3400 02/19/2027 3400. CALL	Index Linked Annuities																					
BHF6EAPP3		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	02/19/2027	101	343,162	3400	0	9,863	0	3,032		3,032	(6,831)	0	0	0	0		0005
CALL OPTION SEP27MXEAC@3200 09/17/2027 3200. CALL	Index Linked Annuities																					
BHF6EAVD3		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	09/17/2027	138	440,032	3200	0	41,650	0	27,890		27,890	(13,760)	0	0	0	0		0005
CALL OPTION RTY OTC 02/18/2028 3100. CALL	Index Linked Annuities																					
BHF6EAVS0		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	02/18/2028	101	311,643	3100	0	34,751	0	19,973		19,973	(14,778)	0	0	0	0		0005
CALL OPTION APR28SPXC@18400 04/21/2028 18400. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6EAVV3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	04/21/2028	120	2,215,360	18400	0	668	0	0		0	(668)	0	0	0	0		0005
CALL OPTION NOV28SPXC@7800 11/17/2028 7800. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6EAWR1		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	11/17/2028	151	1,175,226	7800	0	173,389	0	165,672		165,672	(7,717)	0	0	0	0		0005
CALL OPTION OCT27SPXC@17600 10/15/2027 17600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6EAWW0		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	10/15/2027	124	2,175,536	17600	0	601	0	0		0	(601)	0	0	0	0		0005
CALL OPTION RTY OTC 01/19/2029 4000. CALL	Index Linked Annuities																					
BHF6EAY16		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	01/19/2029	102	408,520	4000	0	16,391	0	8,986		8,986	(7,405)	0	0	0	0		0005
CALL OPTION AUG29NDXC@29600 08/17/2029 29600. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6EAYW8		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/26/2026	08/17/2029	54	1,585,080	29600	0	351,760	0	407,541		407,541	55,781	0	0	0	0		0005
CALL OPTION AUG29SPXC@7800 08/17/2029 7800. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6EAZ07		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	08/17/2029	147	1,145,040	7800	0	209,544	0	205,659	^	205,659	(5,578)	0	1,693	0	0		0005
CALL OPTION JUL30SPXC@10800 07/19/2030 10800. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6EAZ64		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	07/19/2030	126	1,365,660	10800	0	57,319	0	59,920		59,920	2,601	0	0	0	0		0005
CALL OPTION APR30SPXC@11200 04/18/2030 11200. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6EAZS6		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	04/18/2030	124	1,383,872	11200	0	38,166	0	39,665		39,665	1,499	0	0	0	0		0005
CALL OPTION AUG30SPXC@10800 08/16/2030 10800. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6EB045		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	08/16/2030	126	1,359,828	10800	0	59,602	0	62,392		62,392	2,790	0	0	0	0		0005
CALL OPTION RTY OTC 06/20/2030 2800. CALL	Index Linked Annuities																					
BHF6EB086		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	06/20/2030	100	280,308	2800	0	81,897	0	66,049		66,049	(15,848)	0	0	0	0		0005
CALL OPTION JAN31SPXC@7800 01/17/2031 7800. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6EB1B8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	01/17/2031	130	1,012,362	7800	0	246,936	0	246,387		246,387	(549)	0	0	0	0		0005

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CALL OPTION AUG32MXEAC@3200 08/20/2032 3200. CALL	Index Linked Annuities																					
BHF6EB303		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	08/20/2032	139	445,536	3200	0	110,909	0	102,076		102,076	(8,833)	0	0	0	0		0005
CALL OPTION SEP27SPXC@7600 09/17/2027 7600. CALL	Index Linked Annuities																					
BHF6F4966		Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/02/2026	09/17/2027	177	1,347,176	7600	0	132,135	0	125,506	^	125,506	(6,629)	0	0	0	0		0005
CALL OPTION JUN28NDXC@24800 06/16/2028 24800. CALL	Index Linked Annuities																					
BHF6F4H03		Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/02/2026	06/16/2028	49	1,208,256	24800	0	367,124	0	428,059		428,059	60,935	0	0	0	0		0005
CALL OPTION JUN28RTYC@2600 06/16/2028 2600. CALL	Index Linked Annuities																					
BHF6F4J73		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	06/16/2028	103	268,710	2600	0	66,596	0	53,874		53,874	(12,722)	0	0	0	0		0005
CALL OPTION APR28SPXC@8400 04/21/2028 8400. CALL	Index Linked Annuities																					
BHF6F4J81		Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/02/2026	04/21/2028	128	1,076,124	8400	0	70,571	0	67,500		67,500	(3,071)	0	0	0	0		0005
CALL OPTION APR29RTYC@3000 04/20/2029 3000. CALL	Index Linked Annuities																					
BHF6F4KP1		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	04/20/2029	102	306,270	3000	0	52,208	0	42,132		42,132	(10,076)	0	0	0	0		0005
CALL OPTION JAN29SPXC@7800 01/19/2029 7800. CALL	Index Linked Annuities																					
BHF6F4LN5		Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/02/2026	01/19/2029	122	948,558	7800	0	144,274	0	142,056		142,056	(2,218)	0	0	0	0		0005
CALL OPTION SEP28RTYC@2600 09/15/2028 2600. CALL	Index Linked Annuities																					
BHF6F4M20		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	09/15/2028	105	271,986	2600	0	70,859	0	58,165		58,165	(12,694)	0	0	0	0		0005
CALL OPTION NOV28RTYC@2800 11/17/2028 2800. CALL	Index Linked Annuities																					
BHF6F4MB0		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	11/17/2028	106	296,548	2800	0	60,540	0	48,608		48,608	(11,932)	0	0	0	0		0005
CALL OPTION AUG29RTYC@3000 08/17/2029 3000. CALL	Index Linked Annuities																					
BHF6F4MC8		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	08/17/2029	100	300,210	3000	0	55,346	0	45,599		45,599	(9,747)	0	0	0	0		0005
CALL OPTION JUN30SPXC@12000 06/20/2030 12000. CALL	Index Linked Annuities																					
BHF6F4NJ2		Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/02/2026	06/20/2030	136	1,626,840	12000	0	27,044	0	32,899		32,899	5,855	0	0	0	0		0005
CALL OPTION APR31RTYC@2600 04/18/2031 2600. CALL	Index Linked Annuities																					
BHF6F4NK9		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	04/18/2031	102	266,344	2600	0	99,382	0	88,256		88,256	(11,126)	0	0	0	0		0005
CALL OPTION JUN31RTYC@2700 06/18/2031 2700. CALL	Index Linked Annuities																					
BHF6F4PL5		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	06/18/2031	109	294,273	2700	0	101,398	0	89,850		89,850	(11,548)	0	0	0	0		0005
CALL OPTION AUG32NDXC@29600 08/20/2032 29600. CALL	Index Linked Annuities																					
BHF6F4QS9		Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/02/2026	08/20/2032	50	1,475,560	29600	0	506,091	0	600,304		600,304	94,213	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION AUG27SPXC@7726 08/20/2027 7726. CALL				BANK OF AMERICA NA																		
BHF6FCL00	Liability Portfolio	Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	09/08/2026	08/20/2027	114	880,764	7726	0	71,964	0	66,790		66,790	(5,174)	0	0	0	0		0005
CALL OPTION 10Y RTR 3.467000 17-SEP-2027 09/17/2027 03.467 CALL			Interest	MORGAN STANLEY CAPITAL SERVICES																		
BHF6FCLS6	Variable Annuities	Exh 5	Rate	LLC I7331LVCZKQKX5T7XV54	09/03/2026	09/17/2027	0	1,000,000,000	0.035	0	3,950,000	0	2,335,829		2,335,829	(1,614,171)	0	0	0	0		0002
CALL OPTION AUG30SPXC@11200 08/16/2030 11200. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FWWM3		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	09/09/2026	08/16/2030	150	1,674,400	11200	0	53,897	0	60,296		60,296	6,399	0	0	0	0		0005
CALL OPTION NOV26MXEAC@2900 11/20/2026 2900. CALL	Index Linked Annuities																					
BHF6FWXA8		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	11/20/2026	104	301,571	2900	0	36,413	0	26,613		26,613	(9,800)	0	0	0	0		0005
CALL OPTION JUN30SPXC@12400 06/20/2030 12400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FWYZ2		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	09/09/2026	06/20/2030	121	1,503,748	12400	0	19,113	0	24,285		24,285	5,172	0	0	0	0		0005
CALL OPTION AUG27NDXC@28800 08/20/2027 28800. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FX0C8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	08/20/2027	46	1,336,608	28800	0	173,665	0	197,734		197,734	24,069	0	0	0	0		0005
CALL OPTION OCT27RTYC@4600 10/15/2027 4600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FX194		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	10/15/2027	100	461,564	4600	0	1,752	0	211		211	(1,541)	0	0	0	0		0005
CALL OPTION APR28SPXC@11200 04/21/2028 11200. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FX2S1		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	09/09/2026	04/21/2028	124	1,385,776	11200	0	2,904	0	2,479		2,479	(425)	0	0	0	0		0005
CALL OPTION SEP27RTYC@2500 09/17/2027 2500. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FX392		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	09/17/2027	104	260,175	2500	0	64,882	0	49,548		49,548	(15,334)	0	0	0	0		0005
CALL OPTION AUG29MXEAC@5200 08/17/2029 5200. CALL	Index Linked Annuities																					
BHF6FX400		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	08/17/2029	117	606,996	5200	0	2,813	0	1,767		1,767	(1,046)	0	0	0	0		0005
CALL OPTION FEB28SPXC@6400 02/18/2028 6400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FX4D2		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	09/09/2026	02/18/2028	126	804,416	6400	0	227,155	0	226,073		226,073	(1,082)	0	0	0	0		0005
CALL OPTION APR30SPXC@23200 04/18/2030 23200. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FX5V1		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	09/09/2026	04/18/2030	122	2,833,184	23200	0	509	0	57		57	(452)	0	0	0	0		0005
CALL OPTION APR32RTYC@3600 04/16/2032 3600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FX6U2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	04/16/2032	115	412,956	3600	0	68,835	0	59,047		59,047	(9,788)	0	0	0	0		0005
CALL OPTION MAR32SPXC@8400 03/19/2032 8400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FX6W8		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	09/09/2026	03/19/2032	122	1,025,304	8400	0	236,775	0	242,196		242,196	5,421	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION DEC26SPXC@7825 12/18/2026 7825. CALL BHF6G9Z40	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/11/2026	12/18/2026	75,000	586,875,000	7825	0	13,493,336	0	10,444,295	^	10,444,295	(3,049,041)	0	0	0	0		0001
CALL OPTION MAY27SPXC@8000 05/21/2027 8000. CALL BHF6GQSL2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	05/21/2027	122	978,880	8000	0	37,970	0	35,807		35,807	(2,163)	0	0	0	0		0005
CALL OPTION NOV27SPXC@19200 11/19/2027 19200. CALL BHF6GR3A1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	11/19/2027	121	2,322,240	19200	0	6	0	0		0	(6)	0	0	0	0		0005
CALL OPTION FEB28RTYC@3000 02/18/2028 3000. CALL BHF6GR436	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	02/18/2028	108	324,930	3000	0	34,729	0	26,215		26,215	(8,514)	0	0	0	0		0005
CALL OPTION OCT28RTYC@3000 10/20/2028 3000. CALL BHF6GR5B7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	10/20/2028	101	304,320	3000	0	43,213	0	34,892		34,892	(8,321)	0	0	0	0		0005
CALL OPTION JAN29RTYC@3200 01/19/2029 3200. CALL BHF6GR504	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	01/19/2029	100	320,832	3200	0	36,653	0	29,170		29,170	(7,483)	0	0	0	0		0005
CALL OPTION MAR29RTYC@5000 03/16/2029 5000. CALL BHF6GR782	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	03/16/2029	103	516,950	5000	0	5,484	0	2,407		2,407	(3,077)	0	0	0	0		0005
CALL OPTION JAN30SPXC@14000 01/18/2030 14000. CALL BHF6GR899	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	01/18/2030	122	1,704,080	14000	0	6,234	0	6,201		6,201	(33)	0	0	0	0		0005
CALL OPTION NOV30SPXC@8000 11/15/2030 8000. CALL BHF6GR8C2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	11/15/2030	121	965,520	8000	0	207,746	0	208,410		208,410	664	0	0	0	0		0005
CALL OPTION AUG31RTYC@3100 08/15/2031 3100. CALL BHF6GR8V0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	08/15/2031	100	311,395	3100	0	72,054	0	64,528		64,528	(7,526)	0	0	0	0		0005
CALL OPTION MAY32MXEAC@3400 05/21/2032 3400. CALL BHF6GR972	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	05/21/2032	101	343,230	3400	0	61,717	0	61,744		61,744	27	0	0	0	0		0005
CALL OPTION MAY32SPXC@9600 05/21/2032 9600. CALL BHF6GR9S6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	05/21/2032	140	1,346,784	9600	0	202,391	0	209,801		209,801	7,410	0	0	0	0		0005
CALL OPTION SEP32MXEAC@3200 09/17/2032 3200. CALL BHF6GRE76	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	09/17/2032	149	476,448	3200	0	110,665	0	110,195		110,195	(470)	0	0	0	0		0005
CALL OPTION DEC26SPXC@7825 12/18/2026 7825. CALL BHF6GRFV2	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2026	12/18/2026	65,000	508,625,000	7825	0	8,778,083	0	9,057,192	^	9,057,192	279,109	0	0	0	0		0001

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CALL OPTION 20Y RTR 3.718000 17-SEP-2027 09/17/2027 03.718 CALL BHF6HE4X8	Variable Annuities	Exh 5	Interest Rate	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	09/21/2026	09/17/2027	0	500,000,000	0.037	0	2,830,000	0	2,041,633		2,041,633	(788,367)	0	0	0	0		0002
CALL OPTION MAR28SPXC@18400 03/17/2028 18400. CALL BHF6HPT7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	03/17/2028	144	2,642,056	18400	0	790	0	0		0	(790)	0	0	0	0		0005
CALL OPTION SEP27MXEAC@3100 09/17/2027 3100. CALL BHF6HHS56	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	09/17/2027	105	325,655	3100	0	29,735	0	27,440		27,440	(2,295)	0	0	0	0		0005
CALL OPTION AUG27RTYC@2900 08/20/2027 2900. CALL BHF6HHSG2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	08/20/2027	103	297,627	2900	0	25,478	0	20,953		20,953	(4,525)	0	0	0	0		0005
CALL OPTION SEP28MXEAC@3100 09/15/2028 3100. CALL BHF6HHUZ7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	09/15/2028	101	311,798	3100	0	41,984	0	39,566		39,566	(2,418)	0	0	0	0		0005
CALL OPTION OCT28SPXC@7600 10/20/2028 7600. CALL BHF6HHW85	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	10/20/2028	149	1,133,388	7600	0	189,301	0	178,105		178,105	(11,196)	0	0	0	0		0005
CALL OPTION FEB29SPXC@6000 02/16/2029 6000. CALL BHF6HHWF9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	02/16/2029	121	724,740	6000	0	306,230	0	296,259		296,259	(9,971)	0	0	0	0		0005
CALL OPTION FEB29RTYC@4800 02/16/2029 4800. CALL BHF6HHX68	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	02/16/2029	103	494,256	4800	0	3,497	0	2,933		2,933	(564)	0	0	0	0		0005
CALL OPTION JAN30SPXC@6200 01/18/2030 6200. CALL BHF6HHYY6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	01/18/2030	121	749,828	6200	0	322,755	0	313,258		313,258	(9,497)	0	0	0	0		0005
CALL OPTION SEP29SPXC@7600 09/21/2029 7600. CALL BHF6HHZD1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2026	09/21/2029	162	1,231,352	7600	0	266,271	0	252,674	^	252,674	(13,597)	0	0	0	0		0005
CALL OPTION JUN31SPXC@7600 06/20/2031 7600. CALL BHF6HHZN9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	06/20/2031	145	1,102,684	7600	0	324,851	0	312,747		312,747	(12,104)	0	0	0	0		0005
CALL OPTION JUN32MXEAC@3500 06/17/2032 3500. CALL BHF6HHZT6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	06/17/2032	116	407,260	3500	0	67,489	0	66,631		66,631	(858)	0	0	0	0		0005
CALL OPTION JUN31MXEAC@3100 06/19/2031 3100. CALL BHF6HHZW9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	06/19/2031	133	412,951	3100	0	91,662	0	90,474		90,474	(1,188)	0	0	0	0		0005
CALL OPTION OCT31SPXC@8800 10/17/2031 8800. CALL BHF6HJ029	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	10/17/2031	137	1,208,064	8800	0	234,816	0	225,527		225,527	(9,289)	0	0	0	0		0005

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CALL OPTION JAN27MXEAC@3100 01/15/2027 3100. CALL BHF6JD871	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	01/15/2027	106	327,236	3100	0	15,297	0	14,809		14,809	(488)	0	0	0	0		0005
CALL OPTION NOV30SPXC@7800 11/15/2030 7800. CALL BHF6JD8G1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2026	11/15/2030	121	941,148	7800	0	230,573	0	221,855		221,855	(8,718)	0	0	0	0		0005
CALL OPTION SEP31SPXC@8400 09/19/2031 8400. CALL BHF6JD8U0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2026	09/19/2031	128	1,072,764	8400	0	240,097	0	231,375		231,375	(8,722)	0	0	0	0		0005
CALL OPTION FEB27MXEAC@4200 02/19/2027 4200. CALL BHF6JD9H8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	02/19/2027	111	467,922	4200	0	12	0	22		22	10	0	0	0	0		0005
CALL OPTION NOV27SPXC@8800 11/19/2027 8800. CALL BHF6JDHR7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2026	11/19/2027	120	1,056,880	8800	0	27,505	0	24,856		24,856	(2,649)	0	0	0	0		0005
CALL OPTION JUN28MXEAC@3000 06/16/2028 3000. CALL BHF6JDJ87	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	06/16/2028	101	304,410	3000	0	42,579	0	42,829		42,829	250	0	0	0	0		0005
CALL OPTION MAY28SPXC@11600 05/19/2028 11600. CALL BHF6JDJD6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2026	05/19/2028	127	1,476,912	11600	0	2,639	0	1,918		1,918	(721)	0	0	0	0		0005
CALL OPTION JUL28RTYC@2600 07/21/2028 2600. CALL BHF6JDJE4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	07/21/2028	168	437,892	2600	0	91,871	0	90,083		90,083	(1,788)	0	0	0	0		0005
CALL OPTION JUL30SPXC@24800 07/19/2030 24800. CALL BHF6JDM18	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2026	07/19/2030	126	3,129,264	24800	0	541	0	61		61	(480)	0	0	0	0		0005
CALL OPTION JUL30MXEAC@3000 07/19/2030 3000. CALL BHF6JDN41	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	07/19/2030	110	330,420	3000	0	69,314	0	71,797		71,797	2,483	0	0	0	0		0005
CALL OPTION MAY32MXEAC@3500 05/21/2032 3500. CALL BHF6JDP07	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	05/21/2032	104	363,475	3500	0	56,745	0	58,737		58,737	1,992	0	0	0	0		0005
CALL OPTION NOV31SPXC@8800 11/21/2031 8800. CALL BHF6JDPB3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2026	11/21/2031	133	1,171,104	8800	0	231,647	0	223,012		223,012	(8,635)	0	0	0	0		0005
CALL OPTION JUL30RTYC@2800 07/19/2030 2800. CALL BHF6JDPF4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	07/19/2030	102	285,404	2800	0	69,133	0	68,166		68,166	(967)	0	0	0	0		0005
0159999999. Subtotal - purchased options - hedging other - call options and warrants										914,179,946	252,087,892	0	527,897,077	XXX	527,897,112	(41,075,988)	0	(3,383,304)	0	0	XXX	XXX
PUT OPTION CLIQUET,A,C,PS,1Y,U5.5 ,D10,GFO BHF2C9Q92	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/17/2020	10/16/2026	22	75,724	3442	4,460	0	0	13,133		13,133	2,794	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2C9QB7	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/17/2020	10/16/2026	614	2,098,652	3418	143,968	0	0	416,107		416,107	82,103	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 NA 7H6GLXDRUGQFU57RNE97	11/17/2020	10/26/2026	147	499,947	3401	36,746	0	0	103,824		103,824	21,480	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2DHVC0	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/10/2020	10/20/2026	92	306,360	3330	24,754	0	0	60,431		60,431	12,722	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2DHW47	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/10/2020	11/09/2026	28	97,748	3491	6,510	0	0	16,519		16,519	3,520	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2DHWJ4	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/10/2020	11/12/2026	482	1,692,302	3511	128,615	0	0	323,344		323,344	67,289	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 NA 7H6GLXDRUGQFU57RNE97	12/10/2020	11/13/2026	208	749,008	3601	58,048	0	0	153,435		153,435	28,975	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 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	35,839		35,839	7,532	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 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	13,531		13,531	2,620	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 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	48,526		48,526	9,494	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 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	149,824		149,824	28,658	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 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	133,162		133,162	25,786	0	0	0	0		0005
PUT OPTION JUN27SPXP@3200 06/17/2027 3200. PUT BHF5LQEN9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/04/2025	06/17/2027	139	443,328	3200	4,911	0	0	430		430	(2,757)	0	0	0	0		0005
PUT OPTION FEB27SPXP@2900 BHF5NYX58	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	02/19/2027	124	359,426	2900	0	2,004	0	28		28	(1,976)	0	0	0	0		0005
PUT OPTION AUG29SPXP@3300 BHF5NYX90	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	08/17/2029	126	415,173	3300	0	9,592	0	4,248		4,248	(5,344)	0	0	0	0		0005
PUT OPTION SEP27SPXP@3800 BHF5NYXF6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	09/17/2027	148	563,730	3800	0	8,385	0	3,048		3,048	(5,337)	0	0	0	0		0005
PUT OPTION DEC30RTYP@2000 BHF5NZCX7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/07/2026	12/20/2030	101	201,240	2000	0	14,978	0	10,255		10,255	(4,723)	0	0	0	0		0005
PUT OPTION OCT31SPXP@5800 BHF5NZG08	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	10/17/2031	191	1,107,974	5800	0	86,257	0	59,301		59,301	(26,956)	0	0	0	0		0005
PUT OPTION JUN31RTYP@1800 BHF5PVAG3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/14/2026	06/20/2031	103	184,878	1800	0	12,092	0	8,358		8,358	(3,734)	0	0	0	0		0005

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PUT OPTION 20Y RTP 5.732000 19-JAN-2027 BHF50ANS8	Variable Annuities	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	01/16/2026	01/19/2027	0	800,000,000	0	0	1,740,000	0	4,277,801		4,277,801	2,537,801	0	0	0	0		0002
PUT OPTION 20Y RTP 5.767000 19-JAN-2027 BHF50AX99	Variable Annuities	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	01/16/2026	01/19/2027	0	1,200,000,000	0	0	2,760,000	0	5,932,442		5,932,442	3,172,442	0	0	0	0		0002
PUT OPTION NOV27SPXP@4000 BHF50NAY1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/21/2026	11/19/2027	157	626,800	4000	0	12,171	0	4,643		4,643	(7,528)	0	0	0	0		0005
PUT OPTION OCT26RTYP@2200 BHF5RDHF6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/28/2026	10/16/2026	106	233,046	2200	0	5,904	0	16		16	(5,888)	0	0	0	0		0005
PUT OPTION JAN27SPXP@6930 BHF5RPQ28	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/29/2026	01/29/2027	433,000	3,000,690,000	6930	0	172,334,000	0	34,903,582		34,903,582	(137,430,418)	0	0	0	0		0001
PUT OPTION JUN29SPXP@3300 BHF5S5EG3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/05/2026	06/15/2029	126	414,447	3300	0	11,504	0	3,919		3,919	(7,585)	0	0	0	0		0005
PUT OPTION APR27SPXP@3100 BHF5SWW74	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/12/2026	04/16/2027	138	428,265	3100	0	4,059	0	175		175	(3,884)	0	0	0	0		0005
PUT OPTION NOV26SPXP@2700 BHF5SWW82	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/12/2026	11/20/2026	142	384,129	2700	0	2,063	0	0		0	(2,063)	0	0	0	0		0005
PUT OPTION MAY27SPXP@3100 BHF5SWW90	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/12/2026	05/21/2027	127	394,041	3100	0	4,027	0	230		230	(3,797)	0	0	0	0		0005
PUT OPTION JUL27SPXP@3300 BHF5SWWA7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/12/2026	07/16/2027	122	402,039	3300	0	4,930	0	600		600	(4,330)	0	0	0	0		0005
PUT OPTION OCT26SPXP@6200 BHF5SWWZ2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/12/2026	10/16/2026	125	773,698	6200	0	23,360	0	139		139	(23,221)	0	0	0	0		0005
PUT OPTION OCT27SPXP@4200 BHF5TLTW6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	10/15/2027	122	513,954	4200	0	10,990	0	3,801		3,801	(7,189)	0	0	0	0		0005
PUT OPTION OCT26SPXP@6000 BHF5TLU87	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	10/16/2026	123	738,600	6000	0	19,065	0	103		103	(18,962)	0	0	0	0		0005
PUT OPTION APR29SPXP@3100 BHF5TLUV6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	04/20/2029	120	373,116	3100	0	9,338	0	2,380		2,380	(6,958)	0	0	0	0		0005
PUT OPTION JUL29SPXP@3400 BHF5TZXD2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/26/2026	07/20/2029	120	409,326	3400	0	11,741	0	4,594		4,594	(7,147)	0	0	0	0		0005
PUT OPTION FEB30SPXP@3800 BHF5TZXE0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/26/2026	02/15/2030	144	547,048	3800	0	20,659	0	11,482		11,482	(9,177)	0	0	0	0		0005
PUT OPTION SEP29SPXP@3300 BHF5URJU6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	09/21/2029	123	404,613	3300	0	11,829	0	4,313		4,313	(7,516)	0	0	0	0		0005
PUT OPTION AUG29SPXP@3400 BHF5URJV4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	08/17/2029	120	409,088	3400	0	12,190	0	4,742		4,742	(7,448)	0	0	0	0		0005
PUT OPTION FEB30SPXP@3700 BHF5URJW2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	02/15/2030	123	453,509	3700	0	16,778	0	8,657		8,657	(8,121)	0	0	0	0		0005

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PUT OPTION DEC26SPXP@2800 BHF5VH5R9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/12/2026	12/18/2026	129	361,284	2800	0	2,231	0	2		2	(2,229)	0	0	0	0		0005
PUT OPTION OCT26SPXP@2500 BHF5WI7MX8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	10/16/2026	120	300,275	2500	0	1,086	0	0		0	(1,086)	0	0	0	0		0005
PUT OPTION SEP27SPXP@3300 BHF5WI7MY6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	09/17/2027	126	415,437	3300	0	5,790	0	870		870	(4,920)	0	0	0	0		0005
PUT OPTION AUG27SPXP@3400 BHF5WI7N25 Premium at Maturity 2027-08-23	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	08/20/2027	120	408,204	3400	0	5,830	0	925	^	925	(4,835)	0	(70)	0	0		0005
PUT OPTION DEC26SPXP@6625 BHF5WIGM18 Premium at Maturity 2026-12-21	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/19/2026	12/18/2026	227,273	1,505,683,625	6625	0	96,605,754	0	7,401,660	^	7,401,660	(87,489,481)	0	(1,714,613)	0	0		0001
PUT OPTION NOV28SPXP@3000 BHF5WWGJ1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/26/2026	11/17/2028	130	390,990	3000	0	9,178	0	1,478		1,478	(7,700)	0	0	0	0		0005
PUT OPTION JUL28MXEAP@1700 07/21/2028 1700. PUT BHF5XG3X8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	07/21/2028	109	185,980	1700	0	4,307	0	1,766		1,766	(2,541)	0	0	0	0		0005
PUT OPTION JUL28MXEAP@2300 07/21/2028 2300. PUT BHF5XG8T2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	07/21/2028	192	441,163	2300	0	17,496	0	9,666		9,666	(7,830)	0	0	0	0		0005
PUT OPTION SEP27MXEAP@2100 09/17/2027 2100. PUT BHF5XG920	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	09/17/2027	132	278,124	2100	0	6,487	0	2,316		2,316	(4,171)	0	0	0	0		0005
PUT OPTION MAY27 RTY P @ 1900 05/21/2027 1900. PUT BHF5XG9Q7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	05/21/2027	111	211,831	1900	0	5,945	0	1,491		1,491	(4,454)	0	0	0	0		0005
PUT OPTION OCT27 RTY P @ 2000 10/15/2027 2000. PUT BHF5XGAB8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	10/15/2027	471	941,820	2000	0	40,835	0	15,882		15,882	(24,953)	0	0	0	0		0005
PUT OPTION SEP27MXEAP@1700 09/17/2027 1700. PUT BHF5XGAU6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	09/17/2027	172	292,808	1700	0	4,626	0	1,196		1,196	(3,430)	0	0	0	0		0005
PUT OPTION SEP27 RTY P @ 2000 09/17/2027 2000. PUT BHF5XGB76	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	09/17/2027	237	474,440	2000	0	19,685	0	7,346		7,346	(12,339)	0	0	0	0		0005
PUT OPTION SEP27MXEAP@2000 09/17/2027 2000. PUT BHF5XGB92	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	09/17/2027	184	367,880	2000	0	7,743	0	2,567		2,567	(5,176)	0	0	0	0		0005
PUT OPTION OCT27 RTY P @ 1900 10/15/2027 1900. PUT BHF5XGCX8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	10/15/2027	488	927,048	1900	0	34,779	0	13,123		13,123	(21,656)	0	0	0	0		0005
PUT OPTION JUL28MXEAP@2400 07/21/2028 2400. PUT BHF5XGEL2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	07/21/2028	209	502,488	2400	0	22,051	0	12,606		12,606	(9,445)	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION OCT27 RTY P @ 2100 10/15/2027 2100. PUT BHF5XGH39	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	10/15/2027	161	337,092	2100	0	16,829	0	6,793		6,793	(10,036)	0	0	0	0		0005
PUT OPTION JUN28MXEAP@2300 06/16/2028 2300. PUT BHF5XGPA4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	06/16/2028	219	504,229	2300	0	19,533	0	10,531		10,531	(9,002)	0	0	0	0		0005
PUT OPTION JUN28MXEAP@2400 06/16/2028 2400. PUT BHF5XGPC0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	06/16/2028	160	383,424	2400	0	16,464	0	9,206		9,206	(7,258)	0	0	0	0		0005
PUT OPTION JUN28MXEAP@2200 06/16/2028 2200. PUT BHF5XGRR5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	06/16/2028	247	543,708	2200	0	19,077	0	9,824		9,824	(9,253)	0	0	0	0		0005
PUT OPTION JAN29 MXEA P @ 2500 01/19/2029 2500. PUT BHF5XGW81	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	01/19/2029	155	386,625	2500	0	27,164	0	13,028		13,028	(14,136)	0	0	0	0		0005
PUT OPTION MAY29 RTY P @ 1500 05/18/2029 1500. PUT BHF5XGZC9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	05/18/2029	153	229,710	1500	0	11,208	0	4,863		4,863	(6,345)	0	0	0	0		0005
PUT OPTION MAY29 SPX P @ 3100 05/18/2029 3100. PUT BHF5XGZK1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	05/18/2029	367	1,136,429	3100	0	30,156	0	7,687		7,687	(22,469)	0	0	0	0		0005
PUT OPTION MAY29 SPX P @ 3200 05/18/2029 3200. PUT BHF5XGZL9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	05/18/2029	122	391,424	3200	0	11,599	0	3,063		3,063	(8,536)	0	0	0	0		0005
PUT OPTION MAY29 SPX P @ 3500 05/18/2029 3500. PUT BHF5XGZM7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	05/18/2029	129	452,655	3500	0	14,893	0	5,260		5,260	(9,633)	0	0	0	0		0005
PUT OPTION JUN29 RTY P @ 1600 06/15/2029 1600. PUT BHF5XGZS4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	06/15/2029	213	340,096	1600	0	18,176	0	8,421		8,421	(9,755)	0	0	0	0		0005
PUT OPTION JUN29 SPX P @ 3200 06/15/2029 3200. PUT BHF5XGZY1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	06/15/2029	237	757,056	3200	0	21,709	0	6,249		6,249	(15,460)	0	0	0	0		0005
PUT OPTION JUN29 SPX P @ 3700 06/15/2029 3700. PUT BHF5XGZZ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	06/15/2029	126	465,053	3700	0	16,775	0	7,112		7,112	(9,663)	0	0	0	0		0005
PUT OPTION JUN29 SPX P @ 3300 06/15/2029 3300. PUT BHF5XH001	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	06/15/2029	310	1,022,571	3300	0	30,151	0	9,669		9,669	(20,482)	0	0	0	0		0005
PUT OPTION JUN29 SPX P @ 3800 06/15/2029 3800. PUT BHF5XH027	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	06/15/2029	122	462,270	3800	0	17,338	0	7,865		7,865	(9,473)	0	0	0	0		0005
PUT OPTION JUL29 SPX P @ 3300 07/20/2029 3300. PUT BHF5XH068	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	07/20/2029	228	753,423	3300	0	22,950	0	7,449		7,449	(15,501)	0	0	0	0		0005
PUT OPTION JUL29 SPX P @ 3400 07/20/2029 3400. PUT BHF5XH076	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	07/20/2029	153	521,764	3400	0	16,913	0	5,856		5,856	(11,057)	0	0	0	0		0005
PUT OPTION AUG29 SPX P @ 3300 08/17/2029 3300. PUT BHF5XH0K7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	08/17/2029	355	1,171,533	3300	0	35,643	0	11,986		11,986	(23,657)	0	0	0	0		0005
PUT OPTION AUG29 SPX P @ 3400 08/17/2029 3400. PUT BHF5XH0M3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	08/17/2029	240	817,020	3400	0	26,262	0	9,471		9,471	(16,791)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION SEP29 SPX P @ 3200 09/21/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3200. PUT BHF5XH0Y7 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 09/21/2029	 236	 754,432	3200	 0	22,862	 0	7,068	.....	7,068	.....(15,794)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION SEP29 SPX P @ 3300 09/21/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3300. PUT BHF5XH0Z4 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 09/21/2029	233	 769,296	3300	 0	24,270	 0	8,201	.....	8,201	..... (16,069)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION SEP29 SPX P @ 3400 09/21/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3400. PUT BHF5XH118 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 09/21/2029	225	 764,048	3400	 0	25,117	 0	9,208	.....	9,208	.....(15,909)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION OCT29 RTY P @ 1300 10/19/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1300. PUT BHF5XH175 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 10/19/2029	 132	 171,548	1300	 0	7,606	 0	2,824	.....	2,824	.....(4,782)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION OCT29 RTY P @ 1500 10/19/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1500. PUT BHF5XH191 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 10/19/2029	 175	 262,980	1500	 0	13,630	 0	6,473	.....	6,473	.....(7,157)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION OCT29 SPX P @ 3100 10/19/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3100. PUT BHF5XH1E0 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 10/19/2029	 201	 624,092	3100	 0	18,620	 0	5,287	.....	5,287	.....(13,333)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION OCT29 SPX P @ 3200 10/19/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3200. PUT BHF5XH1F7 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 10/19/2029	 799	2,557,344	3200	 0	75,922	 0	24,772	.....	24,772	.....(51,150)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION OCT29 SPX P @ 3300 10/19/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3300. PUT BHF5XH1G5 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 10/19/2029	 379	1,252,086	3300	 0	39,388	 0	13,775	.....	13,775	.....(25,613)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION NOV29 RTY P @ 1300 11/16/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1300. PUT BHF5XH1K6 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 11/16/2029	 156	 202,618	1300	 0	8,952	 0	3,435	.....	3,435	.....(5,517)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION NOV29 RTY P @ 1500 11/16/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1500. PUT BHF5XH1P5 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 11/16/2029	 110	 164,925	1500	 0	8,965	 0	4,158	.....	4,158	.....(4,807)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION NOV29 SPX P @ 3200 11/16/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3200. PUT BHF5XH1X8 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 11/16/2029	 215	 687,040	3200	 0	21,575	 0	6,873	.....	6,873	.....(14,702)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION NOV29 SPX P @ 3300 11/16/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3300. PUT BHF5XH1Y6 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 11/16/2029	 236	 779,295	3300	 0	25,341	 0	8,839	.....	8,839	.....(16,502)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION NOV29 SPX P @ 3400 11/16/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3400. PUT BHF5XH1Z3 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 11/16/2029	 153	 518,976	3400	 0	17,965	 0	6,633	.....	6,633	.....(11,332)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION DEC29 RTY P @ 1700 12/21/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1700. PUT BHF5XH274 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 12/21/2029	 191	 325,448	1700	 0	20,702	 0	10,577	.....	10,577	.....(10,125)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION DEC29 RTY P @ 1800 12/21/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1800. PUT BHF5XH282 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 12/21/2029	 202	 363,366	1800	 0	25,268	 0	13,221	.....	13,221	.....(12,047)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION DEC29 SPX P @ 3500 12/21/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3500. PUT BHF5XH2F6 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 12/21/2029	 164	 574,105	3500	 0	20,913	 0	8,498	.....	8,498	.....(12,415)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION DEC29 SPX P @ 3600 12/21/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3600. PUT BHF5XH2G4 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 12/21/2029	433	1,559,520	3600	 0	57,088	 0	25,684	.....	25,684	.....(31,404)	 0	 0	 0	 0	.....	0005 .....
PUT OPTION DEC29 SPX P @ 4000 12/21/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
4000. PUT BHF5XH2H2 .	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 04/02/2026	. 12/21/2029	 176	 703,880	4000	 0	30,845	 0	15,575	.....	15,575	.....(15,270)	 0	 0	 0	 0	.....	0005 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION DEC29 SPX P @ 4200 12/21/2029 4200. PUT BHF5XH2J8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	12/21/2029	126	527,856	4200	0	25,270	0	12,612		12,612	(12,658)	0	0	0	0		0005
PUT OPTION JAN30SPXP@3600 01/18/2030 3600. PUT BHF5XH2W9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	01/18/2030	251	905,076	3600	0	28,072	0	15,276		15,276	(12,796)	0	0	0	0		0005
PUT OPTION JAN30SPXP@3700 01/18/2030 3700. PUT BHF5XH2X7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	01/18/2030	146	541,236	3700	0	17,432	0	10,102		10,102	(7,330)	0	0	0	0		0005
PUT OPTION JAN30SPXP@4200 01/18/2030 4200. PUT BHF5XH2Y5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	01/18/2030	131	549,318	4200	0	21,317	0	13,398		13,398	(7,919)	0	0	0	0		0005
PUT OPTION MAR30SPXP@3800 03/15/2030 3800. PUT BHF5XH423	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	03/15/2030	172	652,840	3800	0	22,554	0	13,988		13,988	(8,566)	0	0	0	0		0005
PUT OPTION MAR30SPXP@3900 03/15/2030 3900. PUT BHF5XH431	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	03/15/2030	250	974,298	3900	0	34,931	0	22,033		22,033	(12,898)	0	0	0	0		0005
PUT OPTION MAR30SPXP@4400 03/15/2030 4400. PUT BHF5XH449	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	03/15/2030	187	823,768	4400	0	35,550	0	22,400		22,400	(13,150)	0	0	0	0		0005
PUT OPTION MAR30SPXP@4600 03/15/2030 4600. PUT BHF5XH456	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	03/15/2030	135	622,104	4600	0	28,915	0	18,068		18,068	(10,847)	0	0	0	0		0005
PUT OPTION APR30RTYP@1700 04/18/2030 1700. PUT BHF5XH4F4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	04/18/2030	100	170,102	1700	0	10,516	0	5,908		5,908	(4,608)	0	0	0	0		0005
PUT OPTION APR30RTYP@1800 04/18/2030 1800. PUT BHF5XH4G2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	04/18/2030	146	263,052	1800	0	16,635	0	10,170		10,170	(6,465)	0	0	0	0		0005
PUT OPTION APR30RTYP@1900 04/18/2030 1900. PUT BHF5XH4R8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	04/18/2030	263	499,263	1900	0	32,708	0	21,321		21,321	(11,387)	0	0	0	0		0005
PUT OPTION APR30SPXP@3800 04/18/2030 3800. PUT BHF5XH4X5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	04/18/2030	357	1,356,676	3800	0	47,763	0	29,776		29,776	(17,987)	0	0	0	0		0005
PUT OPTION APR30SPXP@3900 04/18/2030 3900. PUT BHF5XH4Y3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	04/18/2030	190	739,635	3900	0	27,020	0	17,123		17,123	(9,897)	0	0	0	0		0005
PUT OPTION APR30SPXP@4400 04/18/2030 4400. PUT BHF5XH4Z0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	04/18/2030	249	1,094,676	4400	0	48,101	0	30,421		30,421	(17,680)	0	0	0	0		0005

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PUT OPTION APR30SPXP@4600 04/18/2030 4600. PUT BHF5XH506	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2026	04/18/2030	146	673,808	4600	0	31,875	0	19,986		19,986	(11,889)	0	0	0	0		0005
PUT OPTION MAY30 MXEA P @ 2000 05/17/2030 2000. PUT BHF5XH555	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	05/17/2030	107	213,800	2000	0	12,052	0	5,957		5,957	(6,095)	0	0	0	0		0005
PUT OPTION JUN30 MXEA P @ 2100 06/20/2030 2100. PUT BHF5XH5S5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	06/20/2030	131	275,814	2100	0	17,056	0	8,605		8,605	(8,451)	0	0	0	0		0005
PUT OPTION JUN30SPXP@4000 06/20/2030 4000. PUT BHF5XH662	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2026	06/20/2030	314	1,254,560	4000	0	49,122	0	31,449		31,449	(17,673)	0	0	0	0		0005
PUT OPTION JUN30SPXP@4200 06/20/2030 4200. PUT BHF5XH670	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2026	06/20/2030	268	1,125,852	4200	0	47,438	0	30,359		30,359	(17,079)	0	0	0	0		0005
PUT OPTION JUN30SPXP@4600 06/20/2030 4600. PUT BHF5XH688	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2026	06/20/2030	163	749,754	4600	0	36,575	0	23,067		23,067	(13,508)	0	0	0	0		0005
PUT OPTION JUN30SPXP@4800 06/20/2030 4800. PUT BHF5XH696	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2026	06/20/2030	165	794,208	4800	0	41,659	0	26,229		26,229	(15,430)	0	0	0	0		0005
PUT OPTION JUN30SPXP@5000 06/20/2030 5000. PUT BHF5XH6A3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2026	06/20/2030	136	678,700	5000	0	38,244	0	23,969		23,969	(14,275)	0	0	0	0		0005
PUT OPTION JUL30SPXP@4000 07/19/2030 4000. PUT BHF5XH6V7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2026	07/19/2030	127	506,120	4000	0	20,090	0	12,912		12,912	(7,178)	0	0	0	0		0005
PUT OPTION JUL30SPXP@4200 07/19/2030 4200. PUT BHF5XH6W5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2026	07/19/2030	339	1,423,800	4200	0	60,799	0	39,049		39,049	(21,750)	0	0	0	0		0005
PUT OPTION JUL30SPXP@4600 07/19/2030 4600. PUT BHF5XH6X3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2026	07/19/2030	338	1,555,168	4600	0	76,836	0	48,611		48,611	(28,225)	0	0	0	0		0005
PUT OPTION JUL30SPXP@4800 07/19/2030 4800. PUT BHF5XH6Y1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2026	07/19/2030	146	700,608	4800	0	37,206	0	23,493		23,493	(13,713)	0	0	0	0		0005
PUT OPTION JUL30SPXP@5000 07/19/2030 5000. PUT BHF5XH628	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/16/2026	07/19/2030	159	793,450	5000	0	45,244	0	28,432		28,432	(16,812)	0	0	0	0		0005
PUT OPTION AUG30 MXEA P @ 2100 08/16/2030 2100. PUT BHF5XH779	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	08/16/2030	157	328,692	2100	0	20,704	0	10,569		10,569	(10,135)	0	0	0	0		0005

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PUT OPTION APR30SPXP@3800 04/18/2030 3800. PUT BHF60HS62	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	04/30/2026	04/18/2030	132	502,398	3800	0	16,057	0	11,027		11,027	(5,030)	0	0	0	0		0005
PUT OPTION JAN32SPXP@5200 01/16/2032 5200. PUT BHF60HT20	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	04/30/2026	01/16/2032	181	938,704	5200	0	60,339	0	43,893		43,893	(16,446)	0	0	0	0		0005
PUT OPTION JAN27SPXP@4000 01/15/2027 4000. PUT BHF618ZE6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/07/2026	01/15/2027	142	566,720	4000	0	3,199	0	522		522	(2,677)	0	0	0	0		0005
PUT OPTION FEB27SPXP@6200 02/19/2027 6200. PUT BHF6190D4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/07/2026	02/19/2027	130	803,458	6200	0	18,868	0	5,548		5,548	(13,320)	0	0	0	0		0005
PUT OPTION MAR27MXEAP@2270 03/19/2027 2270. PUT BHF6349M4	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/21/2026	03/19/2027	185,000	419,950,000	2270	0	5,735,000	0	1,530,858		1,530,858	(4,204,142)	0	0	0	0		0001
PUT OPTION 20Y RTP 5.322000 19-MAR-2027 03/19/2027 05.322 PUT BHF64LCC3	Variable Annuities ...	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/02/2026	03/19/2027	0	1,000,000,000	5.322000027	0	4,950,000	0	19,715,332		19,715,332	14,765,332	0	0	0	0		0002
PUT OPTION JAN27SPXP@6200 01/15/2027 6200. PUT BHF64LHA2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2026	01/15/2027	128	796,142	6200	0	12,598	0	3,814		3,814	(8,784)	0	0	0	0		0005
PUT OPTION MAR32SPXP@6000 03/19/2032 6000. PUT BHF64LTL5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2026	03/19/2032	124	744,960	6000	0	63,973	0	43,519		43,519	(20,454)	0	0	0	0		0005
PUT OPTION MAR27NDXP@24400 03/19/2027 24400. PUT BHF64PPE6	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/03/2026	03/19/2027	5,000	122,000,000	24400	0	3,528,716	0	1,567,463		1,567,463	(1,961,253)	0	0	0	0		0001
PUT OPTION MAR27NDXP@24400 03/19/2027 24400. PUT BHF64V5Y1	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/04/2026	03/19/2027	5,000	122,000,000	24400	0	3,638,400	0	1,567,463		1,567,463	(2,070,937)	0	0	0	0		0001
PUT OPTION MAR27MXEAP@2450 03/19/2027 2450. PUT BHF65G0F1	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2026	03/19/2027	225,000	551,250,000	2450	0	10,530,000	0	3,152,756		3,152,756	(7,377,244)	0	0	0	0		0001
PUT OPTION APR29 SPX P @ 3100 04/20/2029 3100. PUT BHF674PH3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/24/2026	04/20/2029	122	379,285	3100	0	6,934	0	2,419		2,419	(4,515)	0	0	0	0		0005
PUT OPTION APR30 SPX P @ 3800 04/18/2030 3800. PUT BHF674SN7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/24/2026	04/18/2030	176	668,572	3800	0	20,126	0	14,674		14,674	(5,452)	0	0	0	0		0005
PUT OPTION OCT26 SPX P @ 2600 10/16/2026 2600. PUT BHF674UA2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/24/2026	10/16/2026	171	444,964	2600	0	936	0	0		0	(936)	0	0	0	0		0005

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PUT OPTION APR27SPXP@3100 04/16/2027 3100. PUT BHF69CJA5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2026	04/16/2027	129	399,466	3100	0	1,441	0	163		163	(1,278)	0	0	0	0		0005
PUT OPTION OCT26SPXP@6000 10/16/2026 6000. PUT BHF6A5CU1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/23/2026	10/16/2026	122	731,640	6000	0	3,656	0	102		102	(3,554)	0	0	0	0		0005
PUT OPTION FEB32SPXP@5200 02/20/2032 5200. PUT BHF6A5EP0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/23/2026	02/20/2032	141	733,252	5200	0	43,523	0	34,668		34,668	(8,855)	0	0	0	0		0005
PUT OPTION MAY27SPXP@3100 05/21/2027 3100. PUT BHF6A5ER6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/23/2026	05/21/2027	124	384,369	3100	0	2,131	0	224		224	(1,907)	0	0	0	0		0005
PUT OPTION JUL29BASKET:TR@100% 07/23/2029 100. PUT BHF6A7XK6	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2026	07/23/2029	400,000,000	400,000,000	0	0	30,771,743	0	24,918,507	^	24,918,507	(6,133,427)	0	280,191	0	0		0001
PUT OPTION JUL29BASKET:TR@100% 07/24/2029 100. PUT BHF6AGGV1	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/24/2026	07/24/2029	400,000,000	400,000,000	0	0	31,187,787	0	24,172,724	^	24,172,724	(7,299,606)	0	284,543	0	0		0001
PUT OPTION MAY29BASKET:TR@100% 05/25/2029 100. PUT BHF6AUCN2	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2026	05/25/2029	200,000,000	200,000,000	0	0	15,127,914	0	12,147,725	^	12,147,725	(3,102,475)	0	122,286	0	0		0001
PUT OPTION MAR29SPXP@3000 03/16/2029 3000. PUT BHF6B0US6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/30/2026	03/16/2029	125	376,290	3000	0	6,186	0	1,890		1,890	(4,296)	0	0	0	0		0005
PUT OPTION MAR30SPXP@3900 03/15/2030 3900. PUT BHF6B0UU1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/30/2026	03/15/2030	125	489,021	3900	0	14,602	0	11,059		11,059	(3,543)	0	0	0	0		0005
PUT OPTION DEC26SPXP@6200 12/18/2026 6200. PUT BHF6B0V63	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/30/2026	12/18/2026	125	772,706	6200	0	8,626	0	2,465		2,465	(6,161)	0	0	0	0		0005
PUT OPTION MAR27SPXP@5475 03/19/2027 5475. PUT BHF6B8V82	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/30/2026	03/19/2027	100,000	547,500,000	5475	0	5,924,000	0	2,868,168		2,868,168	(3,055,832)	0	0	0	0		0001
PUT OPTION DEC26 SPX P @ 2800 12/18/2026 2800. PUT BHF6BMKG5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2026	12/18/2026	141	394,436	2800	0	465	0	2		2	(463)	0	0	0	0		0005
PUT OPTION FEB27 SPX P @ 6200 02/19/2027 6200. PUT BHF6BMTA9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2026	02/19/2027	121	747,286	6200	0	7,779	0	5,160		5,160	(2,619)	0	0	0	0		0005
PUT OPTION JUN30 MXEA P @ 2000 06/20/2030 2000. PUT BHF6BPXQ2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	06/20/2030	124	247,520	2000	0	9,287	0	7,039		7,039	(2,248)	0	0	0	0		0005
PUT OPTION APR30 SPX P @ 4200 04/18/2030 4200. PUT BHF6BPXR0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	04/18/2030	125	526,890	4200	0	16,405	0	13,664		13,664	(2,741)	0	0	0	0		0005

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PUT OPTION APR30 SPX P @ 3900 04/18/2030 3900. PUT BHF6BPXS8 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	04/18/2030	223	869,700	3900	0	23,797	0	20,134		20,134	(3,663)	0	0	0	0		0005
PUT OPTION JUN30 RTY P @ 1800 06/20/2030 1800. PUT BHF6BPXU3 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	06/20/2030	116	208,008	1800	0	10,079	0	8,274		8,274	(1,805)	0	0	0	0		0005
PUT OPTION JUN30 RTY P @ 1900 06/20/2030 1900. PUT BHF6BPY57 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	06/20/2030	119	226,651	1900	0	11,677	0	9,932		9,932	(1,745)	0	0	0	0		0005
PUT OPTION JUN30 SPX P @ 4200 06/20/2030 4200. PUT BHF6BPYA6 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	06/20/2030	242	1,014,384	4200	0	31,895	0	27,352		27,352	(4,543)	0	0	0	0		0005
PUT OPTION JUN30 SPX P @ 4000 06/20/2030 4000. PUT BHF6BPYB4 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	06/20/2030	261	1,044,440	4000	0	30,544	0	26,182		26,182	(4,362)	0	0	0	0		0005
PUT OPTION FEB29 MXEA P @ 1600 02/16/2029 1600. PUT BHF6B0383 .	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	02/16/2029	114	182,896	1600	0	3,131	0	2,139		2,139	(992)	0	0	0	0		0005
PUT OPTION APR29 MXEA P @ 1600 04/20/2029 1600. PUT BHF6B03B6 .	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	04/20/2029	153	244,592	1600	0	4,546	0	3,118		3,118	(1,428)	0	0	0	0		0005
PUT OPTION NOV29 MXEA P @ 1600 11/16/2029 1600. PUT BHF6B03D2 .	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	11/16/2029	100	160,160	1600	0	3,643	0	2,564		2,564	(1,079)	0	0	0	0		0005
PUT OPTION MAY27 MXEA P @ 2700 05/21/2027 2700. PUT BHF6B0458 .	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	05/21/2027	257	695,169	2700	0	14,892	0	11,412		11,412	(3,480)	0	0	0	0		0005
PUT OPTION JAN29 MXEA P @ 2700 01/19/2029 2700. PUT BHF6B0490 .	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	01/19/2029	116	312,363	2700	0	15,805	0	13,332		13,332	(2,473)	0	0	0	0		0005
PUT OPTION APR27 MXEA P @ 2700 04/16/2027 2700. PUT BHF6B04B5 .	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	04/16/2027	260	702,783	2700	0	13,072	0	9,398		9,398	(3,674)	0	0	0	0		0005
PUT OPTION JUL29 RTY P @ 1500 07/20/2029 1500. PUT BHF6B0A69 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/20/2029	107	159,855	1500	0	5,544	0	3,616		3,616	(1,928)	0	0	0	0		0005
PUT OPTION MAY28 RTY P @ 1600 05/19/2028 1600. PUT BHF6B0AB8 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/19/2028	171	272,912	1600	0	6,031	0	4,001		4,001	(2,030)	0	0	0	0		0005
PUT OPTION JUL28 RTY P @ 1600 07/21/2028 1600. PUT BHF6B0AG7 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/21/2028	104	166,384	1600	0	4,583	0	2,720		2,720	(1,863)	0	0	0	0		0005
PUT OPTION OCT28 MXEA P @ 1300 10/20/2028 1300. PUT BHF6B0BC5 .	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	10/20/2028	103	134,329	1300	0	1,437	0	437		437	(1,000)	0	0	0	0		0005
PUT OPTION JAN27 MXEA P @ 1600 01/15/2027 1600. PUT BHF6B0BF8 .	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	01/15/2027	115	183,632	1600	0	332	0	56		56	(276)	0	0	0	0		0005
PUT OPTION MAR29 MXEA P @ 1500 03/16/2029 1500. PUT BHF6B0BG6 .	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	03/16/2029	101	150,870	1500	0	2,414	0	1,429		1,429	(985)	0	0	0	0		0005
PUT OPTION APR27 MXEA P @ 1700 04/16/2027 1700. PUT BHF6B0BQ4 .	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	04/16/2027	134	227,834	1700	0	897	0	295		295	(602)	0	0	0	0		0005
PUT OPTION MAY27 MXEA P @ 1700 05/21/2027 1700. PUT BHF6B0BU5 .	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	05/21/2027	130	220,286	1700	0	1,050	0	415		415	(635)	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION DEC26 MXEA P @ 1800 12/18/2026 1800. PUT BHF6BQBW1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	12/18/2026	104	186,678	1800	0	376	0	61		61	(315)	0	0	0	0		0005
PUT OPTION APR28 MXEA P @ 1800 04/21/2028 1800. PUT BHF6BQBY7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	04/21/2028	118	211,662	1800	0	2,949	0	1,887		1,887	(1,062)	0	0	0	0		0005
PUT OPTION NOV29 MXEA P @ 1800 11/16/2029 1800. PUT BHF6BQC00	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	11/16/2029	105	189,288	1800	0	5,176	0	3,777		3,777	(1,399)	0	0	0	0		0005
PUT OPTION MAR28 MXEA P @ 1900 03/17/2028 1900. PUT BHF6BQC42	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	03/17/2028	102	193,116	1900	0	2,815	0	1,829		1,829	(986)	0	0	0	0		0005
PUT OPTION JAN28 MXEA P @ 1900 01/21/2028 1900. PUT BHF6BQC67	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	01/21/2028	125	237,025	1900	0	3,092	0	1,922		1,922	(1,170)	0	0	0	0		0005
PUT OPTION JUL30 MXEA P @ 2000 07/19/2030 2000. PUT BHF6BQCA8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	07/19/2030	102	204,120	2000	0	7,776	0	5,904		5,904	(1,872)	0	0	0	0		0005
PUT OPTION NOV29 MXEA P @ 1900 11/16/2029 1900. PUT BHF6BQCF7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	11/16/2029	116	220,951	1900	0	6,614	0	4,884		4,884	(1,730)	0	0	0	0		0005
PUT OPTION NOV27 MXEA P @ 2000 11/19/2027 2000. PUT BHF6BQCK6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	11/19/2027	117	233,280	2000	0	2,998	0	1,906		1,906	(1,092)	0	0	0	0		0005
PUT OPTION JAN31 MXEA P @ 2200 01/17/2031 2200. PUT BHF6BQCM2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	01/17/2031	101	221,562	2200	0	10,690	0	8,306		8,306	(2,384)	0	0	0	0		0005
PUT OPTION NOV31 MXEA P @ 2100 11/21/2031 2100. PUT BHF6BQCP5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	11/21/2031	179	376,782	2100	0	18,913	0	14,574		14,574	(4,339)	0	0	0	0		0005
PUT OPTION MAR29 MXEA P @ 2400 03/16/2029 2400. PUT BHF6BQDC3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	03/16/2029	199	477,264	2400	0	18,657	0	15,065		15,065	(3,592)	0	0	0	0		0005
PUT OPTION DEC26 MXEA P @ 2500 12/18/2026 2500. PUT BHF6BQDV1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	12/18/2026	101	251,300	2500	0	1,735	0	631		631	(1,104)	0	0	0	0		0005
PUT OPTION NOV26 MXEA P @ 2500 11/20/2026 2500. PUT BHF6BQDZ2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	11/20/2026	232	578,950	2500	0	3,082	0	385		385	(2,697)	0	0	0	0		0005
PUT OPTION MAR29 MXEA P @ 2500 03/16/2029 2500. PUT BHF6BQE40	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	03/16/2029	366	913,800	2500	0	39,399	0	32,195		32,195	(7,204)	0	0	0	0		0005
PUT OPTION DEC26 MXEA P @ 2600 12/18/2026 2600. PUT BHF6BQE73	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	12/18/2026	233	605,826	2600	0	5,070	0	2,124		2,124	(2,946)	0	0	0	0		0005
PUT OPTION JAN27 MXEA P @ 2600 01/15/2027 2600. PUT BHF6BQE99	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	01/15/2027	127	330,564	2600	0	3,294	0	1,641		1,641	(1,653)	0	0	0	0		0005
PUT OPTION APR27 MXEA P @ 2600 04/16/2027 2600. PUT BHF6BQED0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	04/16/2027	155	403,156	2600	0	6,308	0	4,217		4,217	(2,091)	0	0	0	0		0005
PUT OPTION DEC28 MXEA P @ 2600 12/15/2028 2600. PUT BHF6BQEH1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	12/15/2028	123	319,124	2600	0	14,337	0	11,802		11,802	(2,535)	0	0	0	0		0005
PUT OPTION MAR29 MXEA P @ 2600 03/16/2029 2600. PUT BHF6BQEJ7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/04/2026	03/16/2029	129	334,152	2600	0	15,893	0	13,222		13,222	(2,671)	0	0	0	0		0005

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PUT OPTION APR29 MXEA P @ 2600 04/20/2029	Index Linked Annuities																					
2600. PUT BHF6BQEK4		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	04/20/2029	149	386,360	2600	0	18,969	0	15,656		15,656	(3,313)	0	0	0	0		0005
PUT OPTION JUL28 SPX P @ 2900 07/21/2028	Index Linked Annuities			BANK OF AMERICA NA																		
2900. PUT BHF6BQEN8		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	07/21/2028	344	996,991	2900	0	9,048	0	2,477		2,477	(6,571)	0	0	0	0		0005
PUT OPTION JAN27 MXEA P @ 2700 01/15/2027	Index Linked Annuities																					
2700. PUT BHF6BQEW8		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	01/15/2027	330	890,271	2700	0	10,782	0	6,052		6,052	(4,730)	0	0	0	0		0005
PUT OPTION JUL28 SPX P @ 3100 07/21/2028	Index Linked Annuities			BANK OF AMERICA NA																		
3100. PUT BHF6BQEX6		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	07/21/2028	172	533,169	3100	0	5,332	0	1,953		1,953	(3,379)	0	0	0	0		0005
PUT OPTION FEB29 MXEA P @ 2700 02/16/2029	Index Linked Annuities																					
2700. PUT BHF6BQF15		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	02/16/2029	128	345,438	2700	0	17,740	0	15,020		15,020	(2,720)	0	0	0	0		0005
PUT OPTION APR27 MXEA P @ 2800 04/16/2027	Index Linked Annuities																					
2800. PUT BHF6BQFG2		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	04/16/2027	227	636,972	2800	0	14,200	0	10,888		10,888	(3,312)	0	0	0	0		0005
PUT OPTION MAY27 MXEA P @ 2800 05/21/2027	Index Linked Annuities																					
2800. PUT BHF6BQFH0		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	05/21/2027	312	873,124	2800	0	22,249	0	17,934		17,934	(4,315)	0	0	0	0		0005
PUT OPTION JAN29 SPX P @ 3300 01/19/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3300. PUT BHF6BQFJ6		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	128	422,301	3300	0	7,568	0	2,975		2,975	(4,593)	0	0	0	0		0005
PUT OPTION DEC29 SPX P @ 3500 12/21/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3500. PUT BHF6BQFP2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	12/21/2029	301	1,053,570	3500	0	23,380	0	15,595		15,595	(7,785)	0	0	0	0		0005
PUT OPTION JAN30 SPX P @ 3600 01/18/2030				MORGAN STANLEY & CO																		
3600. PUT BHF6BQFU1	Variable Annuities ...	D 1	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/18/2030	144	518,364	3600	0	12,301	0	8,749		8,749	(3,552)	0	0	0	0		0005
PUT OPTION JAN30 SPX P @ 3500 01/18/2030	Index Linked Annuities			MORGAN STANLEY & CO																		
3500. PUT BHF6BQFX5		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/18/2030	123	429,730	3500	0	9,960	0	6,528		6,528	(3,432)	0	0	0	0		0005
PUT OPTION OCT29 SPX P @ 3700 10/19/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3700. PUT BHF6BQG14		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	10/19/2029	180	666,666	3700	0	15,818	0	11,516		11,516	(4,302)	0	0	0	0		0005
PUT OPTION MAR30 SPX P @ 3900 03/15/2030	Index Linked Annuities			MORGAN STANLEY & CO																		
3900. PUT BHF6BQGD8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	03/15/2030	178	692,289	3900	0	18,725	0	15,655		15,655	(3,070)	0	0	0	0		0005
PUT OPTION DEC27 SPX P @ 4200 12/17/2027	Index Linked Annuities			GOLDMAN SACHS																		
4200. PUT BHF6BQGF3		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	12/17/2027	163	683,130	4200	0	7,453	0	5,971		5,971	(1,482)	0	0	0	0		0005
PUT OPTION MAR31 SPX P @ 4200 03/21/2031	Index Linked Annuities			MORGAN STANLEY & CO																		
4200. PUT BHF6BQGH9		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	03/21/2031	164	688,716	4200	0	26,564	0	21,452		21,452	(5,112)	0	0	0	0		0005
PUT OPTION OCT26 RTY P @ 1300 10/16/2026	Index Linked Annuities			MORGAN STANLEY & CO																		
1300. PUT BHF6BQP55		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/16/2026	109	142,051	1300	0	1,587	0	0		0	(1,587)	0	0	0	0		0005
PUT OPTION OCT28 RTY P @ 1400 10/20/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
1400. PUT BHF6BQPB2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/20/2028	139	194,320	1400	0	4,780	0	2,687		2,687	(2,093)	0	0	0	0		0005
PUT OPTION DEC28 RTY P @ 1400 12/15/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
1400. PUT BHF6BQPC0		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/15/2028	103	144,298	1400	0	4,156	0	2,159		2,159	(1,997)	0	0	0	0		0005
PUT OPTION OCT29 RTY P @ 1400 10/19/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1400. PUT BHF6BQPF3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/19/2029	131	184,030	1400	0	6,042	0	3,975		3,975	(2,067)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JUL29 RTY P @ 1400 07/20/2029 1400. PUT BHF6B0PH9 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/20/2029	102	143,206	1400	0	4,774	0	2,827		2,827	(1,947)	0	0	0	0		0005
PUT OPTION JUL28 RTY P @ 1500 07/21/2028 1500. PUT BHF6B0PM8 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/21/2028	132	197,925	1500	0	4,754	0	2,789		2,789	(1,965)	0	0	0	0		0005
PUT OPTION OCT26 RTY P @ 1600 10/16/2026 1600. PUT BHF6B0PS5 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/16/2026	143	229,488	1600	0	1,632	0	0		0	(1,632)	0	0	0	0		0005
PUT OPTION DEC28 RTY P @ 1600 12/15/2028 1600. PUT BHF6B0PW6 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/15/2028	117	187,616	1600	0	5,779	0	3,757		3,757	(2,022)	0	0	0	0		0005
PUT OPTION AUG29 RTY P @ 1600 08/17/2029 1600. PUT BHF6B0PY2 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	08/17/2029	198	316,352	1600	0	10,501	0	8,310		8,310	(2,191)	0	0	0	0		0005
PUT OPTION SEP29 RTY P @ 1600 09/21/2029 1600. PUT BHF6BQQ05 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	09/21/2029	196	313,616	1600	0	10,681	0	8,493		8,493	(2,188)	0	0	0	0		0005
PUT OPTION SEP27 RTY P @ 1700 09/17/2027 1700. PUT BHF6BQQ54 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	09/17/2027	110	187,493	1700	0	3,504	0	1,667		1,667	(1,837)	0	0	0	0		0005
PUT OPTION OCT27 RTY P @ 1700 10/15/2027 1700. PUT BHF6BQQ70 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/15/2027	170	289,833	1700	0	4,893	0	2,859		2,859	(2,034)	0	0	0	0		0005
PUT OPTION JUL29 RTY P @ 1700 07/20/2029 1700. PUT BHF6BQQA3 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/20/2029	110	186,490	1700	0	7,253	0	5,371		5,371	(1,882)	0	0	0	0		0005
PUT OPTION APR31 RTY P @ 1700 04/18/2031 1700. PUT BHF6BQQB1 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/18/2031	120	203,813	1700	0	10,214	0	8,248		8,248	(1,966)	0	0	0	0		0005
PUT OPTION AUG29 RTY P @ 1700 08/17/2029 1700. PUT BHF6BQQC9 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	08/17/2029	130	220,694	1700	0	8,455	0	6,510		6,510	(1,945)	0	0	0	0		0005
PUT OPTION MAR28 RTY P @ 1800 03/17/2028 1800. PUT BHF6BQQE5 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	03/17/2028	132	236,718	1800	0	5,961	0	4,173		4,173	(1,788)	0	0	0	0		0005
PUT OPTION MAY28 RTY P @ 1800 05/19/2028 1800. PUT BHF6BQQF2 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/19/2028	127	228,996	1800	0	6,323	0	4,537		4,537	(1,786)	0	0	0	0		0005
PUT OPTION DEC27 RTY P @ 1900 12/17/2027 1900. PUT BHF6BQQN5 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/17/2027	219	416,423	1900	0	8,874	0	7,045		7,045	(1,829)	0	0	0	0		0005
PUT OPTION JAN28 RTY P @ 1900 01/21/2028 1900. PUT BHF6BQQP0 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	01/21/2028	105	198,968	1900	0	5,312	0	3,646		3,646	(1,666)	0	0	0	0		0005
PUT OPTION OCT27 RTY P @ 1900 10/15/2027 1900. PUT BHF6BQQQ8 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/15/2027	134	253,840	1900	0	5,372	0	3,593		3,593	(1,779)	0	0	0	0		0005
PUT OPTION MAY30 RTY P @ 1900 05/17/2030 1900. PUT BHF6BQQS4 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/17/2030	120	228,323	1900	0	11,617	0	9,870		9,870	(1,747)	0	0	0	0		0005
PUT OPTION OCT27 RTY P @ 2000 10/15/2027 2000. PUT BHF6BQQW5 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/15/2027	158	316,960	2000	0	7,011	0	5,345		5,345	(1,666)	0	0	0	0		0005
PUT OPTION DEC27 RTY P @ 2000 12/17/2027 2000. PUT BHF6BQQX3 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/17/2027	109	218,600	2000	0	5,941	0	4,351		4,351	(1,590)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION NOV27 RTY P @ 2000 11/19/2027 2000. PUT BHF6BQQY1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/19/2027	103	206,640	2000	0	5,450	0	3,836		3,836	(1,614)	0	0	0	0		0005
PUT OPTION OCT28 RTY P @ 2000 10/20/2028 2000. PUT BHF6BQR04	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/20/2028	118	236,080	2000	0	9,230	0	7,554		7,554	(1,676)	0	0	0	0		0005
PUT OPTION NOV27 RTY P @ 2100 11/19/2027 2100. PUT BHF6BQR61	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/19/2027	112	235,053	2100	0	6,625	0	5,176		5,176	(1,449)	0	0	0	0		0005
PUT OPTION OCT28 RTY P @ 2100 10/20/2028 2100. PUT BHF6BQR95	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/20/2028	113	237,090	2100	0	10,160	0	8,650		8,650	(1,510)	0	0	0	0		0005
PUT OPTION OCT26 RTY P @ 2200 10/16/2026 2200. PUT BHF6BQRN4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/16/2026	661	1,453,364	2200	0	3,607	0	100		100	(3,507)	0	0	0	0		0005
PUT OPTION DEC28 RTY P @ 2200 12/15/2028 2200. PUT BHF6BQRV6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/15/2028	106	232,474	2200	0	11,523	0	10,074		10,074	(1,449)	0	0	0	0		0005
PUT OPTION OCT26 RTY P @ 2300 10/16/2026 2300. PUT BHF6BQS29	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/16/2026	169	389,597	2300	0	2,287	0	58		58	(2,229)	0	0	0	0		0005
PUT OPTION JUL29 RTY P @ 2500 07/20/2029 2500. PUT BHF6BQSU7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/20/2029	157	392,350	2500	0	27,117	0	26,913		26,913	(204)	0	0	0	0		0005
PUT OPTION JUL29 RTY P @ 2600 07/20/2029 2600. PUT BHF6BQT44	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/20/2029	102	264,160	2600	0	20,360	0	19,973		19,973	(387)	0	0	0	0		0005
PUT OPTION JUL29 RTY P @ 2700 07/20/2029 2700. PUT BHF6BQTA0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/20/2029	102	274,860	2700	0	22,888	0	22,852		22,852	(36)	0	0	0	0		0005
PUT OPTION DEC28 SPX P @ 2800 12/15/2028 2800. PUT BHF6BR9G7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/06/2026	12/15/2028	161	450,548	2800	0	5,060	0	1,224		1,224	(3,836)	0	0	0	0		0005
PUT OPTION JUL28 SPX P @ 2800 07/21/2028 2800. PUT BHF6BR9H5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/06/2026	07/21/2028	185	518,784	2800	0	4,478	0	1,043		1,043	(3,435)	0	0	0	0		0005
PUT OPTION JAN29 SPX P @ 3000 01/19/2029 3000. PUT BHF6BR9Z5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	224	672,240	3000	0	10,077	0	2,932		2,932	(7,145)	0	0	0	0		0005
PUT OPTION JAN29 SPX P @ 3100 01/19/2029 3100. PUT BHF6BRA67	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	180	556,667	3100	0	8,894	0	2,874		2,874	(6,020)	0	0	0	0		0005
PUT OPTION SEP29 SPX P @ 3200 09/21/2029 3200. PUT BHF6BRAK6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	09/21/2029	226	723,968	3200	0	13,848	0	6,783		6,783	(7,065)	0	0	0	0		0005
PUT OPTION OCT29 SPX P @ 3200 10/19/2029 3200. PUT BHF6BRAM2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	10/19/2029	241	772,736	3200	0	14,967	0	7,485		7,485	(7,482)	0	0	0	0		0005
PUT OPTION JUL28 SPX P @ 3300 07/21/2028 3300. PUT BHF6BRAT7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/06/2026	07/21/2028	138	456,060	3300	0	5,005	0	2,365		2,365	(2,640)	0	0	0	0		0005
PUT OPTION AUG29 SPX P @ 3300 08/17/2029 3300. PUT BHF6BRAW0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	08/17/2029	309	1,018,347	3300	0	19,188	0	10,419		10,419	(8,769)	0	0	0	0		0005
PUT OPTION SEP29 SPX P @ 3300 09/21/2029 3300. PUT BHF6BRAX8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	09/21/2029	221	729,069	3300	0	14,486	0	7,772		7,772	(6,714)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION OCT29 SPX P @ 3300 10/19/2029 3300. PUT BHF6BRAY6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	10/19/2029	143	471,108	3300	0	10,047	0	5,183		5,183	(4,864)	0	0	0	0		0005
PUT OPTION DEC27 SPX P @ 3400 12/17/2027 3400. PUT BHF6BRB25	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	12/17/2027	123	418,846	3400	0	3,248	0	1,499		1,499	(1,749)	0	0	0	0		0005
PUT OPTION JUL28 SPX P @ 3400 07/21/2028 3400. PUT BHF6BRB66	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	07/21/2028	143	486,744	3400	0	5,592	0	2,964		2,964	(2,628)	0	0	0	0		0005
PUT OPTION JAN29 SPX P @ 3400 01/19/2029 3400. PUT BHF6BRB90	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	154	525,130	3400	0	9,372	0	4,272		4,272	(5,100)	0	0	0	0		0005
PUT OPTION AUG29 SPX P @ 3400 08/17/2029 3400. PUT BHF6BRBD1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	08/17/2029	170	576,946	3400	0	11,922	0	6,688		6,688	(5,234)	0	0	0	0		0005
PUT OPTION DEC29 SPX P @ 3400 12/21/2029 3400. PUT BHF6BRBE9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	12/21/2029	225	764,354	3400	0	16,699	0	10,116		10,116	(6,583)	0	0	0	0		0005
PUT OPTION DEC27 SPX P @ 3500 12/17/2027 3500. PUT BHF6BRBK5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	12/17/2027	124	434,490	3500	0	3,520	0	1,864		1,864	(1,656)	0	0	0	0		0005
PUT OPTION JUL28 SPX P @ 3500 07/21/2028 3500. PUT BHF6BRB02	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	07/21/2028	164	572,705	3500	0	6,881	0	4,063		4,063	(2,818)	0	0	0	0		0005
PUT OPTION JAN29 SPX P @ 3500 01/19/2029 3500. PUT BHF6BRBT6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	130	453,635	3500	0	8,563	0	4,231		4,231	(4,332)	0	0	0	0		0005
PUT OPTION SEP29 SPX P @ 3600 09/21/2029 3600. PUT BHF6BRC65	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	09/21/2029	139	498,744	3600	0	11,546	0	7,552		7,552	(3,994)	0	0	0	0		0005
PUT OPTION OCT29 SPX P @ 3600 10/19/2029 3600. PUT BHF6BRC73	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	10/19/2029	140	504,828	3600	0	11,894	0	7,852		7,852	(4,042)	0	0	0	0		0005
PUT OPTION DEC29 SPX P @ 3600 12/21/2029 3600. PUT BHF6BRC81	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	12/21/2029	172	618,588	3600	0	14,859	0	10,187		10,187	(4,672)	0	0	0	0		0005
PUT OPTION SEP29 SPX P @ 3700 09/21/2029 3700. PUT BHF6BRCJ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	09/21/2029	205	757,168	3700	0	17,419	0	12,752		12,752	(4,667)	0	0	0	0		0005
PUT OPTION JAN30 SPX P @ 3700 01/18/2030 3700. PUT BHF6BRCK4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/18/2030	198	731,786	3700	0	17,684	0	13,658		13,658	(4,026)	0	0	0	0		0005
PUT OPTION FEB30 SPX P @ 3700 02/15/2030 3700. PUT BHF6BRCL2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	02/15/2030	219	811,595	3700	0	19,866	0	15,492		15,492	(4,374)	0	0	0	0		0005
PUT OPTION AUG29 SPX P @ 3800 08/17/2029 3800. PUT BHF6BRCV0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	08/17/2029	288	1,094,248	3800	0	24,813	0	19,769		19,769	(5,044)	0	0	0	0		0005
PUT OPTION SEP29 SPX P @ 3800 09/21/2029 3800. PUT BHF6BRCW8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	09/21/2029	167	632,776	3800	0	15,331	0	11,796		11,796	(3,535)	0	0	0	0		0005
PUT OPTION FEB30 SPX P @ 3800 02/15/2030 3800. PUT BHF6BRCY4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	02/15/2030	166	630,116	3800	0	16,210	0	13,226		13,226	(2,984)	0	0	0	0		0005
PUT OPTION MAY30 SPX P @ 3900 05/17/2030 3900. PUT BHF6BRD49	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	05/17/2030	217	846,066	3900	0	23,573	0	19,968		19,968	(3,605)	0	0	0	0		0005

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PUT OPTION DEC27 SPX P @ 4000 12/17/2027 4000. PUT BHF6BRD80	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	12/17/2027	205	821,360	4000	0	8,234	0	6,541		6,541	(1,693)	0	0	0	0		0005
PUT OPTION JAN30 SPX P @ 4000 01/18/2030 4000. PUT BHF6BRDB3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/18/2030	121	484,280	4000	0	13,377	0	10,946		10,946	(2,431)	0	0	0	0		0005
PUT OPTION MAY30 SPX P @ 4000 05/17/2030 4000. PUT BHF6BRDC1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	05/17/2030	228	913,280	4000	0	26,326	0	22,410		22,410	(3,916)	0	0	0	0		0005
PUT OPTION AUG30 SPX P @ 4000 08/16/2030 4000. PUT BHF6BRDD9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	08/16/2030	132	527,800	4000	0	16,343	0	13,688		13,688	(2,655)	0	0	0	0		0005
PUT OPTION JUL30 SPX P @ 4200 07/19/2030 4200. PUT BHF6BRDL1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	07/19/2030	149	625,044	4200	0	20,273	0	17,142		17,142	(3,131)	0	0	0	0		0005
PUT OPTION JAN30 SPX P @ 4400 01/18/2030 4400. PUT BHF6BRDN7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/18/2030	135	593,604	4400	0	18,680	0	15,542		15,542	(3,138)	0	0	0	0		0005
PUT OPTION FEB30 SPX P @ 4400 02/15/2030 4400. PUT BHF6BRDP2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	02/15/2030	131	574,200	4400	0	18,395	0	15,326		15,326	(3,069)	0	0	0	0		0005
PUT OPTION MAY30 SPX P @ 4400 05/17/2030 4400. PUT BHF6BRDQ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	05/17/2030	143	629,728	4400	0	21,181	0	17,813		17,813	(3,368)	0	0	0	0		0005
PUT OPTION MAR30 SPX P @ 4400 03/15/2030 4400. PUT BHF6BRDR8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	03/15/2030	130	571,296	4400	0	18,619	0	15,535		15,535	(3,084)	0	0	0	0		0005
PUT OPTION FEB30 SPX P @ 4600 02/15/2030 4600. PUT BHF6BRDX5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	02/15/2030	121	558,670	4600	0	19,194	0	15,936		15,936	(3,258)	0	0	0	0		0005
PUT OPTION APR31 SPX P @ 4600 04/18/2031 4600. PUT BHF6BRDY3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/18/2031	134	616,400	4600	0	27,445	0	21,963		21,963	(5,482)	0	0	0	0		0005
PUT OPTION JUL30 SPX P @ 4800 07/19/2030 4800. PUT BHF6BRE22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	07/19/2030	130	621,936	4800	0	24,683	0	20,854		20,854	(3,829)	0	0	0	0		0005
PUT OPTION MAR31 SPX P @ 4800 03/21/2031 4800. PUT BHF6BRE55	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	03/21/2031	132	632,880	4800	0	29,509	0	23,770		23,770	(5,739)	0	0	0	0		0005
PUT OPTION NOV30 SPX P @ 5000 11/15/2030 5000. PUT BHF6BREE6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	11/15/2030	198	987,900	5000	0	43,695	0	37,370		37,370	(6,325)	0	0	0	0		0005
PUT OPTION JAN31 SPX P @ 5200 01/17/2031 5200. PUT BHF6BREW6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	01/17/2031	122	634,816	5200	0	32,411	0	26,184		26,184	(6,227)	0	0	0	0		0005
PUT OPTION AUG32 SPX P @ 5600 08/20/2032 5600. PUT BHF6BRFV7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/11/2026	08/20/2032	520	2,913,624	5600	0	175,630	0	159,934		159,934	(15,696)	0	0	0	0		0005
PUT OPTION JAN29 SPX P @ 5800 01/19/2029 5800. PUT BHF6BRG79	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	272	1,579,920	5800	0	62,709	0	51,693		51,693	(11,016)	0	0	0	0		0005
PUT OPTION JAN29 SPX P @ 6000 01/19/2029 6000. PUT BHF6BRGZ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	166	997,560	6000	0	43,445	0	35,369		35,369	(8,076)	0	0	0	0		0005
PUT OPTION JAN29 SPX P @ 6200 01/19/2029 6200. PUT BHF6BRHH6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	161	997,580	6200	0	47,001	0	38,366		38,366	(8,635)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JAN29 SPX P @ 6400 01/19/2029 6400. PUT BHF6BRJ19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	125	799,616	6400	0	40,982	0	33,454		33,454	(7,528)	0	0	0	0		0005
PUT OPTION DEC26 SPX P @ 5900 12/18/2026 5900. PUT BHF6CJMM6	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/11/2026	12/18/2026	100,000	590,000,000	5900	0	2,863,960	0	1,432,826		1,432,826	(1,431,134)	0	0	0	0		0001
PUT OPTION DEC26 SPX P @ 5900 12/18/2026 5900. PUT BHF6CK9N6	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/11/2026	12/18/2026	150,000	885,000,000	5900	0	4,320,000	0	2,149,239		2,149,239	(2,170,761)	0	0	0	0		0001
PUT OPTION NOV26 SPX P @ 2500 11/20/2026 2500. PUT BHF6CL5Q1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	11/20/2026	121	302,775	2500	269	0	0	0		0	(269)	0	0	0	0		0005
PUT OPTION JAN27 RTY P @ 1900 01/15/2027 1900. PUT BHF6CL5U2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	01/15/2027	111	209,950	1900	0	2,385	0	367		367	(2,018)	0	0	0	0		0005
PUT OPTION APR27 SPX P @ 3600 04/16/2027 3600. PUT BHF6CL5V0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	04/16/2027	120	432,000	3600	0	1,625	0	676		676	(949)	0	0	0	0		0005
PUT OPTION MAY27 MXEA P @ 2000 05/21/2027 2000. PUT BHF6CL5W8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	05/21/2027	101	202,480	2000	0	1,317	0	722		722	(595)	0	0	0	0		0005
PUT OPTION MAR27 SPX P @ 4800 03/19/2027 4800. PUT BHF6CL607	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	03/19/2027	124	597,120	4800	0	3,201	0	2,127		2,127	(1,074)	0	0	0	0		0005
PUT OPTION FEB29 RTY P @ 2400 02/16/2029 2400. PUT BHF6CLEW8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	02/16/2029	100	241,176	2400	0	14,823	0	13,831		13,831	(992)	0	0	0	0		0005
PUT OPTION OCT27 SPX P @ 3900 10/15/2027 3900. PUT BHF6CLF98	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	10/15/2027	125	488,358	3900	0	4,193	0	3,119		3,119	(1,074)	0	0	0	0		0005
PUT OPTION MAR28 RTY P @ 1900 03/17/2028 1900. PUT BHF6CLFH0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	03/17/2028	112	212,344	1900	0	6,101	0	4,357		4,357	(1,744)	0	0	0	0		0005
PUT OPTION APR28 SPX P @ 4200 04/21/2028 4200. PUT BHF6CLFU1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	04/21/2028	127	533,526	4200	0	7,643	0	6,082		6,082	(1,561)	0	0	0	0		0005
PUT OPTION APR28 SPX P @ 3700 04/21/2028 3700. PUT BHF6CLFV9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	04/21/2028	141	522,625	3700	0	6,144	0	4,206		4,206	(1,938)	0	0	0	0		0005
PUT OPTION APR28 SPX P @ 4000 04/21/2028 4000. PUT BHF6CLFY3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	04/21/2028	122	488,160	4000	0	6,455	0	5,090		5,090	(1,365)	0	0	0	0		0005
PUT OPTION APR28 SPX P @ 4800 04/21/2028 4800. PUT BHF6CLFZ0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	04/21/2028	124	594,288	4800	0	10,969	0	8,791		8,791	(2,178)	0	0	0	0		0005
PUT OPTION SEP28 RTY P @ 1500 09/15/2028 1500. PUT BHF6CLHQ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	09/15/2028	116	173,385	1500	0	4,739	0	2,665		2,665	(2,074)	0	0	0	0		0005
PUT OPTION SEP28 SPX P @ 2700 09/15/2028 2700. PUT BHF6CLHW5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	09/15/2028	141	379,566	2700	0	3,836	0	694		694	(3,142)	0	0	0	0		0005
PUT OPTION OCT28 RTY P @ 1500 10/20/2028 1500. PUT BHF6CLHY1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	10/20/2028	102	153,195	1500	0	4,535	0	2,476		2,476	(2,059)	0	0	0	0		0005
PUT OPTION SEP28 SPX P @ 5800 09/15/2028 5800. PUT BHF6CLJ03	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	09/15/2028	121	702,728	5800	0	24,560	0	20,223		20,223	(4,337)	0	0	0	0		0005

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PUT OPTION JAN29 SPX P @ 2900 01/19/2029	Index Linked Annuities			SOCIETE GENERALE SA																		
2900. PUT BHF6CLJ94		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	08/12/2026	01/19/2029	124	359,310	2900	0	4,594	0	1,311		1,311	(3,283)	0	0	0	0		0005
PUT OPTION MAY29 RTY P @ 1300 05/18/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1300. PUT BHF6CLJH6		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	05/18/2029	101	130,988	1300	0	4,180	0	1,793		1,793	(2,387)	0	0	0	0		0005
PUT OPTION MAR29 SPX P @ 3300 03/16/2029	Index Linked Annuities			SOCIETE GENERALE SA																		
3300. PUT BHF6CLJJ2		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	08/12/2026	03/16/2029	123	407,055	3300	0	6,384	0	3,236		3,236	(3,148)	0	0	0	0		0005
PUT OPTION JUN29 RTY P @ 2600 06/15/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
2600. PUT BHF6CLJN3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	06/15/2029	158	410,098	2600	0	30,379	0	30,619		30,619	240	0	0	0	0		0005
PUT OPTION FEB30 MXEA P @ 1900 02/15/2030	Index Linked Annuities			GOLDMAN SACHS																		
1900. PUT BHF6CLJQ6		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	02/15/2030	104	197,049	1900	0	5,941	0	4,663		4,663	(1,278)	0	0	0	0		0005
PUT OPTION MAR30 SPX P @ 3800 03/15/2030	Index Linked Annuities			SOCIETE GENERALE SA																		
3800. PUT BHF6CLJS2		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	08/12/2026	03/15/2030	123	466,830	3800	0	11,627	0	10,003		10,003	(1,624)	0	0	0	0		0005
PUT OPTION FEB30 RTY P @ 1500 02/15/2030	Index Linked Annuities			MORGAN STANLEY & CO																		
1500. PUT BHF6CLJU7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	02/15/2030	102	152,745	1500	0	6,171	0	4,119		4,119	(2,052)	0	0	0	0		0005
PUT OPTION MAY30 MXEA P @ 2100 05/17/2030	Index Linked Annuities			GOLDMAN SACHS																		
2100. PUT BHF6CLJZ6		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	05/17/2030	158	331,002	2100	0	12,244	0	10,131		10,131	(2,113)	0	0	0	0		0005
PUT OPTION SEP30 SPX P @ 4200 09/20/2030	Index Linked Annuities			SOCIETE GENERALE SA																		
4200. PUT BHF6CLK76		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	08/12/2026	09/20/2030	125	526,008	4200	0	16,916	0	14,938		14,938	(1,978)	0	0	0	0		0005
PUT OPTION OCT30 RTY P @ 1600 10/18/2030	Index Linked Annuities			MORGAN STANLEY & CO																		
1600. PUT BHF6CLKB7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	10/18/2030	107	171,872	1600	0	7,947	0	5,903		5,903	(2,044)	0	0	0	0		0005
PUT OPTION MAY31 RTY P @ 1700 05/16/2031	Index Linked Annuities			MORGAN STANLEY & CO																		
1700. PUT BHF6CLKJ0		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	05/16/2031	104	177,123	1700	0	9,296	0	7,235		7,235	(2,061)	0	0	0	0		0005
PUT OPTION JUN31 SPX P @ 4400 06/19/2031	Index Linked Annuities			SOCIETE GENERALE SA																		
4400. PUT BHF6CLKN1		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	08/12/2026	06/19/2031	127	557,480	4400	0	21,872	0	19,243		19,243	(2,629)	0	0	0	0		0005
PUT OPTION OCT29 MXEA P @ 1500 10/19/2029	Index Linked Annuities			GOLDMAN SACHS																		
1500. PUT BHF6CLLL4		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	10/19/2029	127	190,185	1500	0	13,973	0	2,374		2,374	(11,599)	0	0	0	0		0005
PUT OPTION FEB31 SPX P @ 4600 02/21/2031	Index Linked Annuities			SOCIETE GENERALE SA																		
4600. PUT BHF6CLM66		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	08/12/2026	02/21/2031	122	562,212	4600	0	22,358	0	19,533		19,533	(2,825)	0	0	0	0		0005
PUT OPTION DEC31 SPX P @ 6200 12/19/2031	Index Linked Annuities			SOCIETE GENERALE SA																		
6200. PUT BHF6CLME9		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	08/12/2026	12/19/2031	125	777,232	6200	0	54,945	0	46,637		46,637	(8,308)	0	0	0	0		0005
PUT OPTION DEC31 RTY P @ 2300 12/19/2031	Index Linked Annuities			MORGAN STANLEY & CO																		
2300. PUT BHF6CLMG4		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	12/19/2031	108	247,595	2300	0	19,072	0	17,071		17,071	(2,001)	0	0	0	0		0005
PUT OPTION JUL32 RTY P @ 2500 07/16/2032	Index Linked Annuities			MORGAN STANLEY & CO																		
2500. PUT BHF6CLNQ1		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	07/16/2032	105	263,400	2500	0	23,055	0	21,023		21,023	(2,032)	0	0	0	0		0005
PUT OPTION JUL32 RTY P @ 2200 07/16/2032	Index Linked Annuities			MORGAN STANLEY & CO																		
2200. PUT BHF6CLPB2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	07/16/2032	157	345,510	2200	0	25,169	0	22,706		22,706	(2,463)	0	0	0	0		0005
PUT OPTION DEC26 SPX P @ 5900 12/18/2026				GOLDMAN SACHS																		
5900. PUT BHF6CWS33	Variable Annuities	Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/13/2026	12/18/2026	100,000	590,000,000	5900	0	2,646,100	0	1,432,826		1,432,826	(1,213,274)	0	0	0	0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION MAY27 RTY P @ 2000 05/21/2027 2000. PUT BHF6DHOP6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	05/21/2027	110	220,440	2000	0	2,062	0	1,945		1,945	(117)	0	0	0	0		0005
PUT OPTION SEP27 RTY P @ 1900 09/17/2027 1900. PUT BHF6DH8R4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	09/17/2027	106	201,286	1900	0	2,578	0	2,600		2,600	22	0	0	0	0		0005
PUT OPTION OCT27 RTY P @ 1800 10/15/2027 1800. PUT BHF6DH8T0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	10/15/2027	101	182,664	1800	0	2,229	0	2,170		2,170	(59)	0	0	0	0		0005
PUT OPTION JUL29 RTY P @ 2500 07/20/2029 2500. PUT BHF6DHAY6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	07/20/2029	117	292,250	2500	0	19,177	0	20,047		20,047	870	0	0	0	0		0005
PUT OPTION OCT29 RTY P @ 1600 10/19/2029 1600. PUT BHF6DHCL2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	10/19/2029	106	169,584	1600	0	5,104	0	4,701		4,701	(403)	0	0	0	0		0005
PUT OPTION APR30 SPX P @ 4400 04/18/2030 4400. PUT BHF6DHCP3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	04/18/2030	120	528,308	4400	0	16,881	0	14,681		14,681	(2,200)	0	0	0	0		0005
PUT OPTION DEC30 SPX P @ 5200 12/20/2030 5200. PUT BHF6DHCX6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	12/20/2030	133	689,832	5200	0	32,997	0	28,107		28,107	(4,890)	0	0	0	0		0005
PUT OPTION NOV31 RTY P @ 1900 11/21/2031 1900. PUT BHF6DHD31	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	11/21/2031	102	193,154	1900	0	10,168	0	9,826		9,826	(342)	0	0	0	0		0005
PUT OPTION JUN27MXEAP@2800 06/17/2027 2800. PUT BHF6EANR1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	06/17/2027	104	290,024	2800	0	5,828	0	6,735		6,735	907	0	0	0	0		0005
PUT OPTION RTY OTC 02/19/2027 1600. PUT BHF6EAPE8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	02/19/2027	105	167,568	1600	0	1,023	0	194		194	(829)	0	0	0	0		0005
PUT OPTION NOV27SPXP@3900 11/19/2027 3900. PUT BHF6EAVP6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	11/19/2027	122	475,215	3900	0	4,676	0	3,348		3,348	(1,328)	0	0	0	0		0005
PUT OPTION RTY OTC 03/17/2028 1500. PUT BHF6EAVW1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	03/17/2028	101	151,410	1500	0	2,455	0	1,658		1,658	(797)	0	0	0	0		0005
PUT OPTION JUN28SPXP@3100 06/16/2028 3100. PUT BHF6EAVZ4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	06/16/2028	126	391,282	3100	0	4,370	0	1,339		1,339	(3,031)	0	0	0	0		0005
PUT OPTION MAY29MXEAP@1800 05/18/2029 1800. PUT BHF6EAWM2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	05/18/2029	104	187,092	1800	0	3,701	0	3,151		3,151	(550)	0	0	0	0		0005
PUT OPTION DEC27SPXP@3900 12/17/2027 3900. PUT BHF6EAWU4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	12/17/2027	159	618,969	3900	0	6,302	0	4,691		4,691	(1,611)	0	0	0	0		0005
PUT OPTION JAN29MXEAP@1800 01/19/2029 1800. PUT BHF6EAWY6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	01/19/2029	102	183,978	1800	0	3,148	0	2,677		2,677	(471)	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION OCT28SPXP@3100 10/20/2028 3100. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6EAY32		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	10/20/2028	124	385,547	3100	0	5,154	0	1,660		1,660	(3,494)	0	0	0	0		0005
PUT OPTION RTY OTC 08/16/2030 1600. PUT	Index Linked Annuities																					
BHF6EAZX5		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	08/16/2030	104	165,680	1600	0	6,467	0	5,525		5,525	(942)	0	0	0	0		0005
PUT OPTION NOV30SPXP@5200 11/15/2030 5200. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6EB060		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	11/15/2030	131	678,964	5200	0	32,115	0	27,288		27,288	(4,827)	0	0	0	0		0005
PUT OPTION RTY OTC 06/20/2031 1600. PUT	Index Linked Annuities																					
BHF6EB0C7		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	06/20/2031	101	161,904	1600	0	7,141	0	6,127		6,127	(1,014)	0	0	0	0		0005
PUT OPTION MAY27RTYP@2600 05/21/2027 2600. PUT	Index Linked Annuities																					
BHF6F4A72		Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/02/2026	05/21/2027	107	277,992	2600	0	7,752	0	9,514		9,514	1,762	0	0	0	0		0005
PUT OPTION JUL27MXEAP@2000 07/16/2027 2000. PUT	Index Linked Annuities																					
BHF6F4CD7		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2026	07/16/2027	102	204,140	2000	0	1,218	0	1,067		1,067	(151)	0	0	0	0		0005
PUT OPTION FEB27RTYP@2400 02/19/2027 2400. PUT	Index Linked Annuities																					
BHF6F4CW5		Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/02/2026	02/19/2027	116	278,064	2400	0	3,096	0	3,515		3,515	419	0	0	0	0		0005
PUT OPTION FEB27MXEAP@2900 02/19/2027 2900. PUT	Index Linked Annuities																					
BHF6F4D46		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2026	02/19/2027	102	297,047	2900	0	4,431	0	4,895		4,895	464	0	0	0	0		0005
PUT OPTION NOV26SPXP@2700 11/20/2026 2700. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6F4DU8		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	09/02/2026	11/20/2026	126	340,200	2700	0	52	0	0		0	(52)	0	0	0	0		0005
PUT OPTION NOV27SPXP@4200 11/19/2027 4200. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6F4J40		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	09/02/2026	11/19/2027	123	516,012	4200	0	4,441	0	4,200		4,200	(241)	0	0	0	0		0005
PUT OPTION JUL28MXEAP@1600 07/21/2028 1600. PUT	Index Linked Annuities																					
BHF6F4JX6		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2026	07/21/2028	100	160,048	1600	0	1,595	0	1,304		1,304	(291)	0	0	0	0		0005
PUT OPTION DEC28SPXP@3200 12/15/2028 3200. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6F4L05		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	09/02/2026	12/15/2028	127	406,976	3200	0	4,927	0	2,261		2,261	(2,666)	0	0	0	0		0005
PUT OPTION MAY30RTYP@1600 05/17/2030 1600. PUT	Index Linked Annuities																					
BHF6F4ME4		Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/02/2026	05/17/2030	100	160,064	1600	0	4,790	0	5,093		5,093	303	0	0	0	0		0005
PUT OPTION OCT29MXEAP@1700 10/19/2029 1700. PUT	Index Linked Annuities																					
BHF6F4MG9		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2026	10/19/2029	104	176,698	1700	0	3,477	0	3,096		3,096	(381)	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION SEP31SPXP@4800 09/19/2031 4800. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6F4N06		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	09/19/2031	126	606,816	4800	0	26,751	0	24,449		24,449	(2,302)	0	0	0	0		0005
PUT OPTION JUL27RTYP@2700 07/16/2027 2700. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FWWE1		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	07/16/2027	138	372,465	2700	0	15,473	0	18,127		18,127	2,654	0	0	0	0		0005
PUT OPTION JAN27SPXP@5800 01/15/2027 5800. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FWX75		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	01/15/2027	121	700,698	5800	0	3,372	0	2,402		2,402	(970)	0	0	0	0		0005
PUT OPTION FEB28RTYP@1600 02/18/2028 1600. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FWXE0		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	02/18/2028	101	160,960	1600	0	3,112	0	1,941		1,941	(1,171)	0	0	0	0		0005
PUT OPTION FEB28MXEAP@1700 02/18/2028 1700. PUT	Index Linked Annuities																					
BHF6FX202		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	02/18/2028	101	172,057	1700	0	1,279	0	1,098		1,098	(181)	0	0	0	0		0005
PUT OPTION JUN28SPXP@3300 06/16/2028 3300. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FX2T9		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	06/16/2028	133	440,319	3300	0	4,566	0	2,150		2,150	(2,416)	0	0	0	0		0005
PUT OPTION APR29SPXP@6000 04/20/2029 6000. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FX434		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	04/20/2029	130	777,360	6000	0	33,010	0	29,853		29,853	(3,157)	0	0	0	0		0005
PUT OPTION JUL32RTYP@2700 07/16/2032 2700. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FX5M1		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	07/16/2032	126	340,362	2700	0	31,608	0	30,706		30,706	(902)	0	0	0	0		0005
PUT OPTION DEC29RTYP@1500 12/21/2029 1500. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FX616		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	12/21/2029	101	152,010	1500	0	5,308	0	3,944		3,944	(1,364)	0	0	0	0		0005
PUT OPTION JAN30MXEAP@1900 01/18/2030 1900. PUT	Index Linked Annuities																					
BHF6FX640		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	01/18/2030	101	191,159	1900	0	4,471	0	4,429		4,429	(42)	0	0	0	0		0005
PUT OPTION JUN31SPXP@5200 06/20/2031 5200. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FX699		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	06/20/2031	122	632,528	5200	0	30,361	0	27,701		27,701	(2,660)	0	0	0	0		0005
PUT OPTION FEB30SPXP@3800 02/15/2030 3800. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FX6B4		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	02/15/2030	126	478,686	3800	0	10,874	0	10,048		10,048	(826)	0	0	0	0		0005
PUT OPTION JUL32MXEAP@2300 07/16/2032 2300. PUT	Index Linked Annuities																					
BHF6FX6M0		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	07/16/2032	102	233,841	2300	0	11,300	0	11,095		11,095	(205)	0	0	0	0		0005
PUT OPTION NOV31RTYP@2000 11/21/2031 2000. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FX6X6		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	11/21/2031	111	221,040	2000	0	13,501	0	12,154		12,154	(1,347)	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION AUG31RTYP@2200 08/15/2031 2200. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FX731		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	08/15/2031	100	220,066	2200	0	15,021	0	13,889		13,889	(1,132)	0	0	0	0		0005
PUT OPTION JUL28MXEAP@2200 07/21/2028 2200. PUT	Index Linked Annuities																					
BHF6GQT49		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	07/21/2028	103	225,786	2200	0	4,185	0	4,298		4,298	113	0	0	0	0		0005
PUT OPTION JAN27RTYP@2400 01/15/2027 2400. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6GQTJ6		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	01/15/2027	113	272,304	2400	0	4,643	0	2,523		2,523	(2,120)	0	0	0	0		0005
PUT OPTION DEC26RTYP@1800 12/18/2026 1800. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6GQU47		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	12/18/2026	104	186,786	1800	0	2,556	0	134		134	(2,422)	0	0	0	0		0005
PUT OPTION DEC26MXEAP@1900 12/18/2026 1900. PUT	Index Linked Annuities																					
BHF6GQUC9		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	12/18/2026	102	193,211	1900	0	130	0	82		82	(48)	0	0	0	0		0005
PUT OPTION FEB27MXEAP@2600 02/19/2027 2600. PUT	Index Linked Annuities																					
BHF6GQUZ8		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	02/19/2027	100	261,144	2600	0	1,772	0	1,796		1,796	24	0	0	0	0		0005
PUT OPTION APR27MXEAP@2000 04/16/2027 2000. PUT	Index Linked Annuities																					
BHF6GQVL8		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	04/16/2027	101	201,020	2000	0	650	0	516		516	(134)	0	0	0	0		0005
PUT OPTION DEC28RTYP@2100 12/15/2028 2100. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6GR4P7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	12/15/2028	103	217,308	2100	0	10,613	0	8,350		8,350	(2,263)	0	0	0	0		0005
PUT OPTION NOV28SPXP@2900 11/17/2028 2900. PUT	Index Linked Annuities																					
BHF6GR5M3		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	11/17/2028	121	350,697	2900	0	3,721	0	1,101		1,101	(2,620)	0	0	0	0		0005
PUT OPTION DEC28MXEAP@2500 12/15/2028 2500. PUT	Index Linked Annuities																					
BHF6GR5N1		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	12/15/2028	102	256,225	2500	0	8,057	0	8,381		8,381	324	0	0	0	0		0005
PUT OPTION MAR31SPXP@5200 03/21/2031 5200. PUT	Index Linked Annuities																					
BHF6GR8Q1		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	03/21/2031	124	644,800	5200	0	27,613	0	27,298		27,298	(315)	0	0	0	0		0005
PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT	Index Linked Annuities																					
BHF6GR8S7		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	04/18/2031	129	619,056	4800	0	23,544	0	23,529		23,529	(15)	0	0	0	0		0005
PUT OPTION 5Y RTP 5.250000 18-SEP-2030 09/18/2030 05.25 PUT	Index Linked Annuities		Interest	WELLS FARGO BANK NA																		
BHF6H3NP8		Exh 5	Rate	KB1H1DSPRFMYMCUFXT09	09/18/2026	09/18/2030	0	5,000,000,000	0.052	0	93,599,888	0	125,650,803	^	125,650,803	32,050,915	0	0	0	0		0004
PUT OPTION NOV26SPXP@6000 11/20/2026 6000. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6HMR4		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	11/20/2026	128	770,940	6000	0	1,670	0	964		964	(706)	0	0	0	0		0005

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PUT OPTION FEB27RTYP@1700 02/19/2027 1700. PUT BHF6HHS15	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	02/19/2027	101	171,071	1700	0	392	0	265		265	(127)	0	0	0	0		0005
PUT OPTION JUL28SPXP@5600 07/21/2028 5600. PUT BHF6HHW51	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	07/21/2028	124	692,776	5600	0	17,609	0	17,007		17,007	(602)	0	0	0	0		0005
PUT OPTION NOV28MXEAP@2400 11/17/2028 2400. PUT BHF6HHWB8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	11/17/2028	101	242,256	2400	0	6,578	0	6,882		6,882	304	0	0	0	0		0005
PUT OPTION MAY29MXEAP@2600 05/18/2029 2600. PUT BHF6HHWL6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	05/18/2029	101	263,120	2600	0	10,471	0	10,857		10,857	386	0	0	0	0		0005
PUT OPTION OCT29SPXP@3200 10/19/2029 3200. PUT BHF6HHY34	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	10/19/2029	123	392,896	3200	0	6,467	0	3,806		3,806	(2,661)	0	0	0	0		0005
PUT OPTION APR30RTYP@1500 04/18/2030 1500. PUT BHF6HHYW0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	04/18/2030	104	156,420	1500	0	4,385	0	4,388		4,388	3	0	0	0	0		0005
PUT OPTION JAN32SPXP@5200 01/16/2032 5200. PUT BHF6HHYX8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	01/16/2032	123	639,236	5200	0	29,974	0	29,891		29,891	(83)	0	0	0	0		0005
PUT OPTION NOV30SPXP@4400 11/15/2030 4400. PUT BHF6HHZP4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	11/15/2030	129	568,040	4400	0	17,752	0	17,721		17,721	(31)	0	0	0	0		0005
PUT OPTION JUL31SPXP@5200 07/18/2031 5200. PUT BHF6HHZQ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	07/18/2031	122	631,956	5200	0	28,002	0	27,943		27,943	(59)	0	0	0	0		0005
PUT OPTION AUG31RTYP@2000 08/15/2031 2000. PUT BHF6HHZV1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	08/15/2031	114	227,040	2000	0	11,917	0	12,261		12,261	344	0	0	0	0		0005
PUT OPTION MAY30RTYP@1500 05/17/2030 1500. PUT BHF6HJ052	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	05/17/2030	101	150,990	1500	0	4,311	0	4,311		4,311	0	0	0	0	0		0005
PUT OPTION FEB32SPXP@5200 02/20/2032 5200. PUT BHF6HJ1L6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	02/20/2032	124	644,644	5200	0	30,514	0	30,479		30,479	(35)	0	0	0	0		0005
PUT OPTION JAN27RTYP@1800 01/15/2027 1800. PUT BHF6JD7W7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	01/15/2027	102	183,330	1800	0	363	0	230		230	(133)	0	0	0	0		0005
PUT OPTION JAN29RTYP@1500 01/19/2029 1500. PUT BHF6JD822	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	01/19/2029	101	150,825	1500	0	2,788	0	2,759		2,759	(29)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JUL29RTYP@2500 07/20/2029 2500. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JD8A4		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	07/20/2029	115	287,250	2500	0	19,263	0	19,703		19,703	440	0	0	0	0		0005
PUT OPTION MAY27RTYP@2500 05/21/2027 2500. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JD8B2		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	05/21/2027	104	259,300	2500	0	6,460	0	7,068		7,068	608	0	0	0	0		0005
PUT OPTION JUN27RTYP@2700 06/17/2027 2700. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JD8K2		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	06/17/2027	107	288,684	2700	0	12,281	0	13,221		13,221	940	0	0	0	0		0005
PUT OPTION JUN27SPXP@3200 06/17/2027 3200. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6JD8R7		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	09/30/2026	06/17/2027	123	394,272	3200	0	1,386	0	382		382	(1,004)	0	0	0	0		0005
PUT OPTION JAN31SPXP@4600 01/17/2031 4600. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6JD8S5		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	09/30/2026	01/17/2031	139	641,010	4600	0	21,345	0	21,900		21,900	555	0	0	0	0		0005
PUT OPTION MAR28MXEAP@1800 03/17/2028 1800. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDHL0		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	03/17/2028	101	181,854	1800	0	1,831	0	1,477		1,477	(354)	0	0	0	0		0005
PUT OPTION DEC27SPXP@4000 12/17/2027 4000. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6JDHT3		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	09/30/2026	12/17/2027	143	573,520	4000	0	4,889	0	4,567		4,567	(322)	0	0	0	0		0005
PUT OPTION SEP28MXEAP@1500 09/15/2028 1500. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDJV6		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/15/2028	102	152,385	1500	0	1,613	0	1,047		1,047	(566)	0	0	0	0		0005
PUT OPTION JUN32RTYP@2100 06/17/2032 2100. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDMW0		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	06/17/2032	103	215,817	2100	0	12,999	0	13,220		13,220	221	0	0	0	0		0005
PUT OPTION DEC29SPXP@4200 12/21/2029 4200. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6JDMX8		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	09/30/2026	12/21/2029	135	568,008	4200	0	13,232	0	13,571		13,571	339	0	0	0	0		0005
PUT OPTION JAN32SPXP@6000 01/16/2032 6000. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6JDN90		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	09/30/2026	01/16/2032	125	750,000	6000	0	43,397	0	43,137		43,137	(260)	0	0	0	0		0005
0169999999. Subtotal - purchased options - hedging other - put options										560,350	493,962,053	0	280,136,367	XXX	280,136,367	(213,975,912)	0	(1,027,663)	0	0	XXX	XXX
Interest Rate Collar 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	3,113,509	35,312	(2,872)	2,030,548	^	2,030,548	1,773,082	0	(35,312)	0	0		0004
Interest Rate Collar 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	3,120,532	35,392	(2,872)	2,030,561	^	2,030,561	1,773,079	0	(35,392)	0	0		0004

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Interest Rate Collar With CITIBANK RCV SOFR PAY 5.25 02/28/2028 BHF4V0EN8	Liability Portfolio	N/A	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/28/2028	0	1,000,000,000	0	3,138,096	40,627	(5,745)	2,607,917	^	2,607,917	2,272,254	0	(37,793)	0	0		0004
Interest Rate Collar With NOMURA GLOBAL FINANCIAL RCV SOFR PAY 4.50 11/19/2029 BHF5KESW2	Liability Portfolio	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	11/17/2025	11/19/2029	0	1,000,000,000	0	4,900,000	0	(9,934)	19,799,143		19,799,143	15,462,201	0	0	0	0		0004
Interest Rate Collar With WELLS FARGO RCV SR05Y PAY 4.00 03/13/2028 BHF5VMM16	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/11/2026	03/13/2028	0	500,000,000	0	0	975,000	0	5,378,906		5,378,906	4,403,906	0	0	0	0		0004
0179999999. Subtotal - purchased options - hedging other - caps										14,272,137	1,086,331	(21,423)	31,847,075	XXX	31,847,075	25,684,522	0	(108,497)	0	0	XXX	XXX
Interest Rate Collar 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	0	4,194,446	51,753	0	329,577	^	329,577	(2,313,632)	0	(51,752)	0	0		0003
Interest Rate Collar 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	3,402,906	42,524	16,561	442,613	^	442,613	(2,743,494)	0	(37,170)	0	0		0003
0189999999. Subtotal - purchased options - hedging other - floors										7,597,352	94,277	16,561	772,190	XXX	772,190	(5,057,126)	0	(88,922)	0	0	XXX	XXX
Interest Rate Collar 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	0	3,435,000	0	0	39,484		39,484	(629,190)	0	0	0	1,063,079		0003
Interest Rate Collar 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	11,926,768	(278,223)	0	18,258,080	^	18,258,080	9,943,226	0	278,223	0	8,747,602		0004
Interest Rate Collar With GSCBK_VCSA RCV SOFR PAY 5.00 12/27/2032 BHF41B4Z1	Liability Portfolio	N/A	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2023	12/27/2032	0	300,000,000	0	5,132,778	(119,736)	0	7,825,147	^	7,825,147	4,261,407	0	119,735	0	3,748,972		0004
Interest Rate Collar 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	0	53,975,816	(710,359)	0	18,299,532	^	18,299,532	(10,851,357)	0	710,359	0	33,564,495		0004
Interest Rate Collar 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	0	51,799,372	(681,716)	0	18,280,395	^	18,280,395	(10,852,606)	0	681,716	0	33,564,495		0004
EQUITY OPTION COLLAR SPX @5739 09/20/2030 BHF4PWQW2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	2,511	14,409,874	11477	9,177,280	0	0	15,613,226		15,613,226	4,107,656	0	0	0	143,654		0005
EQUITY OPTION COLLAR RTY @2335 09/20/2030 BHF4PWR50	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	09/20/2030	318	742,750	9340	485,114	0	0	881,151		881,151	285,827	0	0	0	7,405		0005
EQUITY OPTION COLLAR RTY @2312 10/15/2027 BHF4PWRJ0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	10/15/2027	801	1,851,888	10789	368,959	0	0	1,393,813		1,393,813	642,369	0	0	0	9,448		0005

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EQUITY OPTION COLLAR RTY @2062 10/16/2026 BHF4PWRT8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	10/16/2026	377	777,938	3437	37,643	0	0	72,369		72,369	12,167	0	0	0	814		0005
EQUITY OPTION COLLAR GDDUEAFE @2427 09/20/2030 BHF4PWS26	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	09/20/2030	359	870,809	4853	779,002	0	0	744,990		744,990	187,704	0	0	0	8,681		0005
EQUITY OPTION COLLAR RTY @2284 09/17/2027 BHF4PWSG5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	09/17/2027	273	624,129	2284	161,099	0	0	264,125		264,125	74,407	0	0	0	3,065		0005
EQUITY OPTION COLLAR SPX @5807 10/18/2030 BHF4PWSP5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	7,973	46,296,267	17421	43,180,127	0	0	73,715,593		73,715,593	19,576,554	0	0	0	465,965		0005
EQUITY OPTION COLLAR RTY @2548 10/18/2030 BHF4PWSX8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	10/18/2030	898	2,288,044	19536	2,088,661	0	0	3,779,362		3,779,362	1,224,122	0	0	0	23,029		0005
EQUITY OPTION COLLAR SPX @6112 10/15/2027 BHF4PWTB5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	10/15/2027	1,582	9,669,844	38711	4,680,092	0	0	11,504,633		11,504,633	3,668,726	0	0	0	49,333		0005
EQUITY OPTION COLLAR @19085 10/15/2027 BHF4PWTF6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	10/15/2027	60	1,150,800	19085	329,206	0	0	865,204		865,204	343,679	0	0	0	5,871		0005
EQUITY OPTION COLLAR GDDUEAFE @2376 10/15/2027 BHF4PWTP4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/15/2027	633	1,505,406	4753	281,207	0	0	1,061,767		1,061,767	259,674	0	0	0	7,680		0005
EQUITY OPTION COLLAR @18700 10/16/2026 BHF4PWUF4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	10/16/2026	68	1,265,310	37399	198,365	0	0	334,413		334,413	74,231	0	0	0	1,325		0005
EQUITY OPTION COLLAR SPX @4855 10/16/2026 BHF4PWUJ6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	10/16/2026	899	4,363,616	9709	2,839,912	0	0	5,041,626		5,041,626	1,182,875	0	0	0	4,568		0005
EQUITY OPTION COLLAR GDDUEAFE @2767 10/18/2030 BHF4PWVS5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	10/18/2030	578	1,600,317	15681	481,296	0	0	2,210,217		2,210,217	522,146	0	0	0	16,107		0005
EQUITY OPTION COLLAR GDDUEAFE @2268 11/19/2027 BHF4PWVY2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/19/2027	430	974,521	7561	41,132	0	0	576,184		576,184	138,260	0	0	0	5,196		0005
EQUITY OPTION COLLAR @19468 11/19/2027 BHF4PWW62	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	11/19/2027	63	1,233,032	19468	289,533	0	0	812,575		812,575	338,440	0	0	0	6,574		0005
EQUITY OPTION COLLAR SPX @5186 11/20/2026 BHF4PWWF2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	11/20/2026	374	1,937,168	10373	1,852,465	0	0	3,504,921		3,504,921	873,860	0	0	0	3,621		0005
EQUITY OPTION COLLAR @25751 10/18/2030 BHF4PWXT1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	10/18/2030	136	3,503,465	94420	2,774,232	0	0	5,132,100		5,132,100	1,392,085	0	0	0	35,262		0005
EQUITY OPTION COLLAR RTY @2100 11/20/2026 BHF4PWY45	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	11/20/2026	357	750,298	5250	36,820	0	0	48,389		48,389	3,279	0	0	0	1,402		0005
EQUITY OPTION COLLAR RTY @2656 11/15/2030 BHF4PWY60	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	11/15/2030	1,075	2,855,948	23021	2,315,770	0	0	4,714,295		4,714,295	1,780,086	0	0	0	29,016		0005
EQUITY OPTION COLLAR SPX @5735 09/17/2027 BHF4PWYB9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	670	3,844,349	11470	1,542,594	0	0	2,969,814		2,969,814	810,081	0	0	0	18,876		0005
EQUITY OPTION COLLAR SPX @6132 11/19/2027 BHF4PWZA0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	11/19/2027	1,385	8,494,707	42926	3,620,861	0	0	9,763,331		9,763,331	3,323,901	0	0	0	45,289		0005

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EQUITY OPTION COLLAR RTY @2435 11/19/2027 BHF4PWZR3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	11/19/2027	695	1,693,079	12175	409,902	0	0	1,365,539		1,365,539	628,686	0	0	0	9,027		0005
EQUITY OPTION COLLAR SPX @7371 11/15/2030 BHF4PWZX0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	3,235	23,846,589	61423	30,790,369	0	0	57,015,706		57,015,706	16,265,912	0	0	0	242,274		0005
EQUITY OPTION COLLAR GDDUEAFE @2667 11/15/2030 BHF4PX1A5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	11/15/2030	720	1,921,044	14223	638,421	0	0	2,475,805		2,475,805	535,815	0	0	0	19,517		0005
EQUITY OPTION COLLAR SPX @6103 12/17/2027 BHF4PX1U1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	891	5,440,543	72941	926,936	0	0	3,017,409		3,017,409	1,147,109	0	0	0	29,969		0005
EQUITY OPTION COLLAR RTY @2659 12/20/2030 BHF4PX2C0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	12/20/2030	737	1,960,889	24497	1,029,986	0	0	2,186,577		2,186,577	862,976	0	0	0	20,152		0005
EQUITY OPTION COLLAR @26005 11/15/2030 BHF4PX2Y2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	11/15/2030	109	2,823,628	121354	2,820,491	0	0	5,394,510		5,394,510	1,551,720	0	0	0	28,687		0005
EQUITY OPTION COLLAR SPX @7140 12/20/2030 BHF4PX3B1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	2,038	14,554,744	42841	12,115,468	0	0	22,564,882		22,564,882	6,567,177	0	0	0	149,579		0005
EQUITY OPTION COLLAR @26349 12/20/2030 BHF4PX5R4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	12/20/2030	90	2,365,850	35133	1,274,549	0	0	2,703,528		2,703,528	963,777	0	0	0	24,314		0005
EQUITY OPTION COLLAR GDDUEAFE @2611 12/20/2030 BHF4PX628	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	406	1,060,858	22109	274,772	0	0	1,095,999		1,095,999	228,641	0	0	0	10,902		0005
EQUITY OPTION COLLAR RTY @2438 12/17/2027 BHF4PX6U6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	12/17/2027	493	1,200,810	12872	25,102	0	0	562,005		562,005	351,293	0	0	0	6,615		0005
EQUITY OPTION COLLAR SPX @5629 12/18/2026 BHF4PX727	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	12/18/2026	216	1,213,978	14073	336,952	0	0	584,320		584,320	131,343	0	0	0	2,824		0005
EQUITY OPTION COLLAR RTY @2154 12/18/2026 BHF4PX743	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	12/18/2026	193	415,830	2154	2,292	0	0	(174)		(174)	(1,974)	0	0	0	967		0005
EQUITY OPTION COLLAR SPX @6070 12/17/2027 BHF4R3H20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	647	3,928,155	6070	774,860	0	0	2,782,274		2,782,274	952,984	0	0	0	21,638		0005
EQUITY OPTION COLLAR RTY @2298 12/17/2027 BHF4R3H69	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/17/2027	393	903,409	3830	480,765	0	0	930,930		930,930	286,522	0	0	0	4,976		0005
EQUITY OPTION COLLAR RTY @2495 12/20/2030 BHF4R3HM6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	937	2,338,957	15802	1,473,743	0	0	2,924,778		2,924,778	975,801	0	0	0	24,037		0005
EQUITY OPTION COLLAR SPX @7769 12/20/2030 BHF4R3HT1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	12/20/2030	1,794	13,940,984	64744	14,957,443	(378,119)	0	27,740,247	^	27,740,247	7,888,491	0	378,120	0	143,271		0005
EQUITY OPTION COLLAR GDDUEAFE @2497 12/20/2030 BHF4R3JD4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/20/2030	523	1,307,193	2497	410,667	0	0	1,254,683		1,254,683	228,966	0	0	0	13,434		0005
EQUITY OPTION COLLAR GDDUEAFE @2170 12/17/2027 BHF4R3JS1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	239	519,621	2170	107,712	0	0	486,023		486,023	117,579	0	0	0	2,862		0005
EQUITY OPTION COLLAR @26328 12/20/2030 BHF4R3JW2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	67	1,763,498	87759	693,038	0	0	1,549,243		1,549,243	470,546	0	0	0	18,123		0005

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EQUITY OPTION COLLAR RTY @1951 12/18/2026 BHF4R3LB5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/18/2026	336	654,864	2602	42,519	0	0	87,080		87,080	21,798	0	0	0	1,523		0005
EQUITY OPTION COLLAR RTY @2184 01/21/2028 BHF4R3LX7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	193	421,835	10673	114,285	0	0	264,706		264,706	101,962	0	0	0	2,414		0005
EQUITY OPTION COLLAR SPX @5844 01/21/2028 BHF4R3M65	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	430	2,513,688	5844	431,503	0	0	1,491,233		1,491,233	532,251	0	0	0	14,383		0005
EQUITY OPTION COLLAR RTY @2997 11/15/2030 BHF4R3MK4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	11/15/2030	153	458,164	2997	67,819	0	0	89,502		89,502	17,895	0	0	0	4,655		0005
EQUITY OPTION COLLAR RTY @1950 01/15/2027 BHF4R3NJ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/15/2027	271	527,807	1950	18,379	0	0	23,931		23,931	3,021	0	0	0	1,429		0005
EQUITY OPTION COLLAR GDDUEAFE @2170 01/21/2028 BHF4R30J3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/21/2028	128	276,767	2170	28,741	0	0	132,165		132,165	33,721	0	0	0	1,584		0005
EQUITY OPTION COLLAR GDDUEAFE @2260 01/17/2031 BHF4R3RL7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/17/2031	314	709,582	4521	296,452	0	0	738,287		738,287	169,375	0	0	0	7,358		0005
EQUITY OPTION COLLAR SPX @6865 01/17/2031 BHF4R3S44	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	01/17/2031	785	5,389,324	120983	3,718,501	(96,608)	0	6,770,857	^	6,770,857	1,856,306	0	96,609	0	55,887		0005
EQUITY OPTION COLLAR RTY @2400 01/17/2031 BHF4R3TG6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	389	933,659	21753	416,728	0	0	792,281		792,281	261,186	0	0	0	9,682		0005
EQUITY OPTION COLLAR SPX @7605 12/20/2030 BHF4R3WD9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	864	6,573,680	35489	5,973,371	(151,005)	0	10,813,290	^	10,813,290	3,080,207	0	151,005	0	67,558		0005
EQUITY OPTION COLLAR GDDUEAFE @2713 12/20/2030 BHF4R3WP2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/10/2025	12/20/2030	159	431,882	3617	116,612	0	0	325,377		325,377	75,693	0	0	0	4,438		0005
EQUITY OPTION COLLAR RTY @2720 12/20/2030 BHF4R3X14	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	192	523,497	8161	287,626	0	0	485,886		485,886	148,071	0	0	0	5,380		0005
EQUITY OPTION COLLAR SPX @6630 01/17/2031 BHF4R3YF2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/13/2025	01/17/2031	282	1,867,654	17679	1,319,840	(34,291)	0	2,383,972	^	2,383,972	675,954	0	34,290	0	19,367		0005
EQUITY OPTION COLLAR @20811 12/20/2030 BHF4R4000	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	12/20/2030	70	1,449,496	31217	974,952	0	0	2,274,135		2,274,135	854,632	0	0	0	14,896		0005
EQUITY OPTION COLLAR SPX @5792 12/17/2027 BHF4RUCW9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	223	1,290,766	5792	453,648	0	0	979,299		979,299	302,049	0	0	0	7,110		0005
EQUITY OPTION COLLAR GDDUEAFE @2285 01/21/2028 BHF4RUCY5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	143	326,042	7651	27,820	0	0	70,424		70,424	7,754	0	0	0	1,866		0005
EQUITY OPTION COLLAR SPX @5920 01/21/2028 BHF4RUD16	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	404	2,389,228	5920	750,312	0	0	1,585,952		1,585,952	471,998	0	0	0	13,671		0005
EQUITY OPTION COLLAR RTY @2311 01/21/2028 BHF4RUD73	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	01/21/2028	296	683,213	6163	31,514	0	0	143,696		143,696	78,654	0	0	0	3,909		0005
EQUITY OPTION COLLAR RTY @2178 12/17/2027 BHF4RUD81	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	12/17/2027	153	333,054	2178	72,377	0	0	139,718		139,718	55,475	0	0	0	1,835		0005

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EQUITY OPTION COLLAR RTY @2407 12/20/2030 BHF4RUDC2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	12/20/2030	245	588,838	2407	218,225	0	0	338,928		338,928	103,909	0	0	0	6,051		0005
EQUITY OPTION COLLAR SPX @7143 01/17/2031 BHF4RUEK3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	01/17/2031	1,123	8,018,512	7143	6,593,692	(171,150)	0	10,627,094	^	10,627,094	2,820,518	0	171,150	0	83,151		0005
EQUITY OPTION COLLAR RTY @2381 01/17/2031 BHF4RUEW7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	01/17/2031	632	1,505,973	10320	744,669	0	0	1,175,051		1,175,051	375,391	0	0	0	15,617		0005
EQUITY OPTION COLLAR GDDUEAFE @2295 01/17/2031 BHF4RUEZ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	449	1,030,712	15566	198,487	0	0	541,669		541,669	95,319	0	0	0	10,688		0005
EQUITY OPTION COLLAR SPX @7770 12/20/2030 BHF4RUKK6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	242	1,883,340	15539	1,162,239	(29,325)	0	1,678,611	^	1,678,611	471,219	0	29,324	0	19,355		0005
EQUITY OPTION COLLAR SPX @8128 01/17/2031 BHF4RUL09	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/21/2025	01/17/2031	546	4,434,870	24383	2,889,170	(74,992)	0	4,825,811	^	4,825,811	1,399,206	0	74,993	0	45,989		0005
EQUITY OPTION COLLAR RTY @2373 01/17/2031 BHF4RUL41	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/21/2025	01/17/2031	178	421,736	4746	304,310	0	0	465,115		465,115	144,419	0	0	0	4,373		0005
EQUITY OPTION COLLAR SPX @6711 12/20/2030 BHF4RUNH0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	445	2,987,654	29081	1,935,571	(48,835)	0	3,405,327	^	3,405,327	931,285	0	48,836	0	30,704		0005
EQUITY OPTION COLLAR GDDUEAFE @2279 12/20/2030 BHF4RUQN4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/20/2030	170	386,994	4557	96,477	0	0	229,694		229,694	45,384	0	0	0	3,977		0005
EQUITY OPTION COLLAR SPX @7571 01/17/2031 BHF4SC6J4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	797	6,033,716	70152	5,654,575	(146,773)	0	8,876,567	^	8,876,567	2,481,985	0	146,774	0	62,569		0005
EQUITY OPTION COLLAR GDDUEAFE @2850 01/17/2031 BHF4SC6K1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	167	477,210	2850	142,222	0	0	318,462		318,462	59,571	0	0	0	4,949		0005
EQUITY OPTION COLLAR RTY @2542 01/17/2031 BHF4SC6P0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	349	888,047	2542	363,661	0	0	625,563		625,563	220,036	0	0	0	9,209		0005
EQUITY OPTION COLLAR GDDUEAFE @2322 01/21/2028 BHF4SC8R4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	129	299,502	2322	29,133	0	0	93,298		93,298	21,740	0	0	0	1,714		0005
EQUITY OPTION COLLAR SPX @6094 01/21/2028 BHF4SC8W3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	581	3,539,337	6094	846,955	0	0	1,930,876		1,930,876	632,724	0	0	0	20,252		0005
EQUITY OPTION COLLAR SPX @8342 01/17/2031 BHF4SC902	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	368	3,073,935	30588	2,064,836	(53,598)	0	3,247,552	^	3,247,552	919,624	0	53,596	0	31,876		0005
EQUITY OPTION COLLAR RTY @3303 01/17/2031 BHF4SC936	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/24/2025	01/17/2031	145	478,209	7708	178,065	0	0	243,057		243,057	57,275	0	0	0	4,959		0005
EQUITY OPTION COLLAR GDDUEAFE @2775 01/17/2031 BHF4SC977	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2025	01/17/2031	153	425,324	3700	130,390	0	0	292,724		292,724	67,032	0	0	0	4,411		0005
EQUITY OPTION COLLAR RTY @2333 01/21/2028 BHF4SCCL2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	235	548,015	21405	225,520	0	0	308,077		308,077	140,548	0	0	0	3,136		0005
EQUITY OPTION COLLAR SPX @6277 01/21/2028 BHF4SPVU2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/28/2025	01/21/2028	484	3,035,369	27201	780,762	0	0	2,045,256		2,045,256	727,680	0	0	0	17,368		0005

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EQUITY OPTION COLLAR RTY @2395 01/21/2028 BHF4SPVX6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	315	753,605	2395	50,600	0	0	244,503		244,503	135,681	0	0	0	4,312		0005
EQUITY OPTION COLLAR SPX @5084 01/15/2027 BHF4SPX63	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	01/15/2027	165	839,095	5084	102,283	0	0	167,179		167,179	35,806	0	0	0	2,272		0005
EQUITY OPTION COLLAR RTY @2660 01/17/2031 BHF4SPY39	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	491	1,306,042	2660	685,049	0	0	1,022,640		1,022,640	230,256	0	0	0	13,543		0005
EQUITY OPTION COLLAR SPX @6155 01/17/2031 BHF4SPYA3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	01/17/2031	1,158	7,126,233	6155	4,568,694	(118,699)	0	8,118,895	^	8,118,895	2,503,436	0	118,698	0	73,898		0005
EQUITY OPTION COLLAR @24039 01/17/2031 BHF4SPYW5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	01/17/2031	75	1,807,110	32052	467,829	0	0	1,199,529		1,199,529	478,884	0	0	0	18,739		0005
EQUITY OPTION COLLAR GDDUEAFE @2250 01/17/2031 BHF4SPZ95	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	313	705,078	2250	298,975	0	0	833,433		833,433	216,961	0	0	0	7,312		0005
EQUITY OPTION COLLAR SPX @6211 02/21/2031 BHF4SPZJ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	02/21/2031	311	1,932,434	71305	1,081,161	(28,963)	0	1,900,795	^	1,900,795	568,132	0	28,965	0	20,261		0005
EQUITY OPTION COLLAR RTY @2361 02/21/2031 BHF4S0M2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	213	503,035	23756	188,023	0	0	330,410		330,410	108,764	0	0	0	5,274		0005
EQUITY OPTION COLLAR SPX @5653 02/18/2028 BHF4SQ1L3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	02/18/2028	167	942,584	5653	174,326	0	0	389,568		389,568	132,370	0	0	0	5,549		0005
EQUITY OPTION COLLAR SPX @5571 01/17/2031 BHF4SQ3V9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/30/2025	01/17/2031	453	2,525,072	13928	2,011,498	(52,260)	0	3,558,815	^	3,558,815	1,136,711	0	52,260	0	26,185		0005
EQUITY OPTION COLLAR RTY @2092 01/17/2031 BHF4SQ547	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2025	01/17/2031	145	302,474	3137	72,171	0	0	147,216		147,216	60,043	0	0	0	3,137		0005
EQUITY OPTION COLLAR RTY @2321 01/21/2028 BHF4T4420	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/21/2028	320	743,517	2321	142,545	0	0	364,955		364,955	176,010	0	0	0	4,254		0005
EQUITY OPTION COLLAR SPX @6401 01/21/2028 BHF4T44E4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	336	2,148,812	6401	828,949	0	0	1,697,587		1,697,587	504,145	0	0	0	12,295		0005
EQUITY OPTION COLLAR SPX @7026 01/17/2031 BHF4T44L8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	01/17/2031	378	2,652,487	25762	2,036,342	(52,858)	0	3,625,419	^	3,625,419	1,125,292	0	52,857	0	27,506		0005
EQUITY OPTION COLLAR RTY @3039 01/17/2031 BHF4T44W4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2025	01/17/2031	139	421,660	6078	81,662	0	0	128,588		128,588	44,521	0	0	0	4,373		0005
EQUITY OPTION COLLAR SPX @6669 02/21/2031 BHF4T45Z6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/05/2025	02/21/2031	371	2,472,584	15562	1,463,432	(39,206)	0	2,548,102	^	2,548,102	766,163	0	39,206	0	25,925		0005
EQUITY OPTION COLLAR RTY @2591 01/17/2031 BHF4T46C6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	387	1,002,127	2591	528,058	0	0	895,361		895,361	314,762	0	0	0	10,392		0005
EQUITY OPTION COLLAR SPX @8007 01/17/2031 BHF4T47F8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	01/17/2031	957	7,660,636	48622	4,781,708	(125,990)	0	8,554,371	^	8,554,371	2,419,829	0	125,990	0	79,440		0005
EQUITY OPTION COLLAR GDDUEAFE @2460 01/17/2031 BHF4T47J0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	253	623,327	2460	303,319	0	0	786,851		786,851	207,235	0	0	0	6,464		0005

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EQUITY OPTION COLLAR SPX @6450 02/21/2031 BHF4T49W9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	702	4,526,096	25801	2,697,190	(72,260)	0	4,740,540	^	4,740,540	1,328,780	0	72,259	0	47,455		0005
EQUITY OPTION COLLAR RTY @2391 02/21/2031 BHF4T4AN7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	305	729,057	7969	306,252	0	0	530,937		530,937	192,217	0	0	0	7,644		0005
EQUITY OPTION COLLAR GDDUEAFE @2351 02/21/2031 BHF4T4AV9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	178	417,845	2351	87,544	0	0	245,943		245,943	60,479	0	0	0	4,381		0005
EQUITY OPTION COLLAR SPX @6031 02/18/2028 BHF4T4BV8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	308	1,855,019	6031	381,026	0	0	996,698		996,698	352,831	0	0	0	10,921		0005
EQUITY OPTION COLLAR @30501 01/17/2031 BHF4T4BX4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/17/2031	64	1,955,432	30501	428,326	0	0	793,760		793,760	241,545	0	0	0	20,278		0005
EQUITY OPTION COLLAR RTY @2278 02/18/2028 BHF4T4CK1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/18/2028	209	475,541	4556	44,027	0	0	147,833		147,833	83,972	0	0	0	2,800		0005
EQUITY OPTION COLLAR GDDUEAFE @2521 02/18/2028 BHF4T4CL9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	131	331,487	9502	30,954	0	0	68,535		68,535	13,484	0	0	0	1,951		0005
EQUITY OPTION COLLAR GDDUEAFE @2192 01/17/2031 BHF4T4GA9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/06/2025	01/17/2031	116	254,010	2192	38,369	0	0	112,396		112,396	32,688	0	0	0	2,634		0005
EQUITY OPTION COLLAR SPX @6332 01/21/2028 BHF4TNEV3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	314	1,987,530	6332	416,239	0	0	973,130		973,130	306,216	0	0	0	11,372		0005
EQUITY OPTION COLLAR RTY @2477 01/17/2031 BHF4TNEZ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	326	806,826	2477	272,884	0	0	506,814		506,814	170,779	0	0	0	8,367		0005
EQUITY OPTION COLLAR RTY @2396 01/21/2028 BHF4TNF67	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	189	453,522	2396	44,064	0	0	164,892		164,892	85,074	0	0	0	2,595		0005
EQUITY OPTION COLLAR SPX @6258 01/17/2031 BHF4TNFL4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	01/17/2031	795	4,977,228	22946	3,232,524	(83,983)	0	5,371,050	^	5,371,050	1,567,558	0	83,983	0	51,613		0005
EQUITY OPTION COLLAR GDDUEAFE @2152 01/17/2031 BHF4TNGH2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	260	559,644	2152	319,062	0	0	802,329		802,329	225,146	0	0	0	5,803		0005
EQUITY OPTION COLLAR RTY @2383 02/21/2031 BHF4TNHN8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	323	768,614	2383	860,763	0	0	1,454,076		1,454,076	446,036	0	0	0	8,059		0005
EQUITY OPTION COLLAR GDDUEAFE @2441 02/21/2031 BHF4TNHR9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	311	760,057	2441	159,166	0	0	354,312		354,312	65,233	0	0	0	7,969		0005
EQUITY OPTION COLLAR SPX @6258 02/18/2028 BHF4TNJ22	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	414	2,593,510	6258	480,397	0	0	1,292,604		1,292,604	451,304	0	0	0	15,268		0005
EQUITY OPTION COLLAR GDDUEAFE @2363 02/18/2028 BHF4TNK38	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	224	529,734	2363	82,534	0	0	255,622		255,622	63,016	0	0	0	3,119		0005
EQUITY OPTION COLLAR RTY @2346 02/18/2028 BHF4TNK61	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	320	752,017	2346	132,082	0	0	367,111		367,111	164,620	0	0	0	4,427		0005
EQUITY OPTION COLLAR SPX @6261 02/21/2031 BHF4TNKQ7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/28/2025	02/21/2031	984	6,158,607	25044	4,170,709	(111,736)	0	6,984,802	^	6,984,802	2,066,316	0	111,735	0	64,572		0005

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EQUITY OPTION COLLAR @25124 01/17/2031 BHF4TNL06	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	50	1,263,928	25124	186,378	0	0	343,082		343,082	85,582	0	0	0	13,107		0005
EQUITY OPTION COLLAR @19968 02/21/2031 BHF4TNN84	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	54	1,086,856	29596	233,967	0	0	736,974		736,974	303,961	0	0	0	11,395		0005
EQUITY OPTION COLLAR RTY @2826 02/21/2031 BHF4TNNF8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/13/2025	02/21/2031	118	332,712	2826	57,410	0	0	101,055		101,055	34,367	0	0	0	3,488		0005
EQUITY OPTION COLLAR GDDUEAFE @2203 01/17/2031 BHF4TNNV3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/13/2025	01/17/2031	104	228,602	2203	46,791	0	0	115,891		115,891	31,848	0	0	0	2,371		0005
EQUITY OPTION COLLAR SPX @6742 01/17/2031 BHF4TNPE9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/12/2025	01/17/2031	262	1,764,561	17978	1,276,074	(33,154)	0	2,113,378	^	2,113,378	624,842	0	33,153	0	18,298		0005
EQUITY OPTION COLLAR SPX @6453 02/21/2031 BHF4TNPG4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/12/2025	02/21/2031	385	2,484,245	15057	1,712,726	(45,885)	0	2,891,192	^	2,891,192	887,764	0	45,885	0	26,047		0005
EQUITY OPTION COLLAR RTY @2387 02/18/2028 BHF4U7M47	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	216	514,767	2387	26,618	0	0	159,752		159,752	90,244	0	0	0	3,030		0005
EQUITY OPTION COLLAR SPX @6583 02/21/2031 BHF4U7MY1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	399	2,624,212	13166	1,681,769	(45,055)	0	2,797,016	^	2,797,016	850,535	0	45,055	0	27,514		0005
EQUITY OPTION COLLAR GDDUEAFE @2485 02/21/2031 BHF4U7N61	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	218	542,737	2485	198,877	0	0	268,331		268,331	58,651	0	0	0	5,691		0005
EQUITY OPTION COLLAR RTY @2122 02/21/2031 BHF4U7N69	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	109	231,178	4244	113,530	0	0	207,623		207,623	71,702	0	0	0	2,424		0005
EQUITY OPTION COLLAR SPX @6161 02/18/2028 BHF4U7PS1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	331	2,037,697	6161	541,960	0	0	1,271,339		1,271,339	446,540	0	0	0	11,996		0005
EQUITY OPTION COLLAR SPX @6975 01/17/2031 BHF4U7PV4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	167	1,165,536	9300	662,425	(17,210)	0	1,022,360	^	1,022,360	277,287	0	17,210	0	12,086		0005
EQUITY OPTION COLLAR GDDUEAFE @2546 01/17/2031 BHF4U7QU5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	155	395,266	2546	47,153	0	0	111,757		111,757	25,821	0	0	0	4,099		0005
EQUITY OPTION COLLAR SPX @6419 02/21/2031 BHF4U7RB6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	986	6,331,836	29957	4,517,089	(121,013)	0	7,849,133	^	7,849,133	2,302,089	0	121,015	0	66,388		0005
EQUITY OPTION COLLAR GDDUEAFE @2343 02/18/2028 BHF4U7RS9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	168	393,302	2343	13,338	0	0	99,934		99,934	32,662	0	0	0	2,315		0005
EQUITY OPTION COLLAR SPX @5100 02/19/2027 BHF4U7RW0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2025	02/19/2027	144	732,411	5100	22,169	0	0	27,887		27,887	2,672	0	0	0	2,284		0005
EQUITY OPTION COLLAR RTY @2336 02/21/2031 BHF4U7RX8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	502	1,173,015	2336	1,182,587	0	0	1,869,344		1,869,344	498,902	0	0	0	12,299		0005
EQUITY OPTION COLLAR RTY @2358 01/17/2031 BHF4U7SP4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	182	429,197	2358	194,278	0	0	338,265		338,265	105,388	0	0	0	4,451		0005
EQUITY OPTION COLLAR SPX @6338 01/17/2031 BHF4U7TP3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	385	2,440,571	6338	1,641,409	(42,644)	0	2,916,644	^	2,916,644	890,753	0	42,645	0	25,308		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR @20480 01/17/2031 BHF4U7U89	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	52	1,056,768	20480	332,494	0	0	758,385		758,385	311,395	0	0	0	10,959		0005
EQUITY OPTION COLLAR RTY @2126 01/17/2031 BHF4U7UV8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	119	252,247	2126	72,703	0	0	126,935		126,935	40,922	0	0	0	2,616		0005
EQUITY OPTION COLLAR SPX @6362 01/21/2028 BHF4U7V39	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	149	944,821	6362	101,945	0	0	312,014		312,014	132,025	0	0	0	5,406		0005
EQUITY OPTION COLLAR SPX @5676 02/19/2027 BHF4U7VB1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/19/2027	154	873,581	11352	43,942	0	0	59,843		59,843	8,272	0	0	0	2,724		0005
EQUITY OPTION COLLAR SPX @12975 01/17/2031 BHF4UWX40	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	01/17/2031	358	4,647,256	12975	674,645	(17,528)	0	1,322,557	^	1,322,557	401,609	0	17,528	0	48,191		0005
EQUITY OPTION COLLAR RTY @2633 01/17/2031 BHF4UWXL2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	114	301,033	2633	34,522	0	0	53,874		53,874	9,618	0	0	0	3,122		0005
EQUITY OPTION COLLAR RTY @2309 02/18/2028 BHF4UWYB3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	358	825,494	2309	58,299	0	0	420,570		420,570	200,687	0	0	0	4,860		0005
EQUITY OPTION COLLAR RTY @2394 02/21/2031 BHF4UWZG1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	405	969,763	2394	1,221,068	0	0	2,319,930		2,319,930	632,981	0	0	0	10,168		0005
EQUITY OPTION COLLAR SPX @8413 02/21/2031 BHF4UWZT3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	02/21/2031	1,794	15,089,400	8413	7,836,628	(209,948)	0	15,337,412	^	15,337,412	4,473,062	0	209,947	0	158,210		0005
EQUITY OPTION COLLAR GDDUEAFE @2477 02/21/2031 BHF4UX1W1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/21/2031	312	771,663	9082	182,538	0	0	478,056		478,056	113,740	0	0	0	8,091		0005
EQUITY OPTION COLLAR SPX @6290 02/18/2028 BHF4UX2V2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/18/2028	593	3,727,482	6290	745,858	0	0	2,470,684		2,470,684	875,374	0	0	0	21,944		0005
EQUITY OPTION COLLAR GDDUEAFE @2362 02/18/2028 BHF4UX424	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	02/18/2028	249	587,871	3543	170,510	0	0	445,681		445,681	120,624	0	0	0	3,461		0005
EQUITY OPTION COLLAR @21933 02/21/2031 BHF4UX4A6	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/28/2025	02/21/2031	80	1,761,028	43867	1,038,084	0	0	2,338,458		2,338,458	850,439	0	0	0	18,464		0005
EQUITY OPTION COLLAR GDDUEAFE @2231 02/21/2031 BHF4UX5G2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/27/2025	02/21/2031	117	261,785	2231	38,292	0	0	101,934		101,934	31,370	0	0	0	2,745		0005
EQUITY OPTION COLLAR SPX @10215 02/21/2031 BHF4UX5J6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/27/2025	02/21/2031	546	5,573,062	44265	2,264,104	(60,655)	0	4,566,740	^	4,566,740	1,420,863	0	60,656	0	58,433		0005
EQUITY OPTION COLLAR RTY @2702 02/21/2031 BHF4UX606	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/26/2025	02/21/2031	155	418,221	5403	104,384	0	0	222,648		222,648	71,131	0	0	0	4,385		0005
EQUITY OPTION COLLAR SPX @6829 02/21/2031 BHF4VJFM8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/06/2025	02/21/2031	1,804	12,318,461	31867	5,968,947	(159,912)	0	14,025,297	^	14,025,297	3,891,531	0	159,911	0	129,157		0005
EQUITY OPTION COLLAR RTY @2163 02/18/2028 BHF4VJGX3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/18/2028	251	543,934	5768	95,062	0	0	374,186		374,186	139,363	0	0	0	3,202		0005
EQUITY OPTION COLLAR SPX @6037 02/18/2028 BHF4VJGY1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/06/2025	02/18/2028	419	2,529,575	22135	350,498	0	0	1,597,137		1,597,137	536,144	0	0	0	14,892		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR GDDUEAFE @2371 02/18/2028 BHF4VJH46	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/18/2028	149	354,014	5532	48,014	0	0	136,921		136,921	41,202	0	0	0	2,084		0005
EQUITY OPTION COLLAR GDDUEAFE @2602 02/21/2031 BHF4VJH53	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	02/21/2031	354	920,529	9542	245,137	0	0	548,465		548,465	121,608	0	0	0	9,652		0005
EQUITY OPTION COLLAR SPX @5888 03/17/2028 BHF4VJH61	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	03/17/2028	309	1,818,679	17665	96,728	0	0	792,720		792,720	302,471	0	0	0	10,999		0005
EQUITY OPTION COLLAR RTY @2172 03/17/2028 BHF4VJHB0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/17/2028	171	371,332	5791	19,847	0	0	158,433		158,433	69,328	0	0	0	2,246		0005
EQUITY OPTION COLLAR @23582 02/21/2031 BHF4VJJD4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	59	1,389,808	31443	236,954	0	0	723,273		723,273	267,846	0	0	0	14,572		0005
EQUITY OPTION COLLAR RTY @2273 03/21/2031 BHF4VJJN2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	03/21/2031	218	495,165	6062	184,173	0	0	408,340		408,340	113,789	0	0	0	5,237		0005
EQUITY OPTION COLLAR GDDUEAFE @2486 03/21/2031 BHF4VJJR3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/21/2031	164	408,870	3314	152,757	0	0	290,817		290,817	70,744	0	0	0	4,324		0005
EQUITY OPTION COLLAR SPX @6226 03/21/2031 BHF4VJK83	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	03/21/2031	478	2,973,056	26977	1,468,918	(40,318)	0	3,418,587	^	3,418,587	944,128	0	40,319	0	31,443		0005
EQUITY OPTION COLLAR GDDUEAFE @2254 03/17/2028 BHF4VJN64	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/06/2025	03/17/2028	124	280,620	3381	43,754	0	0	126,763		126,763	39,626	0	0	0	1,697		0005
EQUITY OPTION COLLAR RTY @2297 02/21/2031 BHF4VJNU1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	136	311,828	3828	112,593	0	0	247,599		247,599	72,425	0	0	0	3,269		0005
EQUITY OPTION COLLAR RTY @2338 02/21/2031 BHF4VJP47	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/05/2025	02/21/2031	563	1,317,132	10133	511,679	0	0	1,282,419		1,282,419	381,540	0	0	0	13,810		0005
EQUITY OPTION COLLAR SPX @7916 02/21/2031 BHF4VJPV7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	02/21/2031	468	3,701,788	23747	1,810,904	(48,514)	0	3,999,807	^	3,999,807	1,129,515	0	48,515	0	38,813		0005
EQUITY OPTION COLLAR SPX @6500 03/21/2031 BHF4VJR06	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2025	03/21/2031	185	1,201,623	8667	622,563	(17,088)	0	1,221,140	^	1,221,140	320,160	0	17,088	0	12,708		0005
EQUITY OPTION COLLAR SPX @4897 03/19/2027 BHF4VJ2FG7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/13/2025	03/19/2027	156	766,211	4897	31,212	0	0	52,682		52,682	7,830	0	0	0	2,615		0005
EQUITY OPTION COLLAR SPX @6774 02/21/2031 BHF4VJ2GF8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	950	6,435,885	40644	3,780,806	(101,291)	0	9,428,906	^	9,428,906	2,424,096	0	101,290	0	67,479		0005
EQUITY OPTION COLLAR SPX @5965 02/18/2028 BHF4VJ2JD0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/13/2025	02/18/2028	299	1,783,112	21871	133,376	0	0	798,544		798,544	233,320	0	0	0	10,497		0005
EQUITY OPTION COLLAR GDDUEAFE @2663 02/21/2031 BHF4VJ2JE8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	251	668,976	7990	57,304	0	0	194,796		194,796	50,685	0	0	0	7,014		0005
EQUITY OPTION COLLAR GDDUEAFE @2583 03/17/2028 BHF4VJ2JJ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	190	489,589	4305	13,787	0	0	3,612		3,612	(8,574)	0	0	0	2,961		0005
EQUITY OPTION COLLAR GDDUEAFE @2688 02/18/2028 BHF4VJ2JN8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/18/2028	128	345,317	2688	29,789	0	0	49,210		49,210	8,447	0	0	0	2,033		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR RTY @2196 02/21/2031 BHF4II2KJ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	539	1,183,139	7320	294,917	0	0	846,837		846,837	242,125	0	0	0	12,405		0005
EQUITY OPTION COLLAR RTY @2156 02/18/2028 BHF4II2KK2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/18/2028	175	377,593	6469	23,656	0	0	149,057		149,057	54,508	0	0	0	2,223		0005
EQUITY OPTION COLLAR RTY @2106 03/17/2028 BHF4II2KP1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	334	702,482	5616	68,916	0	0	351,662		351,662	124,014	0	0	0	4,248		0005
EQUITY OPTION COLLAR SPX @6628 03/21/2031 BHF4II2L05	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/13/2025	03/21/2031	919	6,089,747	35350	3,064,405	(84,112)	0	7,628,746	^	7,628,746	1,889,583	0	84,111	0	64,404		0005
EQUITY OPTION COLLAR RTY @2186 03/21/2031 BHF4II2L21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	537	1,173,981	6558	287,946	0	0	813,251		813,251	232,037	0	0	0	12,416		0005
EQUITY OPTION COLLAR GDDUEAFE @2589 03/21/2031 BHF4II2L47	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	304	786,209	6041	46,891	0	0	139,622		139,622	25,875	0	0	0	8,315		0005
EQUITY OPTION COLLAR SPX @5818 03/17/2028 BHF4II2LY1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/13/2025	03/17/2028	535	3,113,386	19394	314,035	0	0	1,745,038		1,745,038	545,670	0	0	0	18,829		0005
EQUITY OPTION COLLAR RTY @2337 02/21/2031 BHF4II2R25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	160	374,527	2337	84,643	0	0	199,806		199,806	54,002	0	0	0	3,927		0005
EQUITY OPTION COLLAR SPX @6185 03/21/2031 BHF4II2R66	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/13/2025	03/21/2031	315	1,945,341	18555	1,054,495	(28,943)	0	2,816,414	^	2,816,414	794,712	0	28,944	0	20,574		0005
EQUITY OPTION COLLAR SPX @6299 02/21/2031 BHF4II2SK4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/13/2025	02/21/2031	331	2,081,859	18897	1,223,480	(32,778)	0	3,062,330	^	3,062,330	841,839	0	32,778	0	21,828		0005
EQUITY OPTION COLLAR GDDUEAFE @2284 02/21/2031 BHF4II2SP3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	117	266,405	2284	56,670	0	0	128,595		128,595	37,497	0	0	0	2,793		0005
EQUITY OPTION COLLAR RTY @2007 03/21/2031 BHF4II2SY4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/21/2031	163	327,783	2007	112,721	0	0	253,843		253,843	67,647	0	0	0	3,467		0005
EQUITY OPTION COLLAR RTY @2459 03/21/2031 BHF4IIRQ88	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	168	412,073	6556	208,290	0	0	430,001		430,001	107,809	0	0	0	4,358		0005
EQUITY OPTION COLLAR GDDUEAFE @2250 03/19/2027 BHF4IIRQA3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/19/2027	374	841,953	2250	32,539	0	0	35,315		35,315	3,030	0	0	0	2,873		0005
EQUITY OPTION COLLAR GDDUEAFE @2325 03/21/2031 BHF4IIRQC9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/21/2031	137	317,508	2325	60,418	0	0	148,198		148,198	44,062	0	0	0	3,358		0005
EQUITY OPTION COLLAR RTY @2119 02/21/2031 BHF4IIRRV6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/21/2031	342	723,802	5651	215,243	0	0	469,436		469,436	117,456	0	0	0	7,589		0005
EQUITY OPTION COLLAR RTY @2116 03/17/2028 BHF4IIRRX2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	360	762,039	7053	126,621	0	0	464,059		464,059	155,813	0	0	0	4,609		0005
EQUITY OPTION COLLAR GDDUEAFE @2368 02/21/2031 BHF4IIRS45	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/21/2025	02/21/2031	158	373,652	3946	126,381	0	0	292,393		292,393	76,844	0	0	0	3,918		0005
EQUITY OPTION COLLAR GDDUEAFE @2448 03/17/2028 BHF4IIRSC7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/17/2028	226	552,094	5711	89,615	0	0	260,323		260,323	70,544	0	0	0	3,339		0005

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EQUITY OPTION COLLAR SPX @5914 02/21/2031 BHF4WRTS1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/21/2025	02/21/2031	575	3,401,434	27598	2,427,558	(65,038)	0	5,289,579	^	5,289,579	1,318,703	0	65,035	0	35,663		0005
EQUITY OPTION COLLAR GDDUEAFE @2405 03/21/2031 BHF4WRV25	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/21/2031	277	665,220	8018	214,760	0	0	539,759		539,759	149,082	0	0	0	7,035		0005
EQUITY OPTION COLLAR RTY @2137 03/21/2031 BHF4WRVG4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	607	1,297,381	7836	423,318	0	0	993,004		993,004	258,512	0	0	0	13,721		0005
EQUITY OPTION COLLAR @19538 03/21/2031 BHF4WRVK5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/21/2031	62	1,205,296	39076	792,423	0	0	2,003,939		2,003,939	669,650	0	0	0	12,747		0005
EQUITY OPTION COLLAR SPX @5815 03/17/2028 BHF4WRVV1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/17/2028	575	3,343,322	31013	759,317	0	0	2,449,248		2,449,248	677,999	0	0	0	20,220		0005
EQUITY OPTION COLLAR SPX @6140 03/21/2031 BHF4WRWA6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/21/2031	1,047	6,430,372	38888	5,673,065	(155,713)	0	12,323,029	^	12,323,029	3,016,111	0	155,713	0	68,007		0005
EQUITY OPTION COLLAR SPX @5859 02/18/2028 BHF4WRX31	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/18/2028	177	1,038,195	7813	214,829	0	0	602,706		602,706	168,526	0	0	0	6,112		0005
EQUITY OPTION COLLAR RTY @2667 02/21/2031 BHF4WRZF2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/21/2031	132	352,146	2667	85,518	0	0	144,764		144,764	27,830	0	0	0	3,692		0005
EQUITY OPTION COLLAR SPX @6339 03/21/2031 BHF4WRZX3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/21/2031	692	4,386,814	23244	3,752,557	(102,998)	0	7,920,122	^	7,920,122	1,939,448	0	102,999	0	46,394		0005
EQUITY OPTION COLLAR SPX @6258 02/21/2031 BHF4WS027	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/21/2025	02/21/2031	478	2,990,492	10431	1,158,201	(31,027)	0	2,475,655	^	2,475,655	618,207	0	31,029	0	31,355		0005
EQUITY OPTION COLLAR GDDUEAFE @2425 03/17/2028 BHF4X8Z71	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	311	754,018	5659	76,167	0	0	370,084		370,084	114,765	0	0	0	4,560		0005
EQUITY OPTION COLLAR RTY @2239 03/21/2031 BHF4X8ZN6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	595	1,332,346	10451	445,398	0	0	1,091,764		1,091,764	288,982	0	0	0	14,091		0005
EQUITY OPTION COLLAR GDDUEAFE @2642 03/21/2031 BHF4X8ZU0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	331	875,628	11447	260,215	0	0	483,401		483,401	117,448	0	0	0	9,261		0005
EQUITY OPTION COLLAR RTY @2191 03/17/2028 BHF4X9069	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/26/2025	03/17/2028	367	804,407	10225	132,768	0	0	579,959		579,959	205,586	0	0	0	4,865		0005
EQUITY OPTION COLLAR SPX @6018 03/21/2031 BHF4X9005	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	1,897	11,418,818	28085	8,584,254	(235,618)	0	17,368,083	^	17,368,083	4,254,250	0	235,619	0	120,764		0005
EQUITY OPTION COLLAR SPX @5582 04/21/2028 BHF4X9135	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/27/2025	04/21/2028	196	1,094,838	7442	218,737	0	0	602,252		602,252	172,578	0	0	0	6,835		0005
EQUITY OPTION COLLAR SPX @5773 03/17/2028 BHF4X91B7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/27/2025	03/17/2028	795	4,587,222	25017	1,059,646	0	0	3,188,849		3,188,849	906,620	0	0	0	27,742		0005
EQUITY OPTION COLLAR @25244 03/21/2031 BHF4X92J9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	66	1,671,786	67316	66,910	0	0	(18,034)		(18,034)	(202,269)	0	0	0	17,681		0005
EQUITY OPTION COLLAR @28092 02/21/2031 BHF4X92M2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/26/2025	02/21/2031	48	1,335,052	28092	259,014	0	0	482,066		482,066	92,425	0	0	0	13,998		0005

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EQUITY OPTION COLLAR RTY @1750 03/19/2027 BHF4X92T7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/26/2025	03/19/2027	154	270,270	1750	10,914	0	0	14,903		14,903	1,523	0	0	0	922		0005
EQUITY OPTION COLLAR SPX @5922 02/21/2031 BHF4X92V2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/27/2025	02/21/2031	266	1,574,742	7896	664,245	(17,797)	0	1,396,792	^	1,396,792	366,955	0	17,795	0	16,511		0005
EQUITY OPTION COLLAR RTY @2634 03/21/2031 BHF4X9556	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	167	439,547	8780	143,542	0	0	354,219		354,219	101,025	0	0	0	4,649		0005
EQUITY OPTION COLLAR GDDUEAFE @3188 03/21/2031 BHF4X9598	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	147	467,220	3188	67,435	0	0	160,298		160,298	43,580	0	0	0	4,941		0005
EQUITY OPTION COLLAR SPX @5695 03/19/2027 BHF4X95J6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/27/2025	03/19/2027	141	801,458	5695	26,707	0	0	53,678		53,678	11,170	0	0	0	2,735		0005
EQUITY OPTION COLLAR SPX @14385 02/21/2031 BHF4X9762	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/27/2025	02/21/2031	272	3,915,819	21578	427,878	(11,464)	0	826,732	^	826,732	206,176	0	11,463	0	41,057		0005
EQUITY OPTION COLLAR SPX @6036 03/21/2031 BHF4X9796	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	774	4,672,128	18108	3,705,700	(101,714)	0	8,211,632	^	8,211,632	2,250,176	0	101,713	0	49,412		0005
EQUITY OPTION COLLAR @18873 03/21/2031 BHF4X97G0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/26/2025	03/21/2031	62	1,171,509	28309	714,932	0	0	1,973,285		1,973,285	695,626	0	0	0	12,390		0005
EQUITY OPTION COLLAR RTY @2344 10/18/2030 BHF4YDD40	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	152	355,668	4688	51,173	0	0	348,335		348,335	109,935	0	0	0	3,580		0005
EQUITY OPTION COLLAR SPX @6674 11/15/2030 BHF4YDD81	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2025	11/15/2030	180	1,201,249	15573	657,059	0	0	1,785,790		1,785,790	450,486	0	0	0	12,204		0005
EQUITY OPTION COLLAR SPX @5150 09/20/2030 BHF4YDE56	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2025	09/20/2030	176	904,130	12875	351,977	0	0	1,305,847		1,305,847	397,523	0	0	0	9,013		0005
EQUITY OPTION COLLAR RTY @2243 12/20/2030 BHF4YDE64	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	118	264,734	4486	82,899	0	0	246,300		246,300	62,880	0	0	0	2,721		0005
EQUITY OPTION COLLAR SPX @6490 10/18/2030 BHF4YDEV9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	427	2,771,744	23797	1,995,370	0	0	4,952,484		4,952,484	1,403,148	0	0	0	27,897		0005
EQUITY OPTION COLLAR RTY @2244 01/17/2031 BHF4YDEW7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	137	306,426	4489	96,905	0	0	286,675		286,675	73,073	0	0	0	3,178		0005
EQUITY OPTION COLLAR SPX @6458 01/17/2031 BHF4YDF06	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	255	1,648,572	21528	593,860	0	0	2,560,778		2,560,778	786,128	0	0	0	17,095		0005
EQUITY OPTION COLLAR SPX @6378 02/21/2031 BHF4YDF89	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	222	1,417,736	29763	638,642	0	0	2,835,596		2,835,596	859,303	0	0	0	14,865		0005
EQUITY OPTION COLLAR SPX @6760 12/20/2030 BHF4YDFY2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	251	1,694,670	18027	404,351	0	0	1,695,716		1,695,716	496,398	0	0	0	17,416		0005
EQUITY OPTION COLLAR RTY @2546 03/21/2031 BHF4YDG88	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	171	435,749	9336	115,848	0	0	455,678		455,678	109,011	0	0	0	4,608		0005
EQUITY OPTION COLLAR @25685 03/21/2031 BHF4YDGF2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/11/2025	03/21/2031	53	1,363,973	59933	195,770	0	0	496,708		496,708	12,384	0	0	0	14,425		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @7468 03/21/2031 BHF4YDGG0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	788	5,884,065	47295	5,096,757	(139,895)	0	14,146,998	^	14,146,998	3,591,651	0	139,895	0	62,229		0005
EQUITY OPTION COLLAR SPX @5951 04/18/2031 BHF4YDGP0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/11/2025	04/18/2031	400	2,378,466	27773	2,578,806	(72,459)	0	6,913,637	^	6,913,637	1,739,455	0	72,459	0	25,369		0005
EQUITY OPTION COLLAR RTY @2568 02/21/2031 BHF4YDJ51	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	118	302,645	2568	9,562	0	0	90,397		90,397	27,514	0	0	0	3,173		0005
EQUITY OPTION COLLAR GDDUEAFE @2220 03/21/2031 BHF4YDJM4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	168	371,922	4441	110,432	0	0	382,147		382,147	107,053	0	0	0	3,933		0005
EQUITY OPTION COLLAR SPX @6307 03/17/2028 BHF4YDK18	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2025	03/17/2028	171	1,079,524	6307	29,619	0	0	269,075		269,075	75,515	0	0	0	6,529		0005
EQUITY OPTION COLLAR SPX @9676 03/21/2031 BHF4YTJN7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/17/2025	03/21/2031	274	2,649,036	41928	1,403,116	(38,513)	0	3,216,673	^	3,216,673	665,183	0	38,512	0	28,016		0005
EQUITY OPTION COLLAR RTY @1877 04/18/2031 BHF4YTNE2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/18/2031	165	309,553	4380	154,477	0	0	526,523		526,523	134,397	0	0	0	3,302		0005
EQUITY OPTION COLLAR SPX @8049 04/18/2031 BHF4YTNN4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/17/2025	04/18/2031	503	4,051,667	50974	3,239,456	(91,020)	0	8,160,749	^	8,160,749	1,787,761	0	91,022	0	43,216		0005
EQUITY OPTION COLLAR RTY @1852 03/21/2031 BHF4YTRQ1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	03/21/2031	110	203,225	3704	119,434	0	0	291,016		291,016	63,687	0	0	0	2,149		0005
EQUITY OPTION COLLAR SPX @4496 04/16/2027 BHF4YTSD9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/16/2027	167	751,442	4496	42,547	0	0	77,056		77,056	11,654	0	0	0	2,767		0005
EQUITY OPTION COLLAR SPX @5300 04/16/2027 BHF4Z9JD2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/16/2027	159	843,734	5300	20,809	0	0	31,677		31,677	3,601	0	0	0	3,107		0005
EQUITY OPTION COLLAR GDDUEAFE @2141 04/18/2031 BHF4Z9JU4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	141	301,003	5354	112,041	0	0	325,524		325,524	93,824	0	0	0	3,211		0005
EQUITY OPTION COLLAR @18714 04/18/2031 BHF4Z9K99	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/24/2025	04/18/2031	59	1,099,052	37427	750,945	0	0	1,983,180		1,983,180	642,750	0	0	0	11,723		0005
EQUITY OPTION COLLAR SPX @6162 04/18/2031 BHF4Z9L07	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/25/2025	04/18/2031	539	3,318,876	32865	4,020,100	(112,957)	0	8,694,052	^	8,694,052	1,866,672	0	112,956	0	35,400		0005
EQUITY OPTION COLLAR SPX @7311 10/18/2030 BHF4Z9L49	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/18/2030	343	2,509,543	25589	1,725,137	0	0	3,502,137		3,502,137	766,055	0	0	0	25,258		0005
EQUITY OPTION COLLAR RTY @2541 04/18/2031 BHF4Z9L80	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	172	437,944	8470	156,695	0	0	294,542		294,542	41,769	0	0	0	4,671		0005
EQUITY OPTION COLLAR RTY @2424 10/15/2027 BHF4Z9LR8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/15/2027	276	670,066	4847	84,998	0	0	223,973		223,973	58,353	0	0	0	3,418		0005
EQUITY OPTION COLLAR SPX @6124 10/15/2027 BHF4Z9LS6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	10/15/2027	234	1,431,061	9186	135,063	0	0	288,241		288,241	55,397	0	0	0	7,301		0005
EQUITY OPTION COLLAR SPX @6102 11/19/2027 BHF4Z9LT4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/19/2027	204	1,244,476	9153	287,200	0	0	864,644		864,644	233,657	0	0	0	6,635		0005

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EQUITY OPTION COLLAR RTY @2597 10/18/2030 BHF4Z9MN6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	10/18/2030	302	783,423	3895	189,254	0	0	406,254		406,254	87,850	0	0	0	7,885		0005
EQUITY OPTION COLLAR SPX @7588 11/15/2030 BHF4Z9MQ9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	11/15/2030	407	3,084,857	30353	1,622,525	0	0	3,021,958		3,021,958	557,192	0	0	0	31,341		0005
EQUITY OPTION COLLAR RTY @2680 11/15/2030 BHF4Z9MT3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/15/2030	198	531,652	8040	256,469	0	0	586,199		586,199	138,308	0	0	0	5,401		0005
EQUITY OPTION COLLAR RTY @2419 11/19/2027 BHF4Z9MZ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	11/19/2027	114	275,738	4838	67,306	0	0	194,291		194,291	56,441	0	0	0	1,470		0005
EQUITY OPTION COLLAR GDDUEAFE @2524 12/20/2030 BHF4Z9NL9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	12/20/2030	177	446,353	2524	104,708	0	0	197,032		197,032	38,354	0	0	0	4,587		0005
EQUITY OPTION COLLAR RTY @2889 12/20/2030 BHF4Z9NS4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/20/2030	186	536,060	7223	150,092	0	0	298,101		298,101	58,216	0	0	0	5,509		0005
EQUITY OPTION COLLAR SPX @6135 12/17/2027 BHF4Z9NT2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/17/2027	216	1,323,081	9203	290,439	0	0	862,625		862,625	231,446	0	0	0	7,288		0005
EQUITY OPTION COLLAR RTY @2589 12/17/2027 BHF4Z9P03	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	12/17/2027	123	317,145	5178	35,208	0	0	91,484		91,484	26,054	0	0	0	1,747		0005
EQUITY OPTION COLLAR SPX @7295 12/20/2030 BHF4Z9PN3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	12/20/2030	339	2,470,259	21885	1,060,403	0	0	1,979,755		1,979,755	375,397	0	0	0	25,387		0005
EQUITY OPTION COLLAR SPX @6599 01/21/2028 BHF4Z9U07	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/21/2028	232	1,530,682	19796	338,687	0	0	735,191		735,191	129,545	0	0	0	8,758		0005
EQUITY OPTION COLLAR RTY @2595 01/21/2028 BHF4Z9U64	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/21/2028	171	442,980	7786	61,519	0	0	142,450		142,450	35,181	0	0	0	2,535		0005
EQUITY OPTION COLLAR SPX @6892 01/17/2031 BHF4Z9UT4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	01/17/2031	308	2,123,954	24122	925,452	0	0	1,576,445		1,576,445	242,210	0	0	0	22,025		0005
EQUITY OPTION COLLAR RTY @2807 01/17/2031 BHF4Z9UW7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	01/17/2031	271	761,184	8420	233,236	0	0	449,811		449,811	81,506	0	0	0	7,893		0005
EQUITY OPTION COLLAR GDDUEAFE @2341 01/17/2031 BHF4Z9V22	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	01/17/2031	138	323,039	4683	148,734	0	0	308,940		308,940	73,894	0	0	0	3,350		0005
EQUITY OPTION COLLAR SPX @6746 02/21/2031 BHF4Z9VD8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/21/2031	342	2,307,542	30357	1,280,758	0	0	2,150,623		2,150,623	324,907	0	0	0	24,194		0005
EQUITY OPTION COLLAR RTY @2494 02/21/2031 BHF4Z9VL0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/21/2031	169	422,217	8730	291,172	0	0	610,733		610,733	131,459	0	0	0	4,427		0005
EQUITY OPTION COLLAR SPX @6488 02/18/2028 BHF4Z9VM8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	02/18/2028	248	1,611,130	19464	469,649	0	0	1,172,491		1,172,491	263,604	0	0	0	9,485		0005
EQUITY OPTION COLLAR GDDUEAFE @2622 02/18/2028 BHF4Z9VW6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	02/18/2028	136	357,810	5243	82,885	0	0	173,610		173,610	35,342	0	0	0	2,106		0005
EQUITY OPTION COLLAR RTY @2493 02/18/2028 BHF4Z9VY2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	02/18/2028	141	351,910	8724	80,174	0	0	179,330		179,330	42,212	0	0	0	2,072		0005

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EQUITY OPTION COLLAR GDDUEAFE @2601 02/21/2031 BHF4Z9WA3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	02/21/2031	157	408,589	3902	150,505	0	0	304,644		304,644	69,239	0	0	0	4,284		0005
EQUITY OPTION COLLAR GDDUEAFE @2814 03/21/2031 BHF4Z9X38	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/21/2031	334	939,109	16885	726,031	0	0	1,184,594		1,184,594	192,946	0	0	0	9,932		0005
EQUITY OPTION COLLAR GDDUEAFE @2658 03/17/2028 BHF4Z9X95	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	03/17/2028	236	626,872	9301	148,404	0	0	246,447		246,447	26,337	0	0	0	3,791		0005
EQUITY OPTION COLLAR @29263 03/21/2031 BHF4Z9YA1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/24/2025	03/21/2031	82	2,396,125	73158	1,304,211	0	0	2,990,794		2,990,794	769,497	0	0	0	25,341		0005
EQUITY OPTION COLLAR RTY @2210 03/17/2028 BHF4Z9YD5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/17/2028	499	1,102,788	8841	482,126	0	0	1,011,881		1,011,881	201,024	0	0	0	6,669		0005
EQUITY OPTION COLLAR SPX @7335 03/21/2031 BHF4Z9YJ2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/21/2031	1,388	10,180,420	77014	17,207,807	(472,315)	0	30,557,041	^	30,557,041	5,455,327	0	472,316	0	107,667		0005
EQUITY OPTION COLLAR RTY @2481 03/21/2031 BHF4Z9YN3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	03/21/2031	552	1,368,977	22330	1,491,217	0	0	2,514,837		2,514,837	340,278	0	0	0	14,478		0005
EQUITY OPTION COLLAR GDDUEAFE @2612 04/21/2028 BHF4Z9Z69	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/21/2028	271	708,337	9141	229,580	0	0	418,906		418,906	61,906	0	0	0	4,422		0005
EQUITY OPTION COLLAR SPX @6248 03/17/2028 BHF4Z9ZD4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	03/17/2028	560	3,495,778	53108	2,834,083	18,863	0	4,885,139	^	4,885,139	649,148	0	(18,863)	0	21,142		0005
EQUITY OPTION COLLAR SPX @6919 04/18/2031 BHF4ZA049	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/25/2025	04/18/2031	1,527	10,564,796	86483	22,487,104	(631,840)	0	38,465,379	^	38,465,379	6,285,523	0	631,838	0	112,686		0005
EQUITY OPTION COLLAR GDDUEAFE @2727 04/18/2031 BHF4ZA0C1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/25/2025	04/18/2031	426	1,163,022	15001	799,421	0	0	1,387,710		1,387,710	214,087	0	0	0	12,405		0005
EQUITY OPTION COLLAR SPX @5907 04/21/2028 BHF4ZA0K3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/21/2028	871	5,145,173	38393	3,444,866	18,028	0	5,567,112	^	5,567,112	688,916	0	(18,029)	0	32,120		0005
EQUITY OPTION COLLAR RTY @2124 04/21/2028 BHF4ZA0R8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/21/2028	597	1,268,543	8498	499,806	0	0	886,346		886,346	132,908	0	0	0	7,919		0005
EQUITY OPTION COLLAR @24814 04/18/2031 BHF4ZA0X5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/24/2025	04/18/2031	86	2,126,896	37221	1,070,275	0	0	2,517,028		2,517,028	688,998	0	0	0	22,686		0005
EQUITY OPTION COLLAR RTY @2242 04/18/2031 BHF4ZA1U0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/18/2031	806	1,807,911	16819	2,026,949	0	0	3,349,684		3,349,684	437,489	0	0	0	19,283		0005
EQUITY OPTION COLLAR SPX @4587 04/16/2027 BHF4ZA3T1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/16/2027	275	1,262,530	6881	43,269	0	0	(6,602)		(6,602)	(21,722)	0	0	0	4,649		0005
EQUITY OPTION COLLAR SPX @5915 04/18/2031 BHF4ZP5N9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2025	04/18/2031	432	2,555,941	27601	3,092,364	(86,889)	0	6,990,890	^	6,990,890	1,727,876	0	86,889	0	27,262		0005
EQUITY OPTION COLLAR @24062 04/18/2031 BHF4ZP5X7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	49	1,171,912	24062	234,979	0	0	433,587		433,587	59,256	0	0	0	12,500		0005
EQUITY OPTION COLLAR SPX @4972 05/16/2031 BHF4ZP5Y5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2025	05/16/2031	204	1,012,948	14917	1,141,346	(32,804)	0	2,561,033	^	2,561,033	677,569	0	32,803	0	10,895		0005

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EQUITY OPTION COLLAR RTY @2313 04/18/2031 BHF4ZP6D0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	178	410,976	6168	222,917	(6,262)	0	459,775	^	459,775	101,357	0	6,263	0	4,384		0005
EQUITY OPTION COLLAR SPX @5964 04/21/2028 BHF4ZP772	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/21/2028	453	2,703,535	29820	1,445,346	7,564	0	2,469,051	^	2,469,051	380,424	0	(7,564)	0	16,878		0005
EQUITY OPTION COLLAR GDDUEAFE @2438 04/21/2028 BHF4ZP889	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/21/2028	202	491,261	4875	147,452	0	0	334,222		334,222	85,695	0	0	0	3,067		0005
EQUITY OPTION COLLAR RTY @2121 04/21/2028 BHF4ZP8B2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/21/2028	332	703,987	6362	230,369	0	0	425,630		425,630	76,730	0	0	0	4,395		0005
EQUITY OPTION COLLAR RTY @2292 04/18/2031 BHF4ZP8Z9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/18/2031	776	1,778,410	10316	1,108,251	(31,140)	0	1,626,694	^	1,626,694	189,370	0	31,139	0	18,969		0005
EQUITY OPTION COLLAR GDDUEAFE @2859 04/18/2031 BHF4ZP947	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/18/2031	402	1,150,504	10008	426,198	0	0	639,968		639,968	83,960	0	0	0	12,271		0005
EQUITY OPTION COLLAR SPX @6642 04/18/2031 BHF4ZP9A3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2025	04/18/2031	1,299	8,626,504	46492	10,071,840	(282,998)	0	16,112,867	^	16,112,867	2,446,212	0	282,996	0	92,012		0005
EQUITY OPTION COLLAR RTY @2249 05/16/2031 BHF4ZPA94	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/16/2031	337	758,897	5622	296,887	0	0	477,129		477,129	66,873	0	0	0	8,162		0005
EQUITY OPTION COLLAR GDDUEAFE @2584 05/16/2031 BHF4ZPAA1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/16/2031	171	442,023	3876	170,407	0	0	323,797		323,797	73,698	0	0	0	4,754		0005
EQUITY OPTION COLLAR SPX @6387 05/16/2031 BHF4ZPAZ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/01/2025	05/16/2031	492	3,141,374	28739	2,799,337	(80,455)	0	4,754,926	^	4,754,926	843,578	0	80,456	0	33,788		0005
EQUITY OPTION COLLAR SPX @5816 05/19/2028 BHF4ZPB51	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/01/2025	05/19/2028	193	1,122,361	8724	286,162	0	0	621,942		621,942	140,261	0	0	0	7,177		0005
EQUITY OPTION COLLAR GDDUEAFE @2525 05/16/2031 BHF50APU9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/16/2031	471	1,190,241	10099	156,974	0	0	550,379		550,379	142,195	0	0	0	12,802		0005
EQUITY OPTION COLLAR SPX @4818 05/21/2027 BHF50AR45	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/21/2027	167	804,620	7227	186,799	0	0	320,206		320,206	62,079	0	0	0	3,214		0005
EQUITY OPTION COLLAR RTY @1827 05/16/2031 BHF50ART0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	05/16/2031	164	299,432	3654	247,461	0	0	495,601		495,601	125,251	0	0	0	3,221		0005
EQUITY OPTION COLLAR RTY @2082 05/16/2031 BHF50ARZ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	05/16/2031	779	1,622,905	8328	644,998	0	0	1,410,321		1,410,321	365,430	0	0	0	17,455		0005
EQUITY OPTION COLLAR RTY @2047 05/19/2028 BHF50AS36	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	05/19/2028	287	586,511	5459	94,355	0	0	275,908		275,908	84,190	0	0	0	3,750		0005
EQUITY OPTION COLLAR SPX @6850 05/16/2031 BHF50ASL6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	485	3,319,344	31964	3,249,027	(93,378)	0	5,758,659	^	5,758,659	1,359,263	0	93,380	0	35,702		0005
EQUITY OPTION COLLAR SPX @6027 05/16/2031 BHF50ATB7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	1,401	8,442,214	34153	6,036,456	(173,494)	0	10,550,395	^	10,550,395	2,347,676	0	173,493	0	90,802		0005
EQUITY OPTION COLLAR RTY @2055 04/21/2028 BHF50ATG6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	04/21/2028	329	675,906	6164	89,309	0	0	314,219		314,219	103,527	0	0	0	4,220		0005

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EQUITY OPTION COLLAR RTY @2161 04/18/2031 BHF50ATL5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	04/18/2031	614	1,327,558	9366	582,296	0	0	1,215,554		1,215,554	300,112	0	0	0	14,160		0005
EQUITY OPTION COLLAR SPX @5773 04/21/2028 BHF50AUS8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/13/2025	04/21/2028	448	2,586,953	23092	645,148	3,377	0	1,509,441	^	1,509,441	420,583	0	(3,376)	0	16,150		0005
EQUITY OPTION COLLAR GDDUEAFE @2567 04/21/2028 BHF50AX30	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/21/2028	141	360,999	5135	206,100	0	0	41,525		41,525	8,779	0	0	0	2,254		0005
EQUITY OPTION COLLAR GDDUEAFE @2532 04/18/2031 BHF50AXP1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	04/18/2031	446	1,129,389	8440	197,551	0	0	557,429		557,429	145,371	0	0	0	12,046		0005
EQUITY OPTION COLLAR SPX @6094 04/18/2031 BHF50AXT3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	968	5,899,847	42655	5,543,293	(155,754)	0	9,780,074	^	9,780,074	2,188,672	0	155,754	0	62,929		0005
EQUITY OPTION COLLAR SPX @6856 04/18/2031 BHF50AXY2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	427	2,930,104	29711	2,981,158	(83,763)	0	5,452,265	^	5,452,265	1,363,727	0	83,764	0	31,253		0005
EQUITY OPTION COLLAR RTY @2560 04/18/2031 BHF50AYL9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/12/2025	04/18/2031	152	388,243	4267	86,410	0	0	173,808		173,808	42,682	0	0	0	4,141		0005
EQUITY OPTION COLLAR @28209 04/18/2031 BHF50AZY0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/18/2031	52	1,472,249	65822	523,294	0	0	566,938		566,938	(79,757)	0	0	0	15,703		0005
EQUITY OPTION COLLAR @18298 04/18/2031 BHF50B0V2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/18/2031	55	1,001,532	18298	303,195	0	0	776,034		776,034	294,217	0	0	0	10,683		0005
EQUITY OPTION COLLAR SPX @5717 05/19/2028 BHF50B364	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/13/2025	05/19/2028	399	2,280,344	19058	444,243	1,829	0	1,065,704	^	1,065,704	309,686	0	(1,828)	0	14,582		0005
EQUITY OPTION COLLAR GDDUEAFE @2299 05/19/2028 BHF50B5G0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/19/2028	135	311,087	3449	37,048	0	0	129,500		129,500	43,518	0	0	0	1,989		0005
EQUITY OPTION COLLAR SPX @5620 04/21/2028 BHF50M6U4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	04/21/2028	195	1,095,542	11240	342,213	0	0	819,538		819,538	244,846	0	0	0	6,839		0005
EQUITY OPTION COLLAR RTY @1978 04/21/2028 BHF50M6Z3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/21/2028	164	324,373	2967	133,828	0	0	316,917		316,917	90,817	0	0	0	2,025		0005
EQUITY OPTION COLLAR SPX @5633 04/18/2031 BHF50M7R0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	04/18/2031	289	1,625,574	13144	971,773	(27,306)	0	1,816,746	^	1,816,746	481,992	0	27,305	0	17,339		0005
EQUITY OPTION COLLAR RTY @2443 04/18/2031 BHF50M816	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	04/18/2031	105	255,746	2443	44,700	0	0	83,318		83,318	19,945	0	0	0	2,728		0005
EQUITY OPTION COLLAR SPX @5171 05/21/2027 BHF50M9J6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/21/2027	180	932,034	6895	56,358	0	0	43,518		43,518	(7,997)	0	0	0	3,723		0005
EQUITY OPTION COLLAR SPX @4946 04/16/2027 BHF50M9U1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	04/16/2027	165	818,040	4946	178,443	0	0	311,246		311,246	64,314	0	0	0	3,013		0005
EQUITY OPTION COLLAR SPX @5897 05/19/2028 BHF50MAE5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/19/2028	352	2,076,336	19655	391,954	0	0	876,725		876,725	226,941	0	0	0	13,277		0005
EQUITY OPTION COLLAR RTY @2100 05/19/2028 BHF50MAZ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/19/2028	213	446,886	5600	81,450	0	0	265,263		265,263	88,060	0	0	0	2,858		0005

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EQUITY OPTION COLLAR RTY @2132 05/16/2031 BHF50MBH7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/16/2031	233	495,800	7106	133,601	0	0	306,845		306,845	84,114	0	0	0	5,333		0005
EQUITY OPTION COLLAR SPX @5263 05/16/2031 BHF50MBT1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/16/2031	198	1,042,923	13157	853,017	(24,517)	0	1,702,903	^	1,702,903	500,078	0	24,517	0	11,217		0005
EQUITY OPTION COLLAR SPX @6015 05/16/2031 BHF50MBU8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/16/2031	639	3,841,877	28072	2,112,141	(60,705)	0	3,753,620	^	3,753,620	869,097	0	60,705	0	41,322		0005
EQUITY OPTION COLLAR RTY @2397 05/16/2031 BHF50MD77	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2025	05/16/2031	151	360,873	2397	37,877	0	0	88,361		88,361	25,599	0	0	0	3,881		0005
EQUITY OPTION COLLAR SPX @5272 05/21/2027 BHF518ZP3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	462	2,436,933	10544	263,482	0	0	564,229		564,229	137,954	0	0	0	9,735		0005
EQUITY OPTION COLLAR RTY @1880 05/21/2027 BHF518ZU2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	234	439,324	3760	5,973	0	0	8,234		8,234	(792)	0	0	0	1,755		0005
EQUITY OPTION COLLAR RTY @2296 04/21/2028 BHF519038	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/21/2028	166	380,813	3061	3,236	0	0	28,069		28,069	10,444	0	0	0	2,377		0005
EQUITY OPTION COLLAR RTY @2421 04/18/2031 BHF5192D4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/18/2031	140	338,118	4842	17,700	0	0	52,968		52,968	15,184	0	0	0	3,606		0005
EQUITY OPTION COLLAR SPX @6306 04/21/2028 BHF5192P7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	04/21/2028	165	1,042,038	12612	67,966	0	0	83,544		83,544	(3,188)	0	0	0	6,505		0005
EQUITY OPTION COLLAR GDDUEAFE @2594 05/19/2028 BHF5193J0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/19/2028	176	457,480	7783	22,052	0	0	97,521		97,521	31,111	0	0	0	2,925		0005
EQUITY OPTION COLLAR SPX @13507 04/18/2031 BHF5193P6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	302	4,073,699	49526	338,487	(9,511)	0	671,934	^	671,934	118,047	0	9,511	0	43,451		0005
EQUITY OPTION COLLAR GDDUEAFE @2292 05/16/2031 BHF5193U5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	152	347,352	3439	132,731	0	0	268,451		268,451	77,185	0	0	0	3,736		0005
EQUITY OPTION COLLAR GDDUEAFE @2716 05/16/2031 BHF519426	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/16/2031	473	1,283,721	10865	218,438	0	0	502,869		502,869	126,922	0	0	0	13,807		0005
EQUITY OPTION COLLAR SPX @14995 04/18/2031 BHF5194T7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2025	04/18/2031	476	7,138,404	19993	169,799	(4,771)	0	380,728	^	380,728	86,560	0	4,771	0	76,139		0005
EQUITY OPTION COLLAR SPX @7238 05/16/2031 BHF5196B4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	607	4,397,025	28954	3,043,317	(87,467)	0	6,028,854	^	6,028,854	1,626,483	0	87,468	0	47,293		0005
EQUITY OPTION COLLAR SPX @6081 05/19/2028 BHF519707	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	626	3,807,819	22297	815,886	0	0	2,573,143		2,573,143	837,668	0	0	0	24,349		0005
EQUITY OPTION COLLAR GDDUEAFE @2141 05/21/2027 BHF519731	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/21/2027	194	414,563	2141	55,034	0	0	88,324		88,324	16,290	0	0	0	1,656		0005
EQUITY OPTION COLLAR RTY @2198 05/19/2028 BHF5197E7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/19/2028	628	1,381,042	5128	64,907	0	0	420,136		420,136	163,344	0	0	0	8,831		0005
EQUITY OPTION COLLAR SPX @6481 05/16/2031 BHF519855	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	1,380	8,941,294	41043	5,436,462	(156,250)	0	11,056,013	^	11,056,013	2,813,343	0	156,249	0	96,170		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR RTY @2230 05/16/2031 BHF5198J5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	977	2,177,578	9663	615,047	0	0	1,534,526		1,534,526	440,917	0	0	0	23,421		0005
EQUITY OPTION COLLAR RTY @2782 05/16/2031 BHF519AD5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/16/2031	157	435,945	3709	80,142	0	0	136,783		136,783	27,398	0	0	0	4,689		0005
EQUITY OPTION COLLAR GDDUEAFE @2550 05/21/2027 BHF519AU7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2025	05/21/2027	166	423,351	2500 / 2600	9,988	0	0	14,827		14,827	2,008	0	0	0	1,691		0005
EQUITY OPTION COLLAR SPX @6919 05/16/2031 BHF51XF21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	469	3,243,371	20756	2,243,766	(64,490)	0	4,455,240	^	4,455,240	1,250,097	0	64,488	0	34,885		0005
EQUITY OPTION COLLAR RTY @2715 05/16/2031 BHF51XF62	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/29/2025	05/16/2031	222	603,715	8146	238,170	0	0	579,363		579,363	164,883	0	0	0	6,493		0005
EQUITY OPTION COLLAR @26813 05/16/2031 BHF51XFA3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/16/2031	81	2,172,100	53625	935,109	0	0	1,988,189		1,988,189	627,348	0	0	0	23,362		0005
EQUITY OPTION COLLAR SPX @5121 05/21/2027 BHF51XG79	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/21/2027	537	2,749,235	11949	36,773	0	0	37,399		37,399	(5,629)	0	0	0	10,983		0005
EQUITY OPTION COLLAR GDDUEAFE @2625 05/16/2031 BHF51XGL8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	299	784,836	8750	229,194	0	0	402,731		402,731	110,157	0	0	0	8,441		0005
EQUITY OPTION COLLAR SPX @6004 05/19/2028 BHF51XHT0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	05/19/2028	325	1,950,726	20014	294,741	0	0	852,891		852,891	265,373	0	0	0	12,474		0005
EQUITY OPTION COLLAR RTY @1841 05/21/2027 BHF51XHZ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/29/2025	05/21/2027	207	380,758	3683	88,714	0	0	169,426		169,426	36,408	0	0	0	1,521		0005
EQUITY OPTION COLLAR RTY @2144 05/19/2028 BHF51XJ01	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/29/2025	05/19/2028	333	714,819	7147	79,769	0	0	363,823		363,823	127,628	0	0	0	4,571		0005
EQUITY OPTION COLLAR GDDUEAFE @2277 05/21/2027 BHF51XJ19	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/21/2027	157	357,376	3036	51,003	0	0	92,237		92,237	18,786	0	0	0	1,428		0005
EQUITY OPTION COLLAR SPX @6362 05/16/2031 BHF51XJY7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	1,164	7,406,781	33929	4,393,688	(126,276)	0	8,632,466	^	8,632,466	2,251,338	0	126,279	0	79,665		0005
EQUITY OPTION COLLAR @21200 05/21/2027 BHF51XK25	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	53	1,129,960	20800 / 21600	25,075	0	0	39,358		39,358	6,634	0	0	0	4,514		0005
EQUITY OPTION COLLAR RTY @2173 05/16/2031 BHF51XL81	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/29/2025	05/16/2031	755	1,640,268	7966	398,139	0	0	1,028,483		1,028,483	282,747	0	0	0	17,642		0005
EQUITY OPTION COLLAR GDDUEAFE @3132 05/16/2031 BHF51XMS6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/16/2031	133	415,351	4176	31,066	0	0	108,475		108,475	42,698	0	0	0	4,467		0005
EQUITY OPTION COLLAR SPX @6095 06/20/2031 BHF51XN97	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	06/20/2031	324	1,975,661	18284	920,372	(27,186)	0	1,691,207	^	1,691,207	412,590	0	27,185	0	21,469		0005
EQUITY OPTION COLLAR GDDUEAFE @2515 05/19/2028 BHF51XNZ9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2025	05/19/2028	140	352,446	3353	26,156	0	0	95,104		95,104	34,640	0	0	0	2,254		0005
EQUITY OPTION COLLAR RTY @2184 06/20/2031 BHF51XPY0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/29/2025	06/20/2031	210	459,235	4368	162,458	0	0	339,775		339,775	81,803	0	0	0	4,990		0005

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EQUITY OPTION COLLAR SPX @7796 05/16/2031 BHF52GZ17	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	399	3,114,026	33783	2,211,498	(63,560)	0	3,970,191	^	3,970,191	997,374	0	63,561	0	33,494		0005
EQUITY OPTION COLLAR SPX @7253 06/20/2031 BHF52GZE9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	301	2,181,938	24176	1,429,749	(42,230)	0	2,636,275	^	2,636,275	687,877	0	42,230	0	23,710		0005
EQUITY OPTION COLLAR SPX @5155 05/21/2027 BHF52GZN9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/05/2025	05/21/2027	476	2,451,982	17183	416,012	0	0	835,637		835,637	205,663	0	0	0	9,795		0005
EQUITY OPTION COLLAR @17926 05/21/2027 BHF52H195	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	05/21/2027	159	2,844,813	17926	342,646	0	0	716,054		716,054	224,762	0	0	0	11,365		0005
EQUITY OPTION COLLAR RTY @1820 05/21/2027 BHF52H1R5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/21/2027	240	437,506	4246	517	0	0	17,024		17,024	6,588	0	0	0	1,748		0005
EQUITY OPTION COLLAR RTY @2190 05/16/2031 BHF52H1W4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	516	1,129,723	8759	342,036	0	0	752,390		752,390	199,842	0	0	0	12,151		0005
EQUITY OPTION COLLAR RTY @2108 05/19/2028 BHF52H1X2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/19/2028	225	473,862	5622	67,608	0	0	241,815		241,815	83,943	0	0	0	3,030		0005
EQUITY OPTION COLLAR SPX @5970 05/19/2028 BHF52H2C7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/05/2025	05/19/2028	635	3,789,722	21889	741,021	0	0	2,013,276		2,013,276	647,811	0	0	0	24,234		0005
EQUITY OPTION COLLAR SPX @6567 05/16/2031 BHF52H344	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	05/16/2031	935	6,140,463	43782	4,366,434	(125,495)	0	7,803,504	^	7,803,504	1,879,856	0	125,496	0	66,045		0005
EQUITY OPTION COLLAR GDDUEAFE @2647 05/19/2028 BHF52H3U6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/19/2028	157	415,593	4412	53,197	0	0	117,025		117,025	37,263	0	0	0	2,658		0005
EQUITY OPTION COLLAR GDDUEAFE @2594 05/16/2031 BHF52H492	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	05/16/2031	261	678,067	7783	92,853	0	0	228,721		228,721	72,098	0	0	0	7,293		0005
EQUITY OPTION COLLAR GDDUEAFE @2576 06/20/2031 BHF52H4D3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2025	06/20/2031	222	572,346	5153	59,429	0	0	127,191		127,191	36,825	0	0	0	6,219		0005
EQUITY OPTION COLLAR SPX @6005 06/16/2028 BHF52H4U5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/05/2025	06/16/2028	341	2,045,406	20018	415,148	0	0	1,093,636		1,093,636	348,036	0	0	0	13,383		0005
EQUITY OPTION COLLAR RTY @2158 06/20/2031 BHF52H526	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/20/2031	314	677,625	7913	131,514	0	0	329,585		329,585	96,289	0	0	0	7,363		0005
EQUITY OPTION COLLAR @17958 06/17/2027 BHF52H5E0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	06/17/2027	56	1,001,360	17958	104,843	0	0	194,420		194,420	56,490	0	0	0	4,226		0005
EQUITY OPTION COLLAR SPX @6296 06/20/2031 BHF52H5K6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2025	06/20/2031	738	4,643,542	27282	2,338,353	(69,068)	0	4,477,199	^	4,477,199	1,187,314	0	69,067	0	50,459		0005
EQUITY OPTION COLLAR RTY @1741 06/17/2027 BHF52H5U4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/17/2027	224	389,621	1741	60,580	0	0	111,459		111,459	23,427	0	0	0	1,644		0005
EQUITY OPTION COLLAR RTY @2126 06/16/2028 BHF52H5W0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/16/2028	185	393,321	4253	76,858	0	0	224,866		224,866	71,073	0	0	0	2,573		0005
EQUITY OPTION COLLAR SPX @5107 06/17/2027 BHF52H757	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/05/2025	06/17/2027	274	1,397,264	6809	244,650	0	0	409,971		409,971	82,067	0	0	0	5,896		0005

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EQUITY OPTION COLLAR GDDUEAFE @2474 06/20/2031 BHF534JX1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/20/2031	166	409,620	2474	112,492	0	0	212,706		212,706	63,287	0	0	0	4,451		0005
EQUITY OPTION COLLAR RTY @2676 06/20/2031 BHF534LG5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	167	447,350	4460	117,177	0	0	246,321		246,321	75,835	0	0	0	4,861		0005
EQUITY OPTION COLLAR RTY @2435 05/16/2031 BHF534LJ9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	186	452,212	2435	180,880	0	0	329,486		329,486	84,644	0	0	0	4,864		0005
EQUITY OPTION COLLAR GDDUEAFE @2620 05/16/2031 BHF534LK6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	05/16/2031	229	600,698	6114	135,869	0	0	242,580		242,580	61,732	0	0	0	6,461		0005
EQUITY OPTION COLLAR GDDUEAFE @2585 06/20/2031 BHF534LM2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/20/2031	277	716,424	7755	121,635	0	0	271,795		271,795	89,186	0	0	0	7,785		0005
EQUITY OPTION COLLAR SPX @6539 06/20/2031 BHF534LX8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	352	2,299,319	19618	1,675,899	(49,501)	0	3,316,760	^	3,316,760	1,030,937	0	49,501	0	24,986		0005
EQUITY OPTION COLLAR SPX @6020 05/16/2031 BHF534LY6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	303	1,823,662	16054	1,377,402	(39,587)	0	2,816,310	^	2,816,310	881,984	0	39,588	0	19,615		0005
EQUITY OPTION COLLAR GDDUEAFE @2367 06/16/2028 BHF534ND0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/16/2028	155	367,288	3551	27,817	0	0	102,284		102,284	43,454	0	0	0	2,403		0005
EQUITY OPTION COLLAR RTY @2201 06/16/2028 BHF534NR9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	281	618,380	5136	65,381	0	0	222,640		222,640	81,707	0	0	0	4,046		0005
EQUITY OPTION COLLAR RTY @2235 05/16/2031 BHF534NS7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/16/2031	432	966,243	5961	210,367	0	0	515,680		515,680	143,192	0	0	0	10,393		0005
EQUITY OPTION COLLAR RTY @1849 06/17/2027 BHF534NU2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/17/2027	128	236,171	1849	11,186	0	0	16,348		16,348	2,504	0	0	0	997		0005
EQUITY OPTION COLLAR RTY @2235 06/20/2031 BHF534Q47	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/20/2031	588	1,313,110	5960	318,586	0	0	653,833		653,833	181,704	0	0	0	14,269		0005
EQUITY OPTION COLLAR RTY @2189 05/19/2028 BHF534QA3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/19/2028	199	435,300	3648	23,495	0	0	103,429		103,429	41,617	0	0	0	2,784		0005
EQUITY OPTION COLLAR SPX @6123 05/16/2031 BHF534QF2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2025	05/16/2031	997	6,102,912	20409	2,230,233	(64,100)	0	4,271,144	^	4,271,144	1,174,886	0	64,099	0	65,641		0005
EQUITY OPTION COLLAR SPX @6248 06/20/2031 BHF534QG0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2025	06/20/2031	1,176	7,345,038	24993	2,826,123	(83,475)	0	5,266,467	^	5,266,467	1,346,546	0	83,474	0	79,815		0005
EQUITY OPTION COLLAR SPX @6184 05/19/2028 BHF534QM7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/19/2028	277	1,710,592	16491	263,678	0	0	722,330		722,330	240,053	0	0	0	10,938		0005
EQUITY OPTION COLLAR @21187 05/21/2027 BHF534RA2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/21/2027	50	1,057,988	21187	39,950	0	0	68,722		68,722	19,120	0	0	0	4,227		0005
EQUITY OPTION COLLAR @19998 05/16/2031 BHF534RB0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2025	05/16/2031	46	917,528	19998	271,659	0	0	664,482		664,482	266,365	0	0	0	9,869		0005
EQUITY OPTION COLLAR SPX @5195 06/17/2027 BHF534RP9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/17/2027	724	3,763,115	10389	314,991	0	0	532,233		532,233	128,904	0	0	0	15,880		0005

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EQUITY OPTION COLLAR SPX @6106 06/16/2028 BHF534RV6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/16/2028	517	3,159,435	16282	506,625	0	0	1,439,858		1,439,858	497,344	0	0	0	20,672		0005
EQUITY OPTION COLLAR SPX @5180 05/21/2027 BHF534SA1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	05/21/2027	579	2,999,453	8634	296,191	0	0	503,957		503,957	104,089	0	0	0	11,982		0005
EQUITY OPTION COLLAR GDDUEAFE @2634 06/20/2031 BHF53SUO0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/20/2031	394	1,037,061	7024	106,564	0	0	290,834		290,834	80,488	0	0	0	11,269		0005
EQUITY OPTION COLLAR RTY @1965 06/20/2031 BHF53SUR8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	131	257,399	2948	136,412	0	0	289,644		289,644	77,240	0	0	0	2,797		0005
EQUITY OPTION COLLAR SPX @9508 05/16/2031 BHF53SV89	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	249	2,371,777	19015	638,740	(18,358)	0	1,156,846	^	1,156,846	287,236	0	18,358	0	25,510		0005
EQUITY OPTION COLLAR GDDUEAFE @2733 06/16/2028 BHF53SVC0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/16/2028	201	550,526	9110	15,224	0	0	98,384		98,384	31,659	0	0	0	3,602		0005
EQUITY OPTION COLLAR SPX @7888 06/20/2031 BHF53SVL0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	476	3,752,215	28923	2,126,589	(62,811)	0	4,268,724	^	4,268,724	1,192,634	0	62,812	0	40,774		0005
EQUITY OPTION COLLAR RTY @2199 06/16/2028 BHF53SVT3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/16/2028	364	800,366	7331	63,506	0	0	337,891		337,891	129,335	0	0	0	5,237		0005
EQUITY OPTION COLLAR GDDUEAFE @2235 06/17/2027 BHF53SVX4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	06/17/2027	216	481,740	2235	54,982	0	0	99,290		99,290	22,049	0	0	0	2,033		0005
EQUITY OPTION COLLAR GDDUEAFE @2716 05/16/2031 BHF53WD7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2025	05/16/2031	185	501,643	3621	10,085	0	0	21,409		21,409	1,258	0	0	0	5,396		0005
EQUITY OPTION COLLAR RTY @1812 05/21/2027 BHF53WX3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/21/2027	160	290,223	2718	77,278	0	0	140,673		140,673	30,259	0	0	0	1,159		0005
EQUITY OPTION COLLAR @18640 06/17/2027 BHF53SXU8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	06/17/2027	101	1,879,507	18640	282,818	0	0	553,556		553,556	155,224	0	0	0	7,931		0005
EQUITY OPTION COLLAR @18721 05/21/2027 BHF53SYN3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2025	05/21/2027	54	1,007,932	18721	134,761	0	0	209,072		209,072	45,351	0	0	0	4,027		0005
EQUITY OPTION COLLAR RTY @1839 06/17/2027 BHF53SZA0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2027	339	623,292	3677	76,762	0	0	169,651		169,651	43,594	0	0	0	2,630		0005
EQUITY OPTION COLLAR RTY @2229 06/20/2031 BHF53SZK8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/20/2031	707	1,575,467	8914	353,931	0	0	911,074		911,074	274,234	0	0	0	17,120		0005
EQUITY OPTION COLLAR RTY @2327 05/16/2031 BHF53SZ5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	05/16/2031	261	606,949	6982	107,288	0	0	255,269		255,269	65,831	0	0	0	6,528		0005
EQUITY OPTION COLLAR SPX @5110 05/21/2027 BHF53T123	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/20/2025	05/21/2027	421	2,151,800	5110	104,462	0	0	233,065		233,065	61,016	0	0	0	8,596		0005
EQUITY OPTION COLLAR SPX @6215 06/16/2028 BHF53T1B3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/20/2025	06/16/2028	538	3,345,568	26931	712,493	2,117	0	1,928,748	^	1,928,748	600,489	0	(2,117)	0	21,889		0005
EQUITY OPTION COLLAR SPX @5768 05/19/2028 BHF53T1F4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/20/2025	05/19/2028	184	1,063,245	5768	172,488	0	0	484,471		484,471	163,377	0	0	0	6,799		0005

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EQUITY OPTION COLLAR SPX @5175 06/17/2027 BHF53T1M9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/20/2025	06/17/2027	1,095	5,665,523	13800	121,519	0	0	207,110		207,110	28,532	0	0	0	23,908		0005
EQUITY OPTION COLLAR SPX @6438 06/20/2031 BHF53T289	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	1,321	8,502,268	27900	2,808,998	(82,970)	0	5,908,501	^	5,908,501	1,514,273	0	82,969	0	92,390		0005
EQUITY OPTION COLLAR SPX @6131 05/16/2031 BHF53T2G1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	513	3,143,704	18393	808,368	(23,234)	0	1,793,073	^	1,793,073	497,896	0	23,233	0	33,813		0005
EQUITY OPTION COLLAR RTY @2203 06/16/2028 BHF54FYB6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/16/2028	440	970,310	5875	121,168	0	0	411,601		411,601	150,938	0	0	0	6,349		0005
EQUITY OPTION COLLAR GDDUEAFE @2420 06/20/2031 BHF54FZ09	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	170	411,605	3629	85,737	0	0	213,118		213,118	73,934	0	0	0	4,473		0005
EQUITY OPTION COLLAR @19294 06/17/2027 BHF54FZ82	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/17/2027	120	2,306,277	28941	376,243	0	0	679,563		679,563	196,385	0	0	0	9,732		0005
EQUITY OPTION COLLAR RTY @1778 06/17/2027 BHF54FZT6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/17/2027	246	438,134	2370	33,319	0	0	57,150		57,150	11,839	0	0	0	1,849		0005
EQUITY OPTION COLLAR RTY @3062 06/20/2031 BHF54G0G0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	181	555,829	7146	92,168	0	0	188,973		188,973	57,014	0	0	0	6,040		0005
EQUITY OPTION COLLAR GDDUEAFE @2148 06/17/2027 BHF54G0V7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/17/2027	294	631,294	2148	41,011	0	0	53,180		53,180	7,395	0	0	0	2,664		0005
EQUITY OPTION COLLAR GDDUEAFE @2630 06/16/2028 BHF54G0Z8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/16/2028	167	439,619	7890	74,591	0	0	202,000		202,000	66,343	0	0	0	2,876		0005
EQUITY OPTION COLLAR GDDUEAFE @2585 06/20/2031 BHF54G161	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/20/2031	443	1,143,918	8616	152,099	0	0	430,941		430,941	129,623	0	0	0	12,430		0005
EQUITY OPTION COLLAR @20119 06/20/2031 BHF54G187	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/20/2031	51	1,021,432	20119	349,654	0	0	781,617		781,617	310,929	0	0	0	11,099		0005
EQUITY OPTION COLLAR SPX @7397 06/20/2031 BHF54G1K0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	447	3,307,581	27123	2,424,037	(71,599)	0	4,437,709	^	4,437,709	1,254,662	0	71,598	0	35,942		0005
EQUITY OPTION COLLAR SPX @6140 06/16/2028 BHF54G336	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/25/2025	06/16/2028	631	3,872,560	22515	1,004,230	0	0	2,536,932		2,536,932	847,256	0	0	0	25,337		0005
EQUITY OPTION COLLAR SPX @5189 06/17/2027 BHF54G344	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/25/2025	06/17/2027	709	3,679,963	12108	538,580	0	0	1,018,217		1,018,217	260,110	0	0	0	15,529		0005
EQUITY OPTION COLLAR SPX @6379 06/20/2031 BHF54G351	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	1,875	11,963,346	27644	4,820,318	(142,376)	0	8,479,656	^	8,479,656	2,118,831	0	142,376	0	130,000		0005
EQUITY OPTION COLLAR SPX @5789 07/21/2028 BHF54G3A0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/25/2025	07/21/2028	286	1,653,642	5789	344,339	0	0	815,917		815,917	268,521	0	0	0	11,118		0005
EQUITY OPTION COLLAR SPX @9869 05/16/2031 BHF54G3B8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	05/16/2031	195	1,924,003	24673	308,465	(8,866)	0	337,774	^	337,774	13,207	0	8,866	0	20,694		0005
EQUITY OPTION COLLAR RTY @2236 06/20/2031 BHF54G419	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/20/2031	805	1,800,349	8943	552,761	0	0	1,178,082		1,178,082	333,835	0	0	0	19,564		0005

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EQUITY OPTION COLLAR GDDUEAFE @2350 06/17/2027 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	12,455	0	0	11,349		11,349	1,133	0	0	0	1,228		0005
EQUITY OPTION COLLAR SPX @5148 07/16/2027 BHF54G4J0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2025	07/16/2027	211	1,086,881	5148	223,401	0	0	372,591		372,591	79,989	0	0	0	4,836		0005
EQUITY OPTION COLLAR SPX @5429 06/17/2027 BHF553GL0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2025	06/17/2027	1,077	5,848,235	12668	567,370	0	0	1,047,190		1,047,190	276,632	0	0	0	24,679		0005
EQUITY OPTION COLLAR RTY @1931 06/17/2027 BHF553GP1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	06/17/2027	377	727,831	4507	98,404	0	0	172,693		172,693	44,855	0	0	0	3,071		0005
EQUITY OPTION COLLAR @19925 06/17/2027 BHF553H05	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	06/17/2027	152	3,035,377	46492	139,986	0	0	277,244		277,244	60,112	0	0	0	12,809		0005
EQUITY OPTION COLLAR GDDUEAFE @2328 06/17/2027 BHF553H88	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	06/17/2027	678	1,578,947	4657	100,611	0	0	194,020		194,020	51,124	0	0	0	6,663		0005
EQUITY OPTION COLLAR RTY @1880 07/16/2027 BHF553J52	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	07/16/2027	299	561,277	2507	21,759	0	0	23,126		23,126	2,681	0	0	0	2,497		0005
EQUITY OPTION COLLAR SPX @6303 06/16/2028 BHF553JU7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2025	06/16/2028	303	1,910,822	23111	325,263	0	0	875,328		875,328	329,610	0	0	0	12,502		0005
EQUITY OPTION COLLAR GDDUEAFE @2333 07/16/2027 BHF553JY9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	07/16/2027	438	1,022,280	3889	60,832	0	0	89,403		89,403	18,196	0	0	0	4,548		0005
EQUITY OPTION COLLAR @20029 07/16/2027 BHF553K27	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	07/16/2027	130	2,604,392	30043	236,816	0	0	315,213		315,213	52,392	0	0	0	11,587		0005
EQUITY OPTION COLLAR RTY @2150 07/16/2027 BHF553K50	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	07/16/2027	145	311,621	2150	13,564	0	0	12,756		12,756	2,296	0	0	0	1,386		0005
EQUITY OPTION COLLAR SPX @5402 07/16/2027 BHF553KA9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/16/2027	769	4,151,877	9003	181,244	0	0	363,908		363,908	107,987	0	0	0	18,472		0005
EQUITY OPTION COLLAR GDDUEAFE @2648 06/16/2028 BHF553KC5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	06/16/2028	120	318,126	5297	84,899	0	0	161,708		161,708	47,833	0	0	0	2,081		0005
EQUITY OPTION COLLAR SPX @6399 07/21/2028 BHF553KU5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/21/2028	206	1,318,095	17063	125,380	0	0	293,341		293,341	98,065	0	0	0	8,862		0005
EQUITY OPTION COLLAR RTY @2272 07/21/2028 BHF553KY7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	07/21/2028	169	384,837	3029	14,238	0	0	47,409		47,409	21,609	0	0	0	2,587		0005
EQUITY OPTION COLLAR RTY @2222 06/16/2028 BHF553LJ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	06/16/2028	210	467,070	5925	68,787	0	0	224,102		224,102	94,322	0	0	0	3,056		0005
EQUITY OPTION COLLAR SPX @7580 06/20/2031 BHF553N73	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	06/20/2031	449	3,407,158	30322	2,687,393	(79,379)	0	4,606,492	^	4,606,492	1,314,104	0	79,377	0	37,024		0005
EQUITY OPTION COLLAR RTY @2598 06/20/2031 BHF553NH1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	06/20/2031	173	450,086	2598	94,078	0	0	156,682		156,682	37,656	0	0	0	4,891		0005
EQUITY OPTION COLLAR SPX @6526 06/20/2031 BHF553NJ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	06/20/2031	1,389	9,067,835	34808	4,321,610	(127,648)	0	7,838,893	^	7,838,893	2,182,329	0	127,646	0	98,536		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR GDDUEAFE @3096 06/20/2031 BHF553NK4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	06/20/2031	134	415,986	4128	111,545	0	0	206,890		206,890	62,791	0	0	0	4,520		0005
EQUITY OPTION COLLAR GDDUEAFE @2627 06/20/2031 BHF553NW8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	06/20/2031	353	927,075	7880	176,772	0	0	400,135		400,135	126,269	0	0	0	10,074		0005
EQUITY OPTION COLLAR RTY @2356 06/20/2031 BHF553P89	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	06/20/2031	584	1,375,048	9424	387,204	0	0	802,841		802,841	238,490	0	0	0	14,942		0005
EQUITY OPTION COLLAR SPX @7393 07/18/2031 BHF553QJ4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	07/18/2031	203	1,500,045	14786	908,629	(27,410)	0	1,547,825	^	1,547,825	444,801	0	27,411	0	16,432		0005
EQUITY OPTION COLLAR RTY @2260 07/18/2031 BHF553QT2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	07/18/2031	315	710,937	3767	231,876	0	0	430,463		430,463	119,402	0	0	0	7,788		0005
EQUITY OPTION COLLAR GDDUEAFE @2877 07/18/2031 BHF553R20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	07/18/2031	146	419,202	5754	94,679	0	0	127,075		127,075	21,052	0	0	0	4,592		0005
EQUITY OPTION COLLAR SPX @6284 07/18/2031 BHF553RB0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	07/18/2031	708	4,450,608	16757	1,391,768	(41,985)	0	2,527,716	^	2,527,716	719,632	0	41,986	0	48,754		0005
EQUITY OPTION COLLAR SPX @6925 06/20/2031 BHF55TU03	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/11/2025	06/20/2031	322	2,231,140	11541	1,062,586	(31,385)	0	1,732,008	^	1,732,008	496,333	0	31,385	0	24,245		0005
EQUITY OPTION COLLAR SPX @6893 07/18/2031 BHF55TU94	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/11/2025	07/18/2031	283	1,947,215	11488	647,022	(19,518)	0	1,111,221	^	1,111,221	341,753	0	19,519	0	21,331		0005
EQUITY OPTION COLLAR RTY @2250 07/16/2027 BHF55TUG8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	07/16/2027	237	532,530	2250	13,365	0	0	20,241		20,241	4,199	0	0	0	2,369		0005
EQUITY OPTION COLLAR SPX @5469 07/16/2027 BHF55TUS2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	07/16/2027	827	4,524,858	10938	250,500	0	0	275,990		275,990	20,393	0	0	0	20,132		0005
EQUITY OPTION COLLAR SPX @5509 06/17/2027 BHF55TW19	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	06/17/2027	511	2,814,665	12854	305,396	0	0	445,731		445,731	86,795	0	0	0	11,878		0005
EQUITY OPTION COLLAR RTY @2350 06/16/2028 BHF55TXR1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	06/16/2028	169	397,458	5484	47,315	0	0	136,723		136,723	55,283	0	0	0	2,600		0005
EQUITY OPTION COLLAR SPX @6443 06/16/2028 BHF55TY17	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	06/16/2028	286	1,844,081	17180	387,740	0	0	911,281		911,281	327,568	0	0	0	12,065		0005
EQUITY OPTION COLLAR SPX @6502 06/20/2031 BHF55TYC3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/11/2025	06/20/2031	967	6,288,104	26008	2,375,596	(70,166)	0	3,910,112	^	3,910,112	1,093,282	0	70,167	0	68,330		0005
EQUITY OPTION COLLAR RTY @2694 06/20/2031 BHF55TYF6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	06/20/2031	144	389,105	3592	49,901	0	0	107,758		107,758	39,377	0	0	0	4,228		0005
EQUITY OPTION COLLAR @20192 07/16/2027 BHF55TZ73	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	07/16/2027	93	1,884,394	33654	92,790	0	0	204,945		204,945	73,253	0	0	0	8,384		0005
EQUITY OPTION COLLAR SPX @6447 07/21/2028 BHF55TZF5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	07/21/2028	278	1,794,102	19341	400,219	0	0	986,327		986,327	367,652	0	0	0	12,063		0005
EQUITY OPTION COLLAR @19580 06/17/2027 BHF55TZP3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	06/17/2027	108	2,118,420	19580	125,994	0	0	208,533		208,533	57,679	0	0	0	8,940		0005

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EQUITY OPTION COLLAR GDDUEAFE @2626 07/18/2031 BHF55U011	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2025	07/18/2031	182	478,767	7002	26,891	0	0	103,239		103,239	43,775	0	0	0	5,245		0005
EQUITY OPTION COLLAR RTY @2363 07/18/2031 BHF55U0D5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	07/18/2031	454	1,072,716	7090	232,066	0	0	485,755		485,755	160,079	0	0	0	11,751		0005
EQUITY OPTION COLLAR RTY @2312 07/21/2028 BHF55U0E3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	07/21/2028	200	463,032	4624	45,922	0	0	156,927		156,927	69,188	0	0	0	3,113		0005
EQUITY OPTION COLLAR RTY @2250 06/17/2027 BHF55U0H6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	06/17/2027	205	461,520	2250	11,608	0	0	17,771		17,771	3,770	0	0	0	1,948		0005
EQUITY OPTION COLLAR RTY @2386 06/20/2031 BHF55U1H5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	06/20/2031	577	1,377,637	6363	327,086	0	0	643,298		643,298	198,102	0	0	0	14,970		0005
EQUITY OPTION COLLAR GDDUEAFE @2751 06/20/2031 BHF55U1J1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2025	06/20/2031	209	575,213	6420	77,397	0	0	85,314		85,314	18,400	0	0	0	6,251		0005
EQUITY OPTION COLLAR GDDUEAFE @2791 06/16/2028 BHF55U227	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2025	06/16/2028	130	362,224	2791	3,801	0	0	29,213		29,213	13,468	0	0	0	2,370		0005
EQUITY OPTION COLLAR RTY @1923 06/17/2027 BHF55U243	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	06/17/2027	155	297,396	3206	41,166	0	0	100,744		100,744	34,916	0	0	0	1,255		0005
EQUITY OPTION COLLAR GDDUEAFE @2482 07/21/2028 BHF55U2D3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2025	07/21/2028	126	313,496	3722	18,744	0	0	81,638		81,638	38,169	0	0	0	2,108		0005
EQUITY OPTION COLLAR RTY @1901 07/16/2027 BHF55U2R2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	07/16/2027	212	402,518	3168	32,584	0	0	70,464		70,464	21,981	0	0	0	1,791		0005
EQUITY OPTION COLLAR SPX @6523 07/18/2031 BHF55U391	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/11/2025	07/18/2031	970	6,329,184	21743	2,075,980	(62,625)	0	3,471,612	^	3,471,612	956,623	0	62,626	0	69,333		0005
EQUITY OPTION COLLAR SPX @5300 06/17/2027 BHF56JSB3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	06/17/2027	1,170	6,203,173	5300	181,496	0	0	219,842		219,842	23,697	0	0	0	26,177		0005
EQUITY OPTION COLLAR GDDUEAFE @2510 06/17/2027 BHF56JSG2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/17/2025	06/17/2027	124	312,017	3766	67,976	0	0	117,820		117,820	24,412	0	0	0	1,317		0005
EQUITY OPTION COLLAR SPX @5700 07/16/2027 BHF56JT22	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	07/16/2027	1,766	10,065,801	5700	256,007	0	0	322,886		322,886	42,588	0	0	0	44,784		0005
EQUITY OPTION COLLAR RTY @2026 07/16/2027 BHF56JT55	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	07/16/2027	376	761,815	5402	90,328	0	0	193,790		193,790	58,092	0	0	0	3,389		0005
EQUITY OPTION COLLAR SPX @5700 06/17/2027 BHF56JTD8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	06/17/2027	271	1,547,379	5700	39,559	0	0	50,129		50,129	6,691	0	0	0	6,530		0005
EQUITY OPTION COLLAR SPX @5300 07/16/2027 BHF56JTE6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	07/16/2027	6,368	33,752,573	5300	981,881	0	0	1,186,513		1,186,513	127,665	0	0	0	150,169		0005
EQUITY OPTION COLLAR GDDUEAFE @2412 07/16/2027 BHF56JTG1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/17/2025	07/16/2027	202	488,084	4823	42,503	0	0	63,068		63,068	10,661	0	0	0	2,172		0005
EQUITY OPTION COLLAR SPX @5910 07/16/2027 BHF56JTP1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	07/16/2027	517	3,058,100	5910	20,843	0	0	214,472		214,472	118,154	0	0	0	13,606		0005

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EQUITY OPTION COLLAR @19890 07/16/2027 BHF56JUF1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	07/16/2027	120	2,383,502	26520	45,619	0	0	37,242		37,242	(14,845)	0	0	0	10,604		0005
EQUITY OPTION COLLAR SPX @6446 06/16/2028 BHF56JUU8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	06/16/2028	207	1,337,111	19337	268,984	0	0	640,116		640,116	233,491	0	0	0	8,748		0005
EQUITY OPTION COLLAR RTY @2105 06/16/2028 BHF56JVH6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	06/16/2028	167	351,429	3158	94,812	0	0	225,840		225,840	77,274	0	0	0	2,299		0005
EQUITY OPTION COLLAR GDDUEAFE @2794 06/16/2028 BHF56JVM5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/17/2025	06/16/2028	114	318,773	2794	22,545	0	0	36,612		36,612	6,462	0	0	0	2,086		0005
EQUITY OPTION COLLAR RTY @2309 07/21/2028 BHF56JWC6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	07/21/2028	271	625,283	5388	70,688	0	0	238,143		238,143	99,701	0	0	0	4,204		0005
EQUITY OPTION COLLAR GDDUEAFE @2663 07/21/2028 BHF56JWQ5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/17/2025	07/21/2028	155	412,078	5326	38,847	0	0	107,701		107,701	36,529	0	0	0	2,771		0005
EQUITY OPTION COLLAR SPX @6459 07/21/2028 BHF56JX43	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	07/21/2028	392	2,535,089	27991	435,893	0	0	1,157,395		1,157,395	450,640	0	0	0	17,045		0005
EQUITY OPTION COLLAR SPX @8374 06/20/2031 BHF56JXN1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/17/2025	06/20/2031	177	1,483,588	16747	325,836	(9,623)	0	574,846	^	574,846	190,058	0	9,624	0	16,122		0005
EQUITY OPTION COLLAR RTY @2370 06/20/2031 BHF56JY00	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	06/20/2031	303	717,098	5530	189,287	0	0	387,994		387,994	122,093	0	0	0	7,792		0005
EQUITY OPTION COLLAR GDDUEAFE @2984 06/20/2031 BHF56JY59	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/17/2025	06/20/2031	178	532,394	7956	73,138	0	0	128,268		128,268	35,322	0	0	0	5,785		0005
EQUITY OPTION COLLAR SPX @6766 06/20/2031 BHF56JYU4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/17/2025	06/20/2031	703	4,759,014	22555	1,484,122	(43,836)	0	2,494,376	^	2,494,376	702,346	0	43,836	0	51,714		0005
EQUITY OPTION COLLAR RTY @2433 07/18/2031 BHF56K1R4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	07/18/2031	123	298,177	4055	114,033	0	0	228,567		228,567	72,521	0	0	0	3,266		0005
EQUITY OPTION COLLAR SPX @7592 07/18/2031 BHF56K1X1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/17/2025	07/18/2031	293	2,223,449	25308	1,475,594	(44,514)	0	2,498,862	^	2,498,862	784,288	0	44,514	0	24,357		0005
EQUITY OPTION COLLAR GDDUEAFE @2423 07/18/2031 BHF56K202	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/17/2025	07/18/2031	109	264,980	3634	100,483	0	0	196,006		196,006	58,966	0	0	0	2,903		0005
EQUITY OPTION COLLAR RTY @2406 07/18/2031 BHF56K2D4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	07/18/2031	562	1,352,825	8021	330,278	0	0	705,170		705,170	229,829	0	0	0	14,819		0005
EQUITY OPTION COLLAR GDDUEAFE @2694 07/18/2031 BHF56K2N2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/17/2025	07/18/2031	399	1,074,895	7183	180,617	0	0	334,057		334,057	98,850	0	0	0	11,775		0005
EQUITY OPTION COLLAR SPX @6694 07/18/2031 BHF56K2Z5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/17/2025	07/18/2031	1,388	9,290,049	26776	3,348,294	(101,009)	0	5,731,145	^	5,731,145	1,656,886	0	101,008	0	101,767		0005
EQUITY OPTION COLLAR RTY @2355 07/18/2031 BHF5780N2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/23/2025	07/18/2031	869	2,045,668	7851	605,348	0	0	1,149,772		1,149,772	367,473	0	0	0	22,409		0005
EQUITY OPTION COLLAR GDDUEAFE @2648 07/18/2031 BHF5780S1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/23/2025	07/18/2031	602	1,594,964	7944	246,469	0	0	549,346		549,346	158,849	0	0	0	17,472		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @6461 07/21/2028 BHF578RD3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/24/2025	07/21/2028	442	2,856,927	23689	744,439	0	0	1,627,413		1,627,413	624,604	0	0	0	19,209		0005
EQUITY OPTION COLLAR SPX @6610 07/18/2031 BHF578RG6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/24/2025	07/18/2031	1,824	12,057,069	28643	6,573,544	(198,305)	0	10,858,705	^	10,858,705	3,378,371	0	198,305	0	132,079		0005
EQUITY OPTION COLLAR SPX @6492 06/20/2031 BHF578SN0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/24/2025	06/20/2031	204	1,324,823	8656	601,730	0	0	977,543		977,543	281,057	0	0	0	14,396		0005
EQUITY OPTION COLLAR RTY @2335 07/21/2028 BHF578T17	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/23/2025	07/21/2028	249	580,860	5448	87,445	0	0	224,600		224,600	90,260	0	0	0	3,905		0005
EQUITY OPTION COLLAR RTY @2250 07/16/2027 BHF578V30	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/23/2025	07/16/2027	252	567,698	2250	15,096	0	0	21,578		21,578	4,476	0	0	0	2,526		0005
EQUITY OPTION COLLAR GDDUEAFE @2255 07/16/2027 BHF578VE6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/23/2025	07/16/2027	234	527,564	2255	41,203	0	0	71,776		71,776	16,986	0	0	0	2,347		0005
EQUITY OPTION COLLAR SPX @5462 07/16/2027 BHF578VH9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/24/2025	07/16/2027	1,175	6,418,115	18207	581,578	0	0	934,383		934,383	245,653	0	0	0	28,555		0005
EQUITY OPTION COLLAR SPX @5416 08/20/2027 BHF578VK2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/24/2025	08/20/2027	257	1,392,661	10832	78,996	0	0	94,327		94,327	10,722	0	0	0	6,561		0005
EQUITY OPTION COLLAR RTY @2476 07/18/2031 BHF578VR7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/23/2025	07/18/2031	196	484,983	3301	115,998	0	0	227,770		227,770	76,461	0	0	0	5,313		0005
EQUITY OPTION COLLAR @22861 07/18/2031 BHF578W54	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/23/2025	07/18/2031	55	1,260,660	45722	841,588	0	0	1,594,674		1,594,674	590,459	0	0	0	13,810		0005
EQUITY OPTION COLLAR SPX @8007 07/18/2031 BHF578W96	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/24/2025	07/18/2031	465	3,722,895	29361	2,743,795	(82,772)	0	4,498,277	^	4,498,277	1,414,569	0	82,772	0	40,782		0005
EQUITY OPTION COLLAR @20090 07/16/2027 BHF578WW5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/23/2025	07/16/2027	65	1,297,611	20090	163,492	0	0	371,617		371,617	150,173	0	0	0	5,773		0005
EQUITY OPTION COLLAR GDDUEAFE @2678 07/21/2028 BHF578Y60	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/23/2025	07/21/2028	145	388,044	4463	850	0	0	30,144		30,144	14,290	0	0	0	2,609		0005
EQUITY OPTION COLLAR GDDUEAFE @3578 07/18/2031 BHF578YN3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/23/2025	07/18/2031	178	635,518	3578	109,298	0	0	204,396		204,396	56,982	0	0	0	6,962		0005
EQUITY OPTION COLLAR RTY @1931 07/16/2027 BHF578YR4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/23/2025	07/16/2027	273	527,685	2574	17,849	0	0	29,161		29,161	6,020	0	0	0	2,348		0005
EQUITY OPTION COLLAR SPX @5620 06/20/2031 BHF578ZW2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/24/2025	06/20/2031	132	740,824	8430	149,893	0	0	337,433		337,433	143,898	0	0	0	8,050		0005
EQUITY OPTION COLLAR @22800 07/16/2027 BHF5790B4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/23/2025	07/16/2027	84	1,918,164	22800	44,246	0	0	59,300		59,300	12,063	0	0	0	8,534		0005
EQUITY OPTION COLLAR SPX @7619 07/18/2031 BHF57Z7Z6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/30/2025	07/18/2031	517	3,940,004	30476	3,319,579	(100,142)	0	5,581,384	^	5,581,384	1,826,055	0	100,142	0	43,161		0005
EQUITY OPTION COLLAR RTY @2846 07/18/2031 BHF57Z869	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/31/2025	07/18/2031	194	553,082	7590	221,337	0	0	419,715		419,715	127,928	0	0	0	6,059		0005

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EQUITY OPTION COLLAR SPX @6398 08/15/2031 BHF57Z8A0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/30/2025	08/15/2031	299	1,910,117	8530	851,595	(26,222)	0	1,459,822	^	1,459,822	487,769	0	26,223	0	21,091		0005
EQUITY OPTION COLLAR GDDUEAFE @2951 07/18/2031 BHF57Z8B8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/30/2025	07/18/2031	162	476,711	3935	79,945	0	0	200,930		200,930	73,031	0	0	0	5,222		0005
EQUITY OPTION COLLAR SPX @5627 07/16/2027 BHF57Z9K7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/30/2025	07/16/2027	1,036	5,831,913	15006	424,223	0	0	697,378		697,378	189,950	0	0	0	25,947		0005
EQUITY OPTION COLLAR @20122 07/16/2027 BHF57Z9S0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/16/2027	144	2,898,310	33537	49,334	0	0	9,280		9,280	(33,773)	0	0	0	12,895		0005
EQUITY OPTION COLLAR RTY @2250 07/16/2027 BHF57Z9Z4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/31/2025	07/16/2027	730	1,643,558	2250	42,374	0	0	62,469		62,469	12,958	0	0	0	7,312		0005
EQUITY OPTION COLLAR SPX @5640 08/20/2027 BHF57ZA09	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/30/2025	08/20/2027	531	2,997,192	11280	221,456	0	0	317,568		317,568	67,261	0	0	0	14,119		0005
EQUITY OPTION COLLAR @19588 08/20/2027 BHF57ZA74	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/30/2025	08/20/2027	85	1,673,512	19588	83,855	0	0	122,514		122,514	29,922	0	0	0	7,884		0005
EQUITY OPTION COLLAR RTY @2393 07/21/2028 BHF57ZAJ8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/31/2025	07/21/2028	283	677,231	7178	56,900	0	0	268,121		268,121	130,291	0	0	0	4,553		0005
EQUITY OPTION COLLAR GDDUEAFE @2846 07/21/2028 BHF57ZBA6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/30/2025	07/21/2028	146	416,152	7588	9,822	0	0	22,230		22,230	4,078	0	0	0	2,798		0005
EQUITY OPTION COLLAR RTY @2250 08/20/2027 BHF57ZBK4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/31/2025	08/20/2027	361	811,778	2250	20,879	0	0	30,409		30,409	6,148	0	0	0	3,824		0005
EQUITY OPTION COLLAR RTY @2416 07/18/2031 BHF57ZBR9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/31/2025	07/18/2031	703	1,699,456	8053	392,845	0	0	846,928		846,928	283,378	0	0	0	18,617		0005
EQUITY OPTION COLLAR GDDUEAFE @2274 07/16/2027 BHF57ZCE7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/30/2025	07/16/2027	164	373,783	3032	41,670	0	0	63,438		63,438	13,182	0	0	0	1,663		0005
EQUITY OPTION COLLAR SPX @6619 07/21/2028 BHF57ZCL1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/30/2025	07/21/2028	537	3,556,482	24271	791,487	1,307	0	1,760,242	^	1,760,242	706,804	0	(1,309)	0	23,912		0005
EQUITY OPTION COLLAR GDDUEAFE @2703 07/18/2031 BHF57ZCP2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/30/2025	07/18/2031	388	1,049,313	7209	161,750	0	0	374,288		374,288	109,804	0	0	0	11,495		0005
EQUITY OPTION COLLAR SPX @6573 07/18/2031 BHF57ZCR8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/30/2025	07/18/2031	1,681	11,049,469	24103	4,202,172	(126,765)	0	6,789,956	^	6,789,956	2,045,223	0	126,767	0	121,041		0005
EQUITY OPTION COLLAR RTY @1951 07/16/2027 BHF57ZDC0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/31/2025	07/16/2027	900	1,755,242	3251	120,548	0	0	248,541		248,541	76,740	0	0	0	7,809		0005
EQUITY OPTION COLLAR SPX @6580 08/15/2031 BHF57ZDQ9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/30/2025	08/15/2031	619	4,072,024	17547	1,190,653	(36,664)	0	1,888,474	^	1,888,474	553,163	0	36,664	0	44,962		0005
EQUITY OPTION COLLAR RTY @2377 08/15/2031 BHF57ZDZ9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/31/2025	08/15/2031	242	574,476	5546	171,681	0	0	345,057		345,057	107,375	0	0	0	6,343		0005
EQUITY OPTION COLLAR RTY @1943 08/20/2027 BHF57ZEG0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/31/2025	08/20/2027	525	1,020,356	1943	54,258	0	0	102,380		102,380	28,830	0	0	0	4,807		0005

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EQUITY OPTION COLLAR SPX @6509 08/18/2028 BHF57ZF38	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/30/2025	08/18/2028	185	1,203,870	10849	140,192	0	0	324,264		324,264	130,707	0	0	0	8,264		0005
EQUITY OPTION COLLAR GDDUEAFE @2773 08/15/2031 BHF57ZF46	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/30/2025	08/15/2031	182	504,047	2773	52,428	0	0	88,431		88,431	19,573	0	0	0	5,566		0005
EQUITY OPTION COLLAR SPX @6401 08/18/2028 BHF58P7P9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2025	08/18/2028	265	1,693,831	17070	392,009	0	0	849,871		849,871	310,503	0	0	0	11,628		0005
EQUITY OPTION COLLAR GDDUEAFE @2713 07/18/2031 BHF58PA18	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2025	07/18/2031	233	631,964	6331	100,032	0	0	247,493		247,493	71,622	0	0	0	6,923		0005
EQUITY OPTION COLLAR SPX @6552 08/15/2031 BHF58PA75	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/07/2025	08/15/2031	879	5,757,251	24025	2,183,919	(67,249)	0	3,937,474	^	3,937,474	1,203,854	0	67,249	0	63,569		0005
EQUITY OPTION COLLAR RTY @2281 07/21/2028 BHF58PA83	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2025	07/21/2028	212	484,049	6082	69,092	0	0	168,020		168,020	62,333	0	0	0	3,255		0005
EQUITY OPTION COLLAR RTY @1882 07/18/2031 BHF58PCZ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2025	07/18/2031	115	215,539	1882	59,247	0	0	113,754		113,754	34,253	0	0	0	2,361		0005
EQUITY OPTION COLLAR SPX @7010 07/18/2031 BHF58PDR8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/07/2025	07/18/2031	374	2,621,056	18694	1,763,509	(53,199)	0	3,095,273	^	3,095,273	963,961	0	53,200	0	28,712		0005
EQUITY OPTION COLLAR SPX @7191 08/15/2031 BHF58PE63	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/07/2025	08/15/2031	350	2,519,916	19176	1,658,817	(51,079)	0	2,846,325	^	2,846,325	852,974	0	51,080	0	27,824		0005
EQUITY OPTION COLLAR SPX @5471 08/20/2027 BHF58PEJ5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2025	08/20/2027	611	3,340,515	14589	125,920	0	0	412,455		412,455	195,492	0	0	0	15,737		0005
EQUITY OPTION COLLAR SPX @5459 07/16/2027 BHF58PEP1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2025	07/16/2027	805	4,395,294	12737	411,284	0	0	751,304		751,304	226,028	0	0	0	19,555		0005
EQUITY OPTION COLLAR RTY @2136 08/15/2031 BHF58PEQ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2025	08/15/2031	132	281,040	3204	157,364	0	0	289,670		289,670	81,947	0	0	0	3,103		0005
EQUITY OPTION COLLAR GDDUEAFE @2347 07/18/2031 BHF58PF70	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2025	07/18/2031	134	314,958	2347	64,609	0	0	144,861		144,861	43,904	0	0	0	3,450		0005
EQUITY OPTION COLLAR RTY @1936 07/16/2027 BHF58PFA3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2025	07/16/2027	341	659,967	4517	52,215	0	0	110,574		110,574	35,889	0	0	0	2,936		0005
EQUITY OPTION COLLAR @19928 07/16/2027 BHF58PFC9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2025	07/16/2027	101	2,015,286	26570	56,860	0	0	108,642		108,642	30,448	0	0	0	8,966		0005
EQUITY OPTION COLLAR RTY @1931 08/20/2027 BHF58PFM7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2025	08/20/2027	261	503,341	5150	49,037	0	0	134,143		134,143	51,695	0	0	0	2,371		0005
EQUITY OPTION COLLAR GDDUEAFE @2310 07/16/2027 BHF58PG38	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2025	07/16/2027	172	397,700	2310	8,314	0	0	395		395	(4,369)	0	0	0	1,769		0005
EQUITY OPTION COLLAR @19512 08/20/2027 BHF58PGR5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2025	08/20/2027	110	2,144,808	19512	352,597	0	0	651,706		651,706	220,134	0	0	0	10,104		0005
EQUITY OPTION COLLAR GDDUEAFE @2471 07/21/2028 BHF58PHJ7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2025	07/21/2028	143	353,516	2471	41,731	0	0	111,597		111,597	38,322	0	0	0	2,377		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR RTY @2399 07/18/2031 BHF58PJG6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2025	07/18/2031	349	836,864	10398	276,038	0	0	573,843		573,843	181,096	0	0	0	9,167		0005
EQUITY OPTION COLLAR SPX @6624 07/18/2031 BHF58PK17	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2025	07/18/2031	983	6,508,613	24289	2,637,806	(79,576)	0	4,669,534	^	4,669,534	1,419,547	0	79,575	0	71,298		0005
EQUITY OPTION COLLAR SPX @6300 07/16/2027 BHF58PKD1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2025	07/16/2027	273	1,720,152	6300	36,033	0	0	47,773		47,773	8,107	0	0	0	7,653		0005
EQUITY OPTION COLLAR RTY @2348 08/15/2031 BHF58PKL3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2025	08/15/2031	350	822,586	8610	256,246	0	0	524,403		524,403	161,923	0	0	0	9,083		0005
EQUITY OPTION COLLAR SPX @6300 08/20/2027 BHF58PKS8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2025	08/20/2027	202	1,272,537	6300	26,539	0	0	34,853		34,853	5,758	0	0	0	5,995		0005
EQUITY OPTION COLLAR SPX @6393 07/21/2028 BHF58PKU3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2025	07/21/2028	325	2,077,254	21312	418,272	0	0	1,009,372		1,009,372	405,036	0	0	0	13,966		0005
EQUITY OPTION COLLAR RTY @2175 08/18/2028 BHF58PL73	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2025	08/18/2028	187	406,110	3625	46,935	0	0	169,117		169,117	75,392	0	0	0	2,788		0005
EQUITY OPTION COLLAR GDDUEAFE @2709 08/15/2031 BHF58PM72	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2025	08/15/2031	241	653,797	6320	90,265	0	0	231,761		231,761	68,101	0	0	0	7,219		0005
EQUITY OPTION COLLAR SPX @7926 08/15/2031 BHF59EL69	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2025	08/15/2031	385	3,048,142	31705	2,386,406	(73,485)	0	4,027,641	^	4,027,641	1,346,968	0	73,484	0	33,656		0005
EQUITY OPTION COLLAR GDDUEAFE @2257 08/20/2027 BHF59ELM4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/13/2025	08/20/2027	223	502,420	2257	26,977	0	0	41,770		41,770	10,192	0	0	0	2,367		0005
EQUITY OPTION COLLAR GDDUEAFE @2200 07/16/2027 BHF59ELQ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/13/2025	07/16/2027	143	314,600	2200	109,315	0	0	175,544		175,544	41,401	0	0	0	1,400		0005
EQUITY OPTION COLLAR @19948 07/16/2027 BHF59ELS1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/13/2025	07/16/2027	111	2,213,309	29922	238,893	0	0	321,457		321,457	65,809	0	0	0	9,847		0005
EQUITY OPTION COLLAR SPX @5525 08/20/2027 BHF59ELZ5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/20/2027	863	4,766,595	12892	811,216	0	0	1,142,710		1,142,710	252,107	0	0	0	22,455		0005
EQUITY OPTION COLLAR RTY @1915 07/16/2027 BHF59EM01	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2025	07/16/2027	469	898,908	4787	148,382	0	0	194,586		194,586	34,723	0	0	0	3,999		0005
EQUITY OPTION COLLAR SPX @8145 07/18/2031 BHF59EM04	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2025	07/18/2031	550	4,478,342	27149	1,403,205	(42,330)	0	2,062,083	^	2,062,083	523,948	0	42,331	0	49,058		0005
EQUITY OPTION COLLAR SPX @6300 07/16/2027 BHF59ENX8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2025	07/16/2027	187	1,178,541	6300	25,026	0	0	32,731		32,731	5,554	0	0	0	5,243		0005
EQUITY OPTION COLLAR GDDUEAFE @2634 08/15/2031 BHF59EPC2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/13/2025	08/15/2031	246	648,236	6146	151,175	0	0	305,685		305,685	100,937	0	0	0	7,158		0005
EQUITY OPTION COLLAR RTY @3254 07/18/2031 BHF59ET61	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2025	07/18/2031	137	444,789	4338	50,754	0	0	85,989		85,989	28,633	0	0	0	4,872		0005
EQUITY OPTION COLLAR SPX @10934 07/18/2031 BHF59ET95	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2025	07/18/2031	302	3,302,468	32802	1,095,976	(33,062)	0	1,778,201	^	1,778,201	560,909	0	33,062	0	36,177		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @5986 07/21/2028 BHF59ETA2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2025	07/21/2028	130	777,893	8979	257,070	0	0	499,389		499,389	176,572	0	0	0	5,230		0005
EQUITY OPTION COLLAR RTY @2975 08/15/2031 BHF59ETP9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2025	08/15/2031	222	660,116	4958	135,312	0	0	220,764		220,764	68,527	0	0	0	7,289		0005
EQUITY OPTION COLLAR GDDUEAFE @2491 08/15/2031 BHF59ETT1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/13/2025	08/15/2031	147	365,300	3737	183,200	0	0	314,686		314,686	90,706	0	0	0	4,034		0005
EQUITY OPTION COLLAR SPX @5518 07/16/2027 BHF59EU77	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2025	07/16/2027	616	3,398,011	11036	499,652	0	0	668,813		668,813	127,066	0	0	0	15,118		0005
EQUITY OPTION COLLAR @20521 08/20/2027 BHF59EUL6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/13/2025	08/20/2027	117	2,404,701	41042	250,311	0	0	302,580		302,580	35,291	0	0	0	11,328		0005
EQUITY OPTION COLLAR RTY @1902 08/20/2027 BHF59EUY8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2025	08/20/2027	555	1,054,662	4438	146,550	0	0	187,815		187,815	32,506	0	0	0	4,968		0005
EQUITY OPTION COLLAR RTY @2193 07/21/2028 BHF59EW59	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2025	07/21/2028	194	425,311	2924	42,072	0	0	118,486		118,486	55,997	0	0	0	2,860		0005
EQUITY OPTION COLLAR RTY @2381 07/18/2031 BHF59EWS9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2025	07/18/2031	216	513,852	4762	95,893	0	0	161,891		161,891	50,072	0	0	0	5,629		0005
EQUITY OPTION COLLAR GDDUEAFE @2632 07/18/2031 BHF59EWW0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/13/2025	07/18/2031	122	320,640	2632	30,298	0	0	47,159		47,159	10,782	0	0	0	3,512		0005
EQUITY OPTION COLLAR SPX @6597 07/21/2028 BHF59EWZ3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2025	07/21/2028	326	2,151,809	21990	460,861	0	0	914,957		914,957	349,705	0	0	0	14,468		0005
EQUITY OPTION COLLAR SPX @6300 08/20/2027 BHF59EXS8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/20/2027	300	1,890,378	6300	39,926	0	0	51,775		51,775	8,554	0	0	0	8,905		0005
EQUITY OPTION COLLAR SPX @6767 08/15/2031 BHF59EYE8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2025	08/15/2031	972	6,580,304	29322	2,950,416	(90,855)	0	4,701,554	^	4,701,554	1,378,883	0	90,852	0	72,657		0005
EQUITY OPTION COLLAR RTY @2376 08/15/2031 BHF59EYN8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2025	08/15/2031	455	1,081,047	7129	344,680	0	0	577,005		577,005	175,728	0	0	0	11,937		0005
EQUITY OPTION COLLAR SPX @6573 08/18/2028 BHF59EZ49	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/18/2028	626	4,113,796	21910	850,757	0	0	1,759,430		1,759,430	698,955	0	0	0	28,240		0005
EQUITY OPTION COLLAR RTY @2311 08/18/2028 BHF59EZ98	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2025	08/18/2028	329	760,313	4622	119,495	0	0	257,729		257,729	101,675	0	0	0	5,219		0005
EQUITY OPTION COLLAR GDDUEAFE @2625 08/18/2028 BHF59EZC1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/13/2025	08/18/2028	143	374,487	4375	86,520	0	0	185,453		185,453	65,931	0	0	0	2,571		0005
EQUITY OPTION COLLAR SPX @5710 08/20/2027 BHF5A1365	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/21/2025	08/20/2027	1,244	7,105,289	17130	608,790	0	0	987,576		987,576	277,647	0	0	0	33,472		0005
EQUITY OPTION COLLAR GDDUEAFE @2760 08/15/2031 BHF5A13B4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2025	08/15/2031	553	1,527,655	7360	176,955	0	0	360,559		360,559	102,616	0	0	0	16,868		0005
EQUITY OPTION COLLAR RTY @2888 08/15/2031 BHF5A1621	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/21/2025	08/15/2031	191	550,830	3851	159,084	0	0	279,621		279,621	79,853	0	0	0	6,082		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR GDDUEAFE @2466 08/15/2031 BHF5A17B0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2025	08/15/2031	167	412,336	2466	155,709	0	0	108,815		108,815	43,710	0	0	0	4,553		0005
EQUITY OPTION COLLAR GDDUEAFE @2446 08/20/2027 BHF5A17F1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2025	08/20/2027	481	1,177,454	3669	1,096	0	0	(22,747)		(22,747)	(16,825)	0	0	0	5,547		0005
EQUITY OPTION COLLAR SPX @7521 08/18/2028 BHF5A1837	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/21/2025	08/18/2028	143	1,074,971	7521	113,578	0	0	262,944		262,944	104,394	0	0	0	7,379		0005
EQUITY OPTION COLLAR SPX @5616 07/16/2027 BHF5A1860	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/21/2025	07/16/2027	375	2,108,808	8425	184,719	0	0	233,130		233,130	33,887	0	0	0	9,382		0005
EQUITY OPTION COLLAR SPX @9445 08/15/2031 BHF5A18C7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/20/2025	08/15/2031	514	4,850,159	31483	2,162,150	(66,576)	0	3,798,747	^	3,798,747	1,254,697	0	66,579	0	53,554		0005
EQUITY OPTION COLLAR @21273 08/20/2027 BHF5A18V5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/20/2025	08/20/2027	98	2,086,493	31909	153,888	0	0	247,586		247,586	76,187	0	0	0	9,829		0005
EQUITY OPTION COLLAR RTY @1876 07/16/2027 BHF5A1944	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/21/2025	07/16/2027	157	295,052	2502	65,401	0	0	142,285		142,285	46,999	0	0	0	1,313		0005
EQUITY OPTION COLLAR RTY @1944 08/20/2027 BHF5A19G7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/21/2025	08/20/2027	388	753,970	3888	98,125	0	0	159,939		159,939	41,138	0	0	0	3,552		0005
EQUITY OPTION COLLAR GDDUEAFE @4060 07/18/2031 BHF5A1A34	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2025	07/18/2031	137	554,995	4060	74,955	0	0	127,312		127,312	34,120	0	0	0	6,080		0005
EQUITY OPTION COLLAR SPX @7847 07/18/2031 BHF5A1A42	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2025	07/18/2031	193	1,513,872	13078	135,743	(4,094)	0	282,032	^	282,032	103,144	0	4,095	0	16,584		0005
EQUITY OPTION COLLAR RTY @2448 08/15/2031 BHF5A1AC4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/21/2025	08/15/2031	834	2,042,640	8975	558,511	0	0	1,163,419		1,163,419	402,732	0	0	0	22,554		0005
EQUITY OPTION COLLAR RTY @2621 07/18/2031 BHF5A1AL4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/21/2025	07/18/2031	150	393,485	2621	92,201	0	0	142,479		142,479	31,486	0	0	0	4,310		0005
EQUITY OPTION COLLAR SPX @7146 08/15/2031 BHF5A1BB5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/20/2025	08/15/2031	1,866	13,334,626	30964	5,373,358	(165,458)	0	9,240,136	^	9,240,136	2,886,731	0	165,462	0	147,236		0005
EQUITY OPTION COLLAR RTY @2371 08/18/2028 BHF5A1C65	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/21/2025	08/18/2028	289	685,275	6323	17,935	0	0	167,715		167,715	99,503	0	0	0	4,704		0005
EQUITY OPTION COLLAR GDDUEAFE @2828 08/18/2028 BHF5A1CM0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2025	08/18/2028	148	417,449	3770	24,985	0	0	46,743		46,743	12,237	0	0	0	2,866		0005
EQUITY OPTION COLLAR SPX @6629 08/18/2028 BHF5A1CP3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/21/2025	08/18/2028	608	4,028,411	22095	732,310	0	0	1,798,163		1,798,163	751,776	0	0	0	27,654		0005
EQUITY OPTION COLLAR @22172 08/15/2031 BHF5A1DA5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/20/2025	08/15/2031	52	1,159,140	22172	309,321	0	0	729,044		729,044	322,338	0	0	0	12,799		0005
EQUITY OPTION COLLAR SPX @7737 09/19/2031 BHF5AR3U5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/27/2025	09/19/2031	224	1,732,673	10316	571,365	(18,040)	0	881,373	^	881,373	254,086	0	18,038	0	19,319		0005
EQUITY OPTION COLLAR SPX @5589 08/20/2027 BHF5AR3W1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/27/2025	08/20/2027	1,012	5,654,178	16766	744,004	0	0	1,164,596		1,164,596	324,068	0	0	0	26,636		0005

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EQUITY OPTION COLLAR SPX @8199 08/15/2031 BHF5AR7F4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/27/2025	08/15/2031	502	4,117,059	32797	2,836,982	(87,358)	0	4,637,620	^	4,637,620	1,478,269	0	87,359	0	45,459		0005
EQUITY OPTION COLLAR RTY @2828 08/15/2031 BHF5AR7J6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2025	08/15/2031	154	434,240	7542	161,879	0	0	277,801		277,801	95,104	0	0	0	4,795		0005
EQUITY OPTION COLLAR GDDUEAFE @4274 08/15/2031 BHF5AR7Y3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/15/2031	120	512,316	4274	55,631	0	0	91,606		91,606	25,278	0	0	0	5,657		0005
EQUITY OPTION COLLAR GDDUEAFE @2434 08/20/2027 BHF5AR8B2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/20/2027	261	635,412	3245	34,485	0	0	55,082		55,082	14,449	0	0	0	2,993		0005
EQUITY OPTION COLLAR @20781 08/20/2027 BHF5AR8D8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2025	08/20/2027	189	3,927,051	41562	530,903	0	0	898,357		898,357	367,069	0	0	0	18,500		0005
EQUITY OPTION COLLAR RTY @2036 08/20/2027 BHF5AR8Q9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2025	08/20/2027	498	1,013,069	4072	197,996	0	0	332,273		332,273	102,884	0	0	0	4,772		0005
EQUITY OPTION COLLAR SPX @5481 09/17/2027 BHF5AR8X4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/27/2025	09/17/2027	398	2,179,169	5481	292,725	0	0	438,150		438,150	103,324	0	0	0	10,700		0005
EQUITY OPTION COLLAR SPX @6792 08/15/2031 BHF5ARA06	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/27/2025	08/15/2031	1,345	9,132,935	31695	4,131,755	(127,231)	0	6,626,802	^	6,626,802	1,970,840	0	127,229	0	100,843		0005
EQUITY OPTION COLLAR RTY @2487 08/15/2031 BHF5ARAW3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2025	08/15/2031	627	1,558,041	10775	606,578	0	0	1,087,169		1,087,169	370,291	0	0	0	17,203		0005
EQUITY OPTION COLLAR GDDUEAFE @2767 08/15/2031 BHF5ARB69	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/15/2031	366	1,013,115	9224	181,900	0	0	373,499		373,499	130,663	0	0	0	11,186		0005
EQUITY OPTION COLLAR SPX @6606 08/18/2028 BHF5ARBN2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/27/2025	08/18/2028	504	3,330,439	22020	657,427	0	0	1,479,552		1,479,552	620,913	0	0	0	22,862		0005
EQUITY OPTION COLLAR RTY @2417 08/18/2028 BHF5ARBS1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2025	08/18/2028	269	649,346	6446	171,941	0	0	358,776		358,776	147,652	0	0	0	4,458		0005
EQUITY OPTION COLLAR GDDUEAFE @2747 08/18/2028 BHF5ARC92	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/18/2028	149	410,571	3662	4,706	0	0	58,308		58,308	36,030	0	0	0	2,818		0005
EQUITY OPTION COLLAR SPX @6627 09/19/2031 BHF5ARCP6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/27/2025	09/19/2031	552	3,657,335	15464	1,064,405	(33,603)	0	1,677,563	^	1,677,563	479,785	0	33,603	0	40,778		0005
EQUITY OPTION COLLAR RTY @2620 09/19/2031 BHF5ARCV3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2025	09/19/2031	218	570,700	5241	145,762	0	0	221,473		221,473	55,626	0	0	0	6,363		0005
EQUITY OPTION COLLAR GDDUEAFE @3029 09/19/2031 BHF5ARCY7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/28/2025	09/19/2031	158	479,874	4544	91,991	0	0	132,868		132,868	27,097	0	0	0	5,350		0005
EQUITY OPTION COLLAR SPX @6439 09/15/2028 BHF5ARD42	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/27/2025	09/15/2028	164	1,058,911	6439	184,101	0	0	338,720		338,720	113,435	0	0	0	7,415		0005
EQUITY OPTION COLLAR RTY @1935 09/17/2027 BHF5ARD75	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2025	09/17/2027	149	288,854	1935	67,796	0	0	98,345		98,345	23,581	0	0	0	1,418		0005
EQUITY OPTION COLLAR RTY @2151 08/20/2027 BHF5BE119	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/04/2025	08/20/2027	522	1,123,903	3585	26,006	0	0	31,287		31,287	6,000	0	0	0	5,295		0005

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EQUITY OPTION COLLAR GDDUEAFE @2337 08/20/2027 BHF5BE192	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/03/2025	08/20/2027	185	431,294	2337	19,889	0	0	41,912		41,912	12,053	0	0	0	2,032		0005
EQUITY OPTION COLLAR SPX @7844 08/15/2031 BHF5BE1L5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/04/2025	08/15/2031	457	3,586,771	26148	2,339,598	(72,043)	0	3,970,236	^	3,970,236	1,306,797	0	72,043	0	39,604		0005
EQUITY OPTION COLLAR @23602 08/15/2031 BHF5BE1R2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/03/2025	08/15/2031	51	1,209,508	47205	714,310	0	0	1,444,573		1,444,573	546,523	0	0	0	13,355		0005
EQUITY OPTION COLLAR SPX @5762 09/17/2027 BHF5BE1V3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/04/2025	09/17/2027	388	2,236,657	13444	35,673	0	0	(5,493)		(5,493)	(21,104)	0	0	0	10,982		0005
EQUITY OPTION COLLAR SPX @5765 08/20/2027 BHF5BE2N0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/04/2025	08/20/2027	719	4,145,428	17295	325,638	0	0	492,108		492,108	136,171	0	0	0	19,528		0005
EQUITY OPTION COLLAR SPX @6876 08/15/2031 BHF5BE374	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/04/2025	08/15/2031	1,188	8,170,884	29797	3,440,985	(105,958)	0	5,847,011	^	5,847,011	1,884,200	0	105,958	0	90,220		0005
EQUITY OPTION COLLAR RTY @2496 08/15/2031 BHF5BE3F6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/04/2025	08/15/2031	472	1,177,990	7487	332,207	0	0	646,411		646,411	246,562	0	0	0	13,007		0005
EQUITY OPTION COLLAR GDDUEAFE @2817 08/15/2031 BHF5BE302	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/03/2025	08/15/2031	271	762,608	5633	197,424	0	0	213,338		213,338	53,812	0	0	0	8,420		0005
EQUITY OPTION COLLAR @22545 08/15/2031 BHF5BE440	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/03/2025	08/15/2031	63	1,425,868	22545	426,743	0	0	997,518		997,518	428,932	0	0	0	15,744		0005
EQUITY OPTION COLLAR SPX @6517 08/18/2028 BHF5BE499	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/04/2025	08/18/2028	295	1,919,567	17378	315,357	0	0	741,252		741,252	322,402	0	0	0	13,177		0005
EQUITY OPTION COLLAR RTY @2474 08/18/2028 BHF5BE4G3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/04/2025	08/18/2028	237	586,150	6596	48,647	0	0	194,774		194,774	113,460	0	0	0	4,024		0005
EQUITY OPTION COLLAR GDDUEAFE @3081 08/18/2028 BHF5BE4Q1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/03/2025	08/18/2028	111	342,568	3081	32,051	0	0	56,780		56,780	13,983	0	0	0	2,352		0005
EQUITY OPTION COLLAR SPX @6445 09/15/2028 BHF5BE5S6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/04/2025	09/15/2028	226	1,456,673	15039	206,737	0	0	555,338		555,338	262,747	0	0	0	10,201		0005
EQUITY OPTION COLLAR RTY @2428 09/15/2028 BHF5BE606	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/04/2025	09/15/2028	171	414,858	4857	69,425	0	0	166,426		166,426	74,293	0	0	0	2,905		0005
EQUITY OPTION COLLAR GDDUEAFE @2433 08/15/2031 BHF5BE747	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/03/2025	08/15/2031	140	341,676	2433	73,315	0	0	153,648		153,648	48,047	0	0	0	3,773		0005
EQUITY OPTION COLLAR RTY @2543 08/15/2031 BHF5BE770	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/04/2025	08/15/2031	127	321,846	3391	39,560	0	0	88,743		88,743	39,774	0	0	0	3,554		0005
EQUITY OPTION COLLAR SPX @7892 09/19/2031 BHF5BE788	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/04/2025	09/19/2031	320	2,526,049	21046	1,387,712	(43,811)	0	2,380,375	^	2,380,375	789,352	0	43,810	0	28,165		0005
EQUITY OPTION COLLAR @22134 08/20/2027 BHF5BE7F2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/03/2025	08/20/2027	62	1,381,342	29512	150,612	0	0	356,742		356,742	148,646	0	0	0	6,507		0005
EQUITY OPTION COLLAR RTY @2149 09/17/2027 BHF5BE7Y1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/04/2025	09/17/2027	229	492,735	3582	71,992	0	0	125,244		125,244	40,540	0	0	0	2,419		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @6754 09/19/2031 BHF5BEA04	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/04/2025	09/19/2031	762	5,144,425	24765	1,725,821	(54,481)	0	2,922,039	^	2,922,039	939,512	0	54,484	0	57,359		0005
EQUITY OPTION COLLAR RTY @2458 09/19/2031 BHF5BEB00	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/04/2025	09/19/2031	283	695,029	6555	156,051	0	0	315,527		315,527	125,780	0	0	0	7,749		0005
EQUITY OPTION COLLAR GDDUEAFE @2775 09/19/2031 BHF5BEB34	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/03/2025	09/19/2031	174	482,352	4625	7,646	0	0	32,759		32,759	10,123	0	0	0	5,378		0005
EQUITY OPTION COLLAR GDDUEAFE @3075 09/20/2030 BHF5BVSC8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	09/20/2030	446	1,370,451	17423	1,139,322	0	0	1,982,394		1,982,394	527,408	0	0	0	13,662		0005
EQUITY OPTION COLLAR SPX @8080 07/19/2030 BHF5BVSN4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/10/2025	07/19/2030	4,777	38,596,455	80796	89,696,678	(1,920,219)	0	130,391,714	^	130,391,714	33,273,903	0	1,920,219	0	376,327		0005
EQUITY OPTION COLLAR SPX @8150 08/16/2030 BHF5BVSV6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/10/2025	08/16/2030	4,194	34,177,440	73346	71,177,535	(1,574,999)	0	102,561,479	^	102,561,479	25,692,374	0	1,575,000	0	336,585		0005
EQUITY OPTION COLLAR @25424 07/19/2030 BHF5BVTA1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	07/19/2030	144	3,665,246	146187	5,766,417	(123,444)	0	8,966,574	^	8,966,574	2,632,365	0	123,447	0	35,737		0005
EQUITY OPTION COLLAR RTY @2703 11/19/2027 BHF5BVTJ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/17/2025	11/19/2027	1,148	3,103,992	27032	2,903,049	33,788	0	6,056,905	^	6,056,905	2,733,401	0	(33,792)	0	16,549		0005
EQUITY OPTION COLLAR @25055 08/16/2030 BHF5BVTK9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	08/16/2030	142	3,546,137	131540	4,239,696	(93,814)	0	6,981,706	^	6,981,706	2,265,638	0	93,815	0	34,923		0005
EQUITY OPTION COLLAR RTY @2644 10/15/2027 BHF5BVU43	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/17/2025	10/15/2027	1,326	3,506,282	23800	3,355,529	44,112	0	6,645,113	^	6,645,113	2,842,775	0	(44,111)	0	17,888		0005
EQUITY OPTION COLLAR RTY @2521 07/16/2027 BHF5BVVQ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/17/2025	07/16/2027	1,417	3,573,123	25209	4,189,607	71,636	0	7,890,645	^	7,890,645	3,178,930	0	(71,631)	0	15,897		0005
EQUITY OPTION COLLAR RTY @2544 08/20/2027 BHF5BVVW0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/17/2025	08/20/2027	1,864	4,740,575	23742	5,236,580	81,641	0	9,848,267	^	9,848,267	3,971,024	0	(81,642)	0	22,332		0005
EQUITY OPTION COLLAR RTY @2409 12/21/2029 BHF5BVWA7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	12/21/2029	1,125	2,710,451	18670	4,218,284	(66,325)	0	7,208,504	^	7,208,504	2,152,801	0	66,326	0	24,347		0005
EQUITY OPTION COLLAR RTY @2569 07/19/2030 BHF5BVWG4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	07/19/2030	884	2,272,154	23982	3,450,204	(73,775)	0	5,808,825	^	5,808,825	1,709,969	0	73,772	0	22,154		0005
EQUITY OPTION COLLAR RTY @2542 08/16/2030 BHF5BVWP4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	08/16/2030	706	1,795,473	22029	11,012,658	0	0	4,165,805		4,165,805	1,215,978	0	0	0	17,682		0005
EQUITY OPTION COLLAR GDDUEAFE @3119 07/16/2027 BHF5BVXE8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	07/16/2027	1,051	3,276,826	24949	4,277,343	72,948	0	6,854,595	^	6,854,595	1,748,548	0	(72,949)	0	14,579		0005
EQUITY OPTION COLLAR GDDUEAFE @3174 08/20/2027 BHF5BVXM0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	08/20/2027	1,465	4,650,722	22219	4,978,298	77,397	0	8,103,053	^	8,103,053	2,126,831	0	(77,399)	0	21,909		0005
EQUITY OPTION COLLAR @20501 07/16/2027 BHF5BVY31	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	07/16/2027	80	1,639,082	47836	1,500,231	25,650	0	2,599,991	^	2,599,991	956,587	0	(25,650)	0	7,292		0005
EQUITY OPTION COLLAR @18914 08/20/2027 BHF5BVY98	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	08/20/2027	77	1,463,872	25218	845,820	13,187	0	1,474,268	^	1,474,268	548,129	0	(13,187)	0	6,896		0005

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EQUITY OPTION COLLAR GDDUEAFE @3191 07/19/2030 BHF5BVZ06	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	07/19/2030	656	2,094,513	20207	2,214,211	0	0	3,786,094		3,786,094	983,689	0	0	0	20,422		0005
EQUITY OPTION COLLAR GDDUEAFE @3074 08/16/2030 BHF5BVZ48	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	08/16/2030	407	1,252,055	22544	1,527,919	0	0	2,589,122		2,589,122	659,614	0	0	0	12,330		0005
EQUITY OPTION COLLAR SPX @8456 09/20/2030 BHF5BW4D0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	09/20/2030	2,961	25,039,460	73285	42,687,917	0	0	64,582,216		64,582,216	17,081,617	0	0	0	249,622		0005
EQUITY OPTION COLLAR @25534 09/20/2030 BHF5BW4P3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	09/20/2030	117	2,984,118	127671	4,120,590	0	0	5,431,037		5,431,037	1,259,373	0	0	0	29,749		0005
EQUITY OPTION COLLAR RTY @2586 09/20/2030 BHF5BW549	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	09/20/2030	624	1,613,251	19827	1,650,356	0	0	2,876,554		2,876,554	873,114	0	0	0	16,083		0005
EQUITY OPTION COLLAR RTY @2540 09/17/2027 BHF5BW6J5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/17/2025	09/17/2027	1,503	3,816,931	24550	4,014,146	57,684	0	7,721,991	^	7,721,991	3,189,417	0	(57,685)	0	18,742		0005
EQUITY OPTION COLLAR GDDUEAFE @3127 09/17/2027 BHF5BW6Q9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	09/17/2027	1,220	3,814,243	26055	4,733,341	67,813	0	7,674,868	^	7,674,868	2,012,664	0	(67,813)	0	18,729		0005
EQUITY OPTION COLLAR @19746 09/17/2027 BHF5BW6V8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	09/17/2027	81	1,595,016	39493	1,114,655	16,018	0	1,915,877	^	1,915,877	705,151	0	(16,018)	0	7,832		0005
EQUITY OPTION COLLAR GDDUEAFE @3218 10/15/2027 BHF5BW903	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	10/15/2027	1,397	4,494,559	20380	4,672,931	61,225	0	7,492,817	^	7,492,817	1,912,968	0	(61,225)	0	22,930		0005
EQUITY OPTION COLLAR SPX @13633 10/18/2030 BHF5BWAL5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	10/18/2030	368	5,014,774	81799	2,848,618	0	0	4,016,910		4,016,910	1,082,326	0	0	0	50,473		0005
EQUITY OPTION COLLAR RTY @2193 10/18/2030 BHF5BWAS0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/18/2030	162	355,180	3656	71,066	0	0	161,479		161,479	64,623	0	0	0	3,575		0005
EQUITY OPTION COLLAR GDDUEAFE @3411 10/18/2030 BHF5BWAU5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	10/18/2030	113	385,908	4548	136,980	0	0	236,484		236,484	63,813	0	0	0	3,884		0005
EQUITY OPTION COLLAR GDDUEAFE @2544 10/16/2026 BHF5BWBP5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	10/16/2026	1,224	3,113,563	19717	529,052	13,887	0	2,776,098	^	2,776,098	1,494,869	0	(13,891)	0	3,259		0005
EQUITY OPTION COLLAR GDDUEAFE @3292 11/19/2027 BHF5BWCE9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	11/19/2027	1,335	4,395,021	21946	4,657,012	54,010	0	7,491,605	^	7,491,605	1,925,259	0	(54,010)	0	23,432		0005
EQUITY OPTION COLLAR GDDUEAFE @2600 11/20/2026 BHF5BWCX7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	11/20/2026	1,002	2,606,008	22098	2,230,445	56,779	0	4,622,408	^	4,622,408	1,598,637	0	(56,782)	0	4,871		0005
EQUITY OPTION COLLAR RTY @2144 11/20/2026 BHF5BWCY5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2025	11/20/2026	1,749	3,749,876	20370	848,912	0	0	4,160,004		4,160,004	3,025,280	0	0	0	7,009		0005
EQUITY OPTION COLLAR RTY @2604 12/17/2027 BHF5BWF97	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/17/2025	12/17/2027	1,526	3,974,276	20831	5,048,937	52,800	0	7,558,520	^	7,558,520	2,988,582	0	(52,802)	0	21,892		0005
EQUITY OPTION COLLAR GDDUEAFE @3315 12/17/2027 BHF5BWFG1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	12/17/2027	1,365	4,523,509	18783	5,390,984	56,154	0	6,846,335	^	6,846,335	1,704,912	0	(56,153)	0	24,917		0005
EQUITY OPTION COLLAR RTY @2213 12/18/2026 BHF5BWFM8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2025	12/18/2026	1,130	2,500,167	17149	4,571,614	0	0	7,346,861		7,346,861	2,554,053	0	0	0	5,816		0005

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EQUITY OPTION COLLAR GDDUEAFE @2721 12/18/2026 BHF5BWGX3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	12/18/2026	792	2,154,378	16328	3,862,152	95,379	0	5,704,547	^	5,704,547	1,247,173	0	(95,377)	0	5,011		0005
EQUITY OPTION COLLAR @24325 01/18/2030 BHF5BWK42	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	01/18/2030	186	4,518,368	127708	426,492	0	0	3,387,101		3,387,101	2,533,724	0	0	0	41,066		0005
EQUITY OPTION COLLAR RTY @2389 01/18/2030 BHF5BWKC4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	01/18/2030	1,358	3,245,626	16724	5,049,789	(83,412)	0	7,821,274	^	7,821,274	1,982,910	0	83,415	0	29,498		0005
EQUITY OPTION COLLAR GDDUEAFE @2911 12/21/2029 BHF5BWKP5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	12/21/2029	929	2,704,291	15527	3,362,854	0	0	5,266,195		5,266,195	1,208,178	0	0	0	24,291		0005
EQUITY OPTION COLLAR GDDUEAFE @2964 01/18/2030 BHF5BWKT7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	01/18/2030	761	2,254,277	15807	3,057,999	0	0	4,179,023		4,179,023	979,528	0	0	0	20,488		0005
EQUITY OPTION COLLAR RTY @2368 01/15/2027 BHF5BWLJ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/17/2025	01/15/2027	989	2,342,216	24466	4,178,128	99,682	0	7,075,819	^	7,075,819	2,490,645	0	(99,678)	0	6,341		0005
EQUITY OPTION COLLAR GDDUEAFE @3242 01/19/2029 BHF5BWMV0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	01/19/2029	630	2,041,965	18641	2,367,180	0	0	3,317,207		3,317,207	1,006,821	0	0	0	15,507		0005
EQUITY OPTION COLLAR RTY @2435 02/15/2030 BHF5BWN72	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	02/15/2030	1,104	2,687,447	19479	4,430,144	(76,638)	0	6,975,147	^	6,975,147	1,829,047	0	76,640	0	24,707		0005
EQUITY OPTION COLLAR GDDUEAFE @2803 01/15/2027 BHF5BWNB3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	01/15/2027	1,168	3,274,189	16817	4,403,623	104,920	0	6,558,812	^	6,558,812	1,486,396	0	(104,922)	0	8,864		0005
EQUITY OPTION COLLAR RTY @2598 02/16/2029 BHF5BWNC1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	02/16/2029	1,105	2,871,768	16886	5,200,956	(31,148)	0	8,642,242	^	8,642,242	2,484,984	0	31,145	0	22,168		0005
EQUITY OPTION COLLAR GDDUEAFE @2857 02/19/2027 BHF5BWNN7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	02/19/2027	1,122	3,205,068	21903	5,264,192	119,649	0	7,914,631	^	7,914,631	1,868,336	0	(119,647)	0	9,996		0005
EQUITY OPTION COLLAR @20501 12/18/2026 BHF5BWNT4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	12/18/2026	83	1,701,665	30752	370,503	0	0	966,277		966,277	516,354	0	0	0	3,958		0005
EQUITY OPTION COLLAR @17203 01/15/2027 BHF5BWNX5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	01/15/2027	57	976,376	34407	941,369	0	0	1,526,236		1,526,236	510,896	0	0	0	2,643		0005
EQUITY OPTION COLLAR RTY @2491 12/15/2028 BHF5BWPA3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2025	12/15/2028	1,772	4,413,276	18057	1,418,930	(5,363)	0	4,394,453	^	4,394,453	2,868,902	0	5,363	0	32,811		0005
EQUITY OPTION COLLAR RTY @2515 01/19/2029 BHF5BWPE5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	01/19/2029	1,180	2,966,506	18860	2,532,507	0	0	5,800,418		5,800,418	2,352,853	0	0	0	22,528		0005
EQUITY OPTION COLLAR RTY @2438 02/19/2027 BHF5BWR94	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/17/2025	02/19/2027	1,317	3,210,837	23572	4,494,091	102,297	0	7,986,869	^	7,986,869	3,015,846	0	(102,295)	0	10,014		0005
EQUITY OPTION COLLAR GDDUEAFE @3109 02/15/2030 BHF5BWSB8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	02/15/2030	623	1,936,463	20728	2,488,089	0	0	3,987,229		3,987,229	966,491	0	0	0	17,803		0005
EQUITY OPTION COLLAR GDDUEAFE @3288 03/15/2030 BHF5BWSJ1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	03/15/2030	832	2,735,028	19728	2,778,703	0	0	4,627,659		4,627,659	1,197,054	0	0	0	25,428		0005
EQUITY OPTION COLLAR RTY @2454 04/18/2030 BHF5BWTK7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	04/18/2030	1,330	3,262,594	21266	5,787,806	(109,896)	0	9,100,997	^	9,100,997	2,376,351	0	109,899	0	30,739		0005

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EQUITY OPTION COLLAR SPX @7951 05/17/2030 BHF5BWU41	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/10/2025	05/17/2030	6,134	48,773,030	61617	107,776,488	(2,129,740)	0	163,809,461	^	163,809,461	45,231,658	0	2,129,740	0	464,634		0005
EQUITY OPTION COLLAR GDDUEAFE @3355 05/17/2030 BHF5BWU66	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	05/17/2030	977	3,277,446	20128	3,161,811	0	0	5,461,197		5,461,197	1,442,187	0	0	0	31,222		0005
EQUITY OPTION COLLAR RTY @2504 05/17/2030 BHF5BWUH2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	05/17/2030	1,646	4,122,908	18365	5,697,696	(112,594)	0	9,195,894	^	9,195,894	2,521,687	0	112,591	0	39,277		0005
EQUITY OPTION COLLAR @25514 05/17/2030 BHF5BWUZ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	05/17/2030	267	6,819,199	178595	3,391,623	0	0	9,038,642		9,038,642	5,198,245	0	0	0	64,963		0005
EQUITY OPTION COLLAR GDDUEAFE @3448 02/16/2029 BHF5BWWX5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	02/16/2029	938	3,235,406	14656	2,851,753	0	0	4,692,052		4,692,052	1,210,602	0	0	0	24,975		0005
EQUITY OPTION COLLAR @14049 05/18/2029 BHF5BWX06	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	05/18/2029	61	852,228	42148	2,292,712	0	0	3,364,871		3,364,871	936,962	0	0	0	6,914		0005
EQUITY OPTION COLLAR SPX @6022 05/21/2027 BHF5BWX48	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2025	05/21/2027	8,094	48,743,024	79793	9,627,187	186,959	0	75,461,283	^	75,461,283	48,420,899	0	(186,961)	0	194,722		0005
EQUITY OPTION COLLAR GDDUEAFE @2967 04/16/2027 BHF5BWX71	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	04/16/2027	1,306	3,874,405	23736	5,675,888	117,701	0	8,877,116	^	8,877,116	2,213,287	0	(117,699)	0	14,268		0005
EQUITY OPTION COLLAR SPX @8136 06/21/2030 BHF5BWXY2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	06/21/2030	6,152	50,053,563	75936	108,862,104	0	0	163,267,700		163,267,700	41,974,127	0	0	0	483,090		0005
EQUITY OPTION COLLAR RTY @2457 05/21/2027 BHF5BWYD7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/17/2025	05/21/2027	1,611	3,957,819	25390	5,211,057	101,199	0	9,546,241	^	9,546,241	3,724,487	0	(101,199)	0	15,811		0005
EQUITY OPTION COLLAR @20841 05/21/2027 BHF5BWYF2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	05/21/2027	94	1,961,883	62524	853,353	16,572	0	1,855,898	^	1,855,898	857,932	0	(16,572)	0	7,837		0005
EQUITY OPTION COLLAR @20769 02/19/2027 BHF5BWZR5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	02/19/2027	87	1,797,229	46730	257,975	0	0	850,668		850,668	505,942	0	0	0	5,605		0005
EQUITY OPTION COLLAR SPX @7622 02/15/2030 BHF5BWZZ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/09/2025	02/15/2030	8,104	61,768,287	59073	15,113,829	(261,887)	0	70,175,491	^	70,175,491	43,246,091	0	261,882	0	567,867		0005
EQUITY OPTION COLLAR RTY @2530 03/15/2030 BHF5BX067	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	03/15/2030	1,750	4,426,934	16026	5,386,941	(97,335)	0	8,797,680	^	8,797,680	2,459,704	0	97,333	0	41,158		0005
EQUITY OPTION COLLAR SPX @7874 03/15/2030 BHF5BX0C4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/10/2025	03/15/2030	7,269	57,233,166	59053	98,725,089	(1,783,802)	0	159,303,911	^	159,303,911	48,682,061	0	1,783,801	0	532,110		0005
EQUITY OPTION COLLAR RTY @2471 03/16/2029 BHF5BX0W0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	03/16/2029	2,054	5,075,073	19149	597,944	0	0	5,344,433		5,344,433	3,488,596	0	0	0	39,802		0005
EQUITY OPTION COLLAR GDDUEAFE @3280 03/16/2029 BHF5BX109	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	03/16/2029	973	3,191,865	18863	1,946,262	0	0	4,109,499		4,109,499	1,444,671	0	0	0	25,033		0005
EQUITY OPTION COLLAR RTY @2473 03/19/2027 BHF5BX174	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/17/2025	03/19/2027	1,434	3,546,896	24726	4,650,040	101,350	0	8,553,056	^	8,553,056	3,356,174	0	(101,349)	0	12,103		0005
EQUITY OPTION COLLAR @21227 03/19/2027 BHF5BX1C3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	03/19/2027	119	2,526,421	42453	93,924	0	0	640,010		640,010	461,966	0	0	0	8,621		0005

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EQUITY OPTION COLLAR SPX @5886 03/19/2027 BHF5BX2B4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/05/2025	03/19/2027	5,988	35,241,413	89755	8,615,331	187,778	0	67,505,219	^	67,505,219	41,418,318	0	(187,773)	0	120,255		0005
EQUITY OPTION COLLAR GDDUEAFE @2863 03/19/2027 BHF5BX331	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	03/19/2027	1,306	3,740,222	21950	5,741,403	124,931	0	8,739,182	^	8,739,182	2,116,832	0	(124,931)	0	12,763		0005
EQUITY OPTION COLLAR SPX @7792 04/18/2030 BHF5BX562	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/09/2025	04/18/2030	9,303	72,487,565	54541	71,880,592	(1,366,804)	0	138,593,224	^	138,593,224	52,064,918	0	1,366,804	0	682,951		0005
EQUITY OPTION COLLAR GDDUEAFE @3128 04/18/2030 BHF5BX596	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	04/18/2030	792	2,476,994	17727	2,664,734	0	0	4,401,432		4,401,432	1,104,265	0	0	0	23,337		0005
EQUITY OPTION COLLAR SPX @6031 04/16/2027 BHF5BX6P9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2025	04/16/2027	6,614	39,893,709	91978	7,550,943	156,862	0	72,385,030	^	72,385,030	47,515,256	0	(156,864)	0	146,913		0005
EQUITY OPTION COLLAR RTY @2420 04/16/2027 BHF5BX729	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/17/2025	04/16/2027	1,569	3,796,949	25002	5,288,336	109,858	0	9,519,508	^	9,519,508	3,631,993	0	(109,860)	0	13,983		0005
EQUITY OPTION COLLAR GDDUEAFE @2999 04/20/2029 BHF5BX7T0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	04/20/2029	903	2,707,448	15743	4,037,432	0	0	6,355,192		6,355,192	1,475,919	0	0	0	21,643		0005
EQUITY OPTION COLLAR GDDUEAFE @2924 05/18/2029 BHF5BXCL1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	05/18/2029	982	2,870,165	13156	3,730,247	0	0	5,881,183		5,881,183	1,336,526	0	0	0	23,286		0005
EQUITY OPTION COLLAR GDDUEAFE @2980 05/21/2027 BHF5BXE47	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	05/21/2027	1,132	3,373,656	26823	5,077,625	98,406	0	8,196,021	^	8,196,021	2,101,531	0	(98,405)	0	13,477		0005
EQUITY OPTION COLLAR RTY @2467 06/21/2030 BHF5BXG03	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	06/21/2030	1,656	4,085,587	16444	5,302,736	(109,670)	0	8,428,873	^	8,428,873	2,242,916	0	109,666	0	39,432		0005
EQUITY OPTION COLLAR @25351 06/21/2030 BHF5BXG60	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	06/21/2030	200	5,076,487	152104	8,755,217	(181,069)	0	14,030,740	^	14,030,740	4,396,309	0	181,067	0	48,996		0005
EQUITY OPTION COLLAR GDDUEAFE @3330 06/21/2030 BHF5BXHH5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	06/21/2030	953	3,174,310	19979	3,041,915	0	0	5,227,432		5,227,432	1,363,900	0	0	0	30,637		0005
EQUITY OPTION COLLAR GDDUEAFE @2879 06/15/2029 BHF5BXHV4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	06/15/2029	997	2,869,504	14396	4,173,468	0	0	6,477,484		6,477,484	1,415,558	0	0	0	23,617		0005
EQUITY OPTION COLLAR SPX @6033 06/17/2027 BHF5BXJQ3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/09/2025	06/17/2027	7,325	44,192,004	73901	2,900,326	52,883	0	54,474,802	^	54,474,802	37,937,793	0	(52,884)	0	186,489		0005
EQUITY OPTION COLLAR RTY @2484 06/17/2027 BHF5BXKB4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/17/2025	06/17/2027	1,376	3,418,070	24839	4,220,133	77,652	0	7,872,622	^	7,872,622	3,133,295	0	(77,654)	0	14,424		0005
EQUITY OPTION COLLAR @20969 06/17/2027 BHF5BXKQ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	06/17/2027	74	1,561,731	48928	1,028,440	18,925	0	1,673,039	^	1,673,039	550,366	0	(18,924)	0	6,590		0005
EQUITY OPTION COLLAR @15869 10/16/2026 BHF5BXKV0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	10/16/2026	65	1,033,869	31739	980,960	0	0	1,313,220		1,313,220	274,092	0	0	0	1,082		0005
EQUITY OPTION COLLAR GDDUEAFE @3057 06/17/2027 BHF5BXM22	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	06/17/2027	1,081	3,303,505	23440	3,975,359	72,489	0	6,466,018	^	6,466,018	1,673,331	0	(72,487)	0	13,941		0005
EQUITY OPTION COLLAR RTY @2338 06/15/2029 BHF5BXNA3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	06/15/2029	1,481	3,463,458	18120	5,881,222	0	0	5,851,067		5,851,067	2,359,461	0	0	0	28,506		0005

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EQUITY OPTION COLLAR GDDUEAFE @2920 07/20/2029 BHF5BXQH5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	07/20/2029	921	2,690,331	16545	3,547,123	0	0	5,469,134		5,469,134	1,192,380	0	0	0	22,531		0005
EQUITY OPTION COLLAR @22702 07/20/2029 BHF5BXQN2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	07/20/2029	150	3,395,242	119187	824,638	0	0	3,173,539		3,173,539	2,006,311	0	0	0	28,434		0005
EQUITY OPTION COLLAR RTY @2367 07/20/2029 BHF5BXR01	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	07/20/2029	1,194	2,825,956	16571	4,895,338	(54,203)	0	7,961,255	^	7,961,255	2,218,042	0	54,203	0	23,667		0005
EQUITY OPTION COLLAR RTY @2339 08/17/2029 BHF5BXU56	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	08/17/2029	1,319	3,085,427	16373	4,428,041	(52,920)	0	7,497,320	^	7,497,320	2,218,770	0	52,919	0	26,191		0005
EQUITY OPTION COLLAR GDDUEAFE @2818 08/17/2029 BHF5BXUG2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	08/17/2029	853	2,403,453	14089	3,047,621	0	0	4,935,692		4,935,692	1,184,388	0	0	0	20,402		0005
EQUITY OPTION COLLAR RTY @2388 07/21/2028 BHF5BXWG0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2025	07/21/2028	1,569	3,745,886	19703	1,958,923	3,244	0	4,893,151	^	4,893,151	2,791,806	0	(3,239)	0	25,185		0005
EQUITY OPTION COLLAR RTY @2523 08/18/2028 BHF5BXWH8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2025	08/18/2028	1,018	2,568,963	24604	6,391,304	3,756	0	9,664,316	^	9,664,316	3,106,568	0	(3,754)	0	17,635		0005
EQUITY OPTION COLLAR @21870 09/21/2029 BHF5BXWY1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	09/21/2029	192	4,206,934	114820	428,682	0	0	4,263,239		4,263,239	3,300,711	0	0	0	36,300		0005
EQUITY OPTION COLLAR RTY @2452 09/15/2028 BHF5BXX95	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2025	09/15/2028	1,697	4,161,971	25135	2,846,351	(1,322)	0	7,015,405	^	7,015,405	3,983,894	0	1,321	0	29,146		0005
EQUITY OPTION COLLAR RTY @2356 09/21/2029 BHF5BXXU8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	09/21/2029	2,080	4,900,812	15313	539,810	0	0	3,886,642		3,886,642	2,445,233	0	0	0	42,287		0005
EQUITY OPTION COLLAR GDDUEAFE @2855 09/21/2029 BHF5BXXZ7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	09/21/2029	1,085	3,096,377	13560	2,093,600	0	0	4,037,498		4,037,498	1,253,721	0	0	0	26,717		0005
EQUITY OPTION COLLAR RTY @2438 10/20/2028 BHF5BY1X5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2025	10/20/2028	1,792	4,370,574	21336	959,494	(1,687)	0	4,448,437	^	4,448,437	3,343,259	0	1,686	0	31,346		0005
EQUITY OPTION COLLAR @23198 11/16/2029 BHF5BY6S1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	11/16/2029	131	3,049,987	13918	615,967	0	0	3,080,480		3,080,480	2,113,888	0	0	0	26,986		0005
EQUITY OPTION COLLAR RTY @2505 11/17/2028 BHF5BY8N0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2025	11/17/2028	1,473	3,688,781	16907	3,148,458	(8,734)	0	5,812,798	^	5,812,798	2,556,541	0	8,738	0	26,945		0005
EQUITY OPTION COLLAR GDDUEAFE @2818 11/16/2029 BHF5BY9N9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	11/16/2029	668	1,883,155	17611	1,895,365	0	0	3,557,529		3,557,529	1,067,784	0	0	0	16,662		0005
EQUITY OPTION COLLAR @16557 11/20/2026 BHF5BYB71	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	11/20/2026	64	1,059,781	16557	517,174	0	0	744,358		744,358	190,936	0	0	0	1,981		0005
EQUITY OPTION COLLAR RTY @2395 02/18/2028 BHF5BYEA1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2025	02/18/2028	1,235	2,958,282	20754	5,048,776	39,225	0	7,662,205	^	7,662,205	2,424,843	0	(39,224)	0	17,416		0005
EQUITY OPTION COLLAR RTY @2438 03/17/2028 BHF5BYEC7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2025	03/17/2028	1,284	3,131,427	21941	5,493,951	36,566	0	8,384,592	^	8,384,592	2,674,402	0	(36,566)	0	18,938		0005
EQUITY OPTION COLLAR GDDUEAFE @3267 01/21/2028 BHF5BYGU5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	01/21/2028	1,311	4,283,013	19604	4,348,357	0	0	6,993,958		6,993,958	1,733,619	0	0	0	24,507		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR RTY @2453 01/21/2028 BHF5BYH26	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2025	01/21/2028	1,014	2,488,671	27804	4,845,310	43,526	0	7,638,348	^	7,638,348	2,621,720	0	(43,525)	0	14,240		0005
EQUITY OPTION COLLAR GDDUEAFE @3201 02/18/2028 BHF5BYL39	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	02/18/2028	807	2,583,265	22405	3,998,580	0	0	6,362,982		6,362,982	1,565,477	0	0	0	15,208		0005
EQUITY OPTION COLLAR RTY @2466 04/21/2028 BHF5BYQ75	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2025	04/21/2028	1,201	2,960,429	22190	6,419,270	33,595	0	9,927,374	^	9,927,374	3,310,583	0	(33,596)	0	18,481		0005
EQUITY OPTION COLLAR GDDUEAFE @3069 03/17/2028 BHF5BYSA6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	03/17/2028	902	2,768,774	20717	3,700,543	0	0	5,954,574		5,954,574	1,490,336	0	0	0	16,745		0005
EQUITY OPTION COLLAR GDDUEAFE @2972 04/21/2028 BHF5BYSB4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	04/21/2028	818	2,430,699	23779	2,826,686	0	0	5,172,147		5,172,147	1,545,851	0	0	0	15,174		0005
EQUITY OPTION COLLAR RTY @2390 05/19/2028 BHF5BYTQ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2025	05/19/2028	1,810	4,325,664	17925	2,825,369	11,628	0	6,102,013	^	6,102,013	3,097,932	0	(11,624)	0	27,661		0005
EQUITY OPTION COLLAR SPX @10936 08/15/2031 BHF5BZ0G0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	08/15/2031	418	4,575,157	29164	1,135,506	0	0	1,479,207		1,479,207	450,324	0	0	0	50,517		0005
EQUITY OPTION COLLAR RTY @2540 08/15/2031 BHF5BZ0L9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	08/15/2031	268	680,259	5927	149,361	0	0	271,694		271,694	83,097	0	0	0	7,511		0005
EQUITY OPTION COLLAR GDDUEAFE @2746 08/15/2031 BHF5BZ0R6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	08/15/2031	128	351,510	2746	89,320	0	0	71,065		71,065	18,933	0	0	0	3,881		0005
EQUITY OPTION COLLAR SPX @7296 09/19/2031 BHF5BZ2E3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	09/19/2031	320	2,337,096	17024	927,110	0	0	1,131,116		1,131,116	341,960	0	0	0	26,058		0005
EQUITY OPTION COLLAR RTY @2496 09/19/2031 BHF5BZ2K9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	09/19/2031	224	559,596	4992	143,831	0	0	263,962		263,962	81,536	0	0	0	6,239		0005
EQUITY OPTION COLLAR GDDUEAFE @2870 06/16/2028 BHF5BZAR5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	06/16/2028	1,003	2,879,449	22960	96,819	0	0	2,550,886		2,550,886	1,642,993	0	0	0	18,840		0005
EQUITY OPTION COLLAR GDDUEAFE @2889 05/19/2028 BHF5BZWR1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	05/19/2028	1,224	3,534,900	17334	212,182	0	0	2,355,278		2,355,278	1,420,418	0	0	0	22,604		0005
EQUITY OPTION COLLAR RTY @2352 06/16/2028 BHF5BZY16	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2025	06/16/2028	1,978	4,651,488	19402	1,419,729	4,220	0	4,950,078	^	4,950,078	3,343,311	0	(4,218)	0	30,434		0005
EQUITY OPTION COLLAR SPX @5420 10/16/2026 BHF5C0720	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/17/2025	10/16/2026	5,762	31,226,863	86713	9,761,011	0	0	60,555,086		60,555,086	41,409,609	0	0	0	32,690		0005
EQUITY OPTION COLLAR SPX @5836 12/18/2026 BHF5C0KD1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/17/2025	12/18/2026	5,640	32,914,287	81698	1,292,058	0	0	49,661,984		49,661,984	38,820,218	0	0	0	76,563		0005
EQUITY OPTION COLLAR SPX @7430 11/16/2029 BHF5C1UB2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	11/16/2029	6,608	49,099,146	68727	21,554,293	0	0	74,142,861		74,142,861	41,173,722	0	0	0	434,431		0005
EQUITY OPTION COLLAR SPX @7656 12/15/2028 BHF5C1ZC5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	6,438	49,293,536	51680	23,529,358	0	0	59,705,889		59,705,889	26,935,217	0	0	0	366,480		0005
EQUITY OPTION COLLAR SPX @7164 01/19/2029 BHF5C1ZD3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/19/2029	5,477	39,233,548	59102	12,246,866	0	0	52,509,749		52,509,749	30,359,617	0	0	0	297,946		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR @24680 02/15/2030 BHF5C2023	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	02/15/2030	279	6,877,236	111058	3,070,012	0	0	6,127,332		6,127,332	2,930,974	0	0	0	63,226		0005
EQUITY OPTION COLLAR SPX @7604 02/16/2029 BHF5C2056	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	7,486	56,919,657	43722	27,000,468	0	0	63,019,393		63,019,393	26,892,198	0	0	0	439,385		0005
EQUITY OPTION COLLAR SPX @7371 03/16/2029 BHF5C20G2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	03/16/2029	7,032	51,827,608	60808	29,885,395	0	0	77,944,037		77,944,037	35,720,791	0	0	0	406,465		0005
EQUITY OPTION COLLAR @20873 06/15/2029 BHF5C2213	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	06/15/2029	104	2,167,220	52182	1,540,123	0	0	2,755,156		2,755,156	1,096,984	0	0	0	17,837		0005
EQUITY OPTION COLLAR SPX @5819 07/21/2028 BHF5C22C9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	07/21/2028	4,743	27,601,439	72741	10,023,837	0	0	42,175,899		42,175,899	26,068,534	0	0	0	185,578		0005
EQUITY OPTION COLLAR SPX @7407 09/21/2029 BHF5C22K1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	09/21/2029	10,140	75,107,599	38886	46,502,693	0	0	93,120,725		93,120,725	35,664,376	0	0	0	648,070		0005
EQUITY OPTION COLLAR GDDUEAFE @3046 09/15/2028 BHF5C22M7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	09/15/2028	907	2,761,709	24368	479,167	0	0	2,489,698		2,489,698	1,378,544	0	0	0	19,340		0005
EQUITY OPTION COLLAR SPX @5917 11/17/2028 BHF5C2486	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	6,351	37,579,746	41422	11,961,143	0	0	44,759,342		44,759,342	24,935,095	0	0	0	274,502		0005
EQUITY OPTION COLLAR GDDUEAFE @2982 11/17/2028 BHF5C2494	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	11/17/2028	667	1,989,790	21621	27,697	0	0	1,378,697		1,378,697	1,041,590	0	0	0	14,534		0005
EQUITY OPTION COLLAR SPX @6465 12/17/2027 BHF5C28W9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	12/17/2027	8,712	56,328,810	40408	27,034,686	0	0	44,499,595		44,499,595	13,846,830	0	0	0	310,282		0005
EQUITY OPTION COLLAR SPX @5936 02/18/2028 BHF5C2908	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	02/18/2028	6,156	36,540,933	44521	23,596,221	0	0	40,099,328		40,099,328	13,315,056	0	0	0	215,119		0005
EQUITY OPTION COLLAR SPX @6008 05/19/2028 BHF5C2981	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	05/19/2028	6,058	36,396,649	70590	6,993,453	0	0	44,977,749		44,977,749	30,933,921	0	0	0	232,741		0005
EQUITY OPTION COLLAR @21170 08/20/2027 BHF5FXVW2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2025	08/20/2027	70	1,483,237	21170	107,017	0	0	98,663		98,663	(6,757)	0	0	0	6,987		0005
EQUITY OPTION COLLAR SPX @6816 09/15/2028 BHF5FXVX0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/16/2025	09/15/2028	1,274	8,683,086	6816	2,297,720	(1,067)	0	4,926,315	^	4,926,315	2,277,544	0	1,066	0	60,807		0005
EQUITY OPTION COLLAR SPX @5573 09/17/2027 BHF5FXXJ9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/15/2025	09/17/2027	168	936,375	5573	389,720	5,600	0	546,097	^	546,097	134,823	0	(5,600)	0	4,598		0005
EQUITY OPTION COLLAR GDDUEAFE @2358 09/17/2027 BHF5FXZZ1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	09/17/2027	581	1,369,251	2358	67,726	0	0	94,767		94,767	23,148	0	0	0	6,723		0005
EQUITY OPTION COLLAR RTY @2015 09/17/2027 BHF5FY061	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	09/17/2027	1,616	3,256,329	2015	1,903,255	0	0	2,432,085		2,432,085	681,854	0	0	0	15,989		0005
EQUITY OPTION COLLAR SPX @5692 10/15/2027 BHF5FY0E4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/15/2025	10/15/2027	138	786,531	5692	56,824	746	0	76,959	^	76,959	17,203	0	(747)	0	4,013		0005
EQUITY OPTION COLLAR RTY @2196 08/20/2027 BHF5FY0L8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	08/20/2027	275	603,702	2196	43,510	0	0	54,779		54,779	8,696	0	0	0	2,844		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR @21220 10/15/2027 BHF5FY0P9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2025	10/15/2027	82	1,729,508	21220	131,600	0	0	142,957		142,957	15,837	0	0	0	8,823		0005
EQUITY OPTION COLLAR SPX @5731 08/20/2027 BHF5FY0X2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/15/2025	08/20/2027	732	4,196,975	5731	289,273	4,509	0	501,085	^	501,085	167,542	0	(4,510)	0	19,771		0005
EQUITY OPTION COLLAR SPX @6308 10/16/2026 BHF5FY103	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/15/2025	10/16/2026	294	1,856,001	6308	120,760	3,174	0	417,103	^	417,103	241,481	0	(3,173)	0	1,943		0005
EQUITY OPTION COLLAR SPX @5474 08/20/2027 BHF5FY111	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/15/2025	08/20/2027	205	1,123,209	5474	213,871	3,334	0	296,607	^	296,607	71,500	0	(3,334)	0	5,291		0005
EQUITY OPTION COLLAR @21062 09/17/2027 BHF5FY244	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2025	09/17/2027	93	1,964,244	21062	753,655	0	0	1,342,997		1,342,997	580,863	0	0	0	9,645		0005
EQUITY OPTION COLLAR @22632 10/15/2027 BHF5FY269	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2025	10/15/2027	143	3,239,206	22632	524,137	0	0	902,760		902,760	361,948	0	0	0	16,525		0005
EQUITY OPTION COLLAR @21361 10/16/2026 BHF5FY206	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2025	10/16/2026	158	3,378,336	21361	1,111,621	0	0	2,357,654		2,357,654	1,136,033	0	0	0	3,537		0005
EQUITY OPTION COLLAR GDDUEAFE @2383 10/15/2027 BHF5FY392	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/15/2027	305	727,574	2383	116	0	0	(21,791)		(21,791)	(14,033)	0	0	0	3,712		0005
EQUITY OPTION COLLAR RTY @2446 10/16/2026 BHF5FY3J0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	10/16/2026	231	564,599	2446	65,328	0	0	130,976		130,976	68,638	0	0	0	591		0005
EQUITY OPTION COLLAR RTY @2452 10/16/2026 BHF5FY3N1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	10/16/2026	1,634	4,008,377	2452	1,755,133	0	0	3,276,742		3,276,742	1,520,655	0	0	0	4,196		0005
EQUITY OPTION COLLAR SPX @5813 09/17/2027 BHF5FY7V9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/15/2025	09/17/2027	1,938	11,266,599	5813	2,074,509	29,813	0	3,468,083	^	3,468,083	1,087,172	0	(29,812)	0	55,321		0005
EQUITY OPTION COLLAR SPX @5783 10/15/2027 BHF5FY806	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/15/2025	10/15/2027	1,392	8,053,328	5783	749,253	9,849	0	1,254,523	^	1,254,523	394,665	0	(9,849)	0	41,086		0005
EQUITY OPTION COLLAR @21545 09/17/2027 BHF5FY8E6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2025	09/17/2027	133	2,856,656	21545	1,922,920	0	0	3,322,587		3,322,587	1,317,613	0	0	0	14,027		0005
EQUITY OPTION COLLAR SPX @6881 08/15/2031 BHF5FYAZ6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	08/15/2031	464	3,192,844	6881	1,390,615	(42,819)	0	2,175,552	^	2,175,552	693,606	0	42,821	0	35,254		0005
EQUITY OPTION COLLAR SPX @8485 08/15/2031 BHF5FYB02	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	08/15/2031	399	3,384,438	8485	2,306,540	(71,025)	0	3,720,950	^	3,720,950	1,276,137	0	71,025	0	37,370		0005
EQUITY OPTION COLLAR GDDUEAFE @2738 08/15/2031 BHF5FYBY8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	08/15/2031	147	401,721	2738	72,706	0	0	113,124		113,124	29,235	0	0	0	4,436		0005
EQUITY OPTION COLLAR SPX @6221 08/18/2028 BHF5FYCY7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/16/2025	08/18/2028	153	950,199	6221	308,605	181	0	594,297	^	594,297	253,040	0	(181)	0	6,523		0005
EQUITY OPTION COLLAR RTY @3502 08/15/2031 BHF5FYEV1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	08/15/2031	119	417,060	3502	82,782	0	0	111,310		111,310	27,501	0	0	0	4,605		0005
EQUITY OPTION COLLAR RTY @2483 08/15/2031 BHF5FYEX7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	08/15/2031	272	676,633	2483	120,505	0	0	210,772		210,772	85,377	0	0	0	7,471		0005

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EQUITY OPTION COLLAR SPX @7080 09/19/2031 BHF5FYF32	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/16/2025	09/19/2031	2,932	20,758,571	7080	14,249,479	(449,856)	0	19,882,772	^	19,882,772	6,692,847	0	449,857	0	231,451		0005
EQUITY OPTION COLLAR SPX @8284 09/19/2031 BHF5FYF57	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/16/2025	09/19/2031	1,273	10,543,293	8284	13,967,333	(440,951)	0	19,184,963	^	19,184,963	6,664,877	0	440,950	0	117,554		0005
EQUITY OPTION COLLAR GDDUEAFE @2959 09/19/2031 BHF5FYGG2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	09/19/2031	278	821,508	2959	389,472	0	0	758,397		758,397	275,299	0	0	0	9,160		0005
EQUITY OPTION COLLAR GDDUEAFE @2778 09/19/2031 BHF5FYGN7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	09/19/2031	929	2,579,585	2778	496,194	0	0	969,745		969,745	338,870	0	0	0	28,762		0005
EQUITY OPTION COLLAR @26236 09/19/2031 BHF5FYJ87	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2025	09/19/2031	60	1,583,529	26236	1,500,517	0	0	2,616,009		2,616,009	1,070,267	0	0	0	17,656		0005
EQUITY OPTION COLLAR SPX @7649 09/15/2028 BHF5FYKL6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/16/2025	09/15/2028	210	1,603,827	7649	248,637	(116)	0	450,900	^	450,900	180,353	0	115	0	11,231		0005
EQUITY OPTION COLLAR GDDUEAFE @2807 09/15/2028 BHF5FYL19	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	09/15/2028	353	991,141	2807	129,424	0	0	350,686		350,686	155,700	0	0	0	6,941		0005
EQUITY OPTION COLLAR RTY @2443 09/15/2028 BHF5FYPC1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	09/15/2028	650	1,588,408	2443	155,457	0	0	570,605		570,605	400,995	0	0	0	11,124		0005
EQUITY OPTION COLLAR RTY @2695 09/15/2028 BHF5FYRY1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	09/15/2028	479	1,290,707	2695	305,158	0	0	402,200		402,200	121,430	0	0	0	9,039		0005
EQUITY OPTION COLLAR RTY @2678 10/20/2028 BHF5FYS46	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	10/20/2028	273	731,227	2678	108,228	0	0	193,658		193,658	81,247	0	0	0	5,244		0005
EQUITY OPTION COLLAR GDDUEAFE @2568 10/20/2028 BHF5FYS53	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/20/2028	164	420,549	2568	43,401	0	0	138,379		138,379	70,051	0	0	0	3,016		0005
EQUITY OPTION COLLAR SPX @6480 10/16/2026 BHF5FYSU8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/15/2025	10/16/2026	4,189	27,140,250	6480	3,242,093	85,191	0	13,118,953	^	13,118,953	7,586,926	0	(85,196)	0	28,412		0005
EQUITY OPTION COLLAR RTY @2574 09/19/2031 BHF5FYT52	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	09/19/2031	1,657	4,264,391	2574	2,134,442	0	0	3,462,680		3,462,680	1,235,514	0	0	0	47,547		0005
EQUITY OPTION COLLAR RTY @2860 09/19/2031 BHF5FYT60	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	09/19/2031	261	746,211	2860	683,051	0	0	999,982		999,982	298,356	0	0	0	8,320		0005
EQUITY OPTION COLLAR @23838 09/19/2031 BHF5FYTB9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2025	09/19/2031	59	1,416,224	23838	457,814	0	0	885,635		885,635	405,178	0	0	0	15,790		0005
EQUITY OPTION COLLAR SPX @6827 10/20/2028 BHF5FYTS2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/16/2025	10/20/2028	642	4,385,634	6827	769,627	(1,351)	0	1,817,589	^	1,817,589	900,813	0	1,353	0	31,454		0005
EQUITY OPTION COLLAR RTY @2167 10/15/2027 BHF5FYUJ0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	10/15/2027	378	819,452	2167	257,871	0	0	359,516		359,516	95,850	0	0	0	4,181		0005
EQUITY OPTION COLLAR GDDUEAFE @2721 10/16/2026 BHF5FYV00	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/16/2026	563	1,531,096	2721	116,415	0	0	576,623		576,623	322,971	0	0	0	1,603		0005
EQUITY OPTION COLLAR SPX @6959 10/17/2031 BHF5FYVB6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	10/17/2031	1,861	12,951,088	6959	3,793,543	(122,104)	0	6,300,870	^	6,300,870	2,162,791	0	122,104	0	145,510		0005

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EQUITY OPTION COLLAR SPX @8048 10/17/2031 BHF5FYVC4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	10/17/2031	506	4,068,940	8048	3,089,831	(99,453)	0	4,962,778	^	4,962,778	1,740,370	0	99,453	0	45,716		0005
EQUITY OPTION COLLAR RTY @2428 10/17/2031 BHF5FYVW0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	10/17/2031	757	1,837,432	2428	527,616	0	0	549,115		549,115	296,275	0	0	0	20,644		0005
EQUITY OPTION COLLAR RTY @2743 10/17/2031 BHF5FYW17	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	10/17/2031	757	2,076,113	2743	301,088	0	0	424,902		424,902	111,331	0	0	0	23,326		0005
EQUITY OPTION COLLAR GDDUEAFE @2808 10/17/2031 BHF5FYW66	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/17/2031	411	1,152,761	2808	173,544	0	0	340,994		340,994	120,383	0	0	0	12,952		0005
EQUITY OPTION COLLAR GDDUEAFE @3128 09/19/2031 BHF5GVPM4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2025	09/19/2031	119	373,212	3128	12,416	0	0	1,913		1,913	(9,518)	0	0	0	4,161		0005
EQUITY OPTION COLLAR GDDUEAFE @2748 09/17/2027 BHF5GVQ68	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2025	09/17/2027	106	290,774	2748	8,405	0	0	12,083		12,083	2,644	0	0	0	1,428		0005
EQUITY OPTION COLLAR GDDUEAFE @2793 10/17/2031 BHF5GVQH4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2025	10/17/2031	536	1,495,992	2793	281,826	0	0	344,197		344,197	131,335	0	0	0	16,808		0005
EQUITY OPTION COLLAR GDDUEAFE @2934 10/20/2028 BHF5GVR18	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2025	10/20/2028	193	567,463	2934	68,586	0	0	163,160		163,160	65,232	0	0	0	4,070		0005
EQUITY OPTION COLLAR RTY @2147 09/17/2027 BHF5GVSS8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2025	09/17/2027	155	333,432	2147	90,975	0	0	111,406		111,406	26,422	0	0	0	1,637		0005
EQUITY OPTION COLLAR @21689 10/15/2027 BHF5GVSW9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2025	10/15/2027	117	2,540,644	21689	18,923	0	0	(3,373)		(3,373)	(32,858)	0	0	0	12,962		0005
EQUITY OPTION COLLAR RTY @2364 10/16/2026 BHF5GVTQ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2025	10/16/2026	1,737	4,107,096	2364	588,722	0	0	2,722,312		2,722,312	1,825,434	0	0	0	4,300		0005
EQUITY OPTION COLLAR @22867 10/16/2026 BHF5GVU89	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2025	10/16/2026	120	2,735,878	22867	492,876	0	0	1,051,061		1,051,061	502,172	0	0	0	2,864		0005
EQUITY OPTION COLLAR RTY @2131 10/15/2027 BHF5GVUN6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2025	10/15/2027	828	1,763,702	2131	134,549	0	0	245,185		245,185	103,650	0	0	0	8,998		0005
EQUITY OPTION COLLAR RTY @2330 11/20/2026 BHF5GVVF2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2025	11/20/2026	251	584,412	2330	21,489	0	0	80,332		80,332	58,310	0	0	0	1,092		0005
EQUITY OPTION COLLAR RTY @2646 09/19/2031 BHF5GVVG0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2025	09/19/2031	183	483,936	2646	151,264	0	0	211,211		211,211	68,020	0	0	0	5,396		0005
EQUITY OPTION COLLAR GDDUEAFE @3429 10/17/2031 BHF5GVW61	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2025	10/17/2031	237	814,205	3429	188,787	0	0	345,380		345,380	109,651	0	0	0	9,148		0005
EQUITY OPTION COLLAR RTY @2624 10/17/2031 BHF5GVW95	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2025	10/17/2031	717	1,880,601	2624	481,156	0	0	991,234		991,234	448,992	0	0	0	21,129		0005
EQUITY OPTION COLLAR SPX @6430 10/16/2026 BHF5GVWB0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/16/2026	4,866	31,285,249	6430	7,233,822	190,089	0	19,483,572	^	19,483,572	10,570,636	0	(190,090)	0	32,751		0005
EQUITY OPTION COLLAR RTY @2572 10/20/2028 BHF5GVWF1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2025	10/20/2028	326	837,558	2572	70,957	0	0	299,815		299,815	213,150	0	0	0	6,007		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR RTY @3158 10/17/2031 BHF5GVXZ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2025	10/17/2031	176	556,557	3158	131,112	0	0	229,010		229,010	108,332	0	0	0	6,253		0005
EQUITY OPTION COLLAR GDDUEAFE @2599 10/16/2026 BHF5GVYD4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2025	10/16/2026	179	464,019	2599	31,914	0	0	75,625		75,625	31,360	0	0	0	486		0005
EQUITY OPTION COLLAR SPX @6907 10/17/2031 BHF5GVYK8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/23/2025	10/17/2031	2,653	18,323,418	6907	5,198,770	(167,335)	0	8,517,949	^	8,517,949	2,857,400	0	167,335	0	205,870		0005
EQUITY OPTION COLLAR GDDUEAFE @2383 10/15/2027 BHF5GVYZ5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2025	10/15/2027	282	672,521	2383	30,383	0	0	50,828		50,828	13,515	0	0	0	3,431		0005
EQUITY OPTION COLLAR RTY @2349 10/16/2026 BHF5GVZ27	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2025	10/16/2026	134	314,131	2349	62,016	0	0	118,111		118,111	65,832	0	0	0	329		0005
EQUITY OPTION COLLAR SPX @6547 09/15/2028 BHF5GVZJ0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2025	09/15/2028	230	1,508,873	6547	227,070	0	0	390,264		390,264	154,659	0	0	0	10,567		0005
EQUITY OPTION COLLAR SPX @7221 10/20/2028 BHF5GVZT8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/20/2028	210	1,517,326	7221	435,690	(767)	0	807,737	^	807,737	344,027	0	766	0	10,882		0005
EQUITY OPTION COLLAR SPX @8382 10/17/2031 BHF5GVZY7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/23/2025	10/17/2031	616	5,159,225	8382	4,263,431	(137,229)	0	6,484,081	^	6,484,081	2,238,395	0	137,229	0	57,966		0005
EQUITY OPTION COLLAR SPX @7115 09/19/2031 BHF5GWW0G2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/23/2025	09/19/2031	178	1,264,628	7115	711,098	(22,449)	0	1,039,261	^	1,039,261	318,741	0	22,449	0	14,100		0005
EQUITY OPTION COLLAR GDDUEAFE @2701 10/16/2026 BHF5GWW0P2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2025	10/16/2026	579	1,562,880	2701	297,361	0	0	912,195		912,195	440,351	0	0	0	1,636		0005
EQUITY OPTION COLLAR SPX @5802 10/15/2027 BHF5GWW0R8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/15/2027	1,330	7,719,632	5802	1,305,586	17,164	0	1,953,740	^	1,953,740	604,367	0	(17,163)	0	39,383		0005
EQUITY OPTION COLLAR SPX @6923 09/19/2031 BHF5GWW0T4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/23/2025	09/19/2031	370	2,561,883	6923	749,763	(23,670)	0	854,578	^	854,578	264,383	0	23,670	0	28,564		0005
EQUITY OPTION COLLAR SPX @6846 10/20/2028 BHF5GWW0V9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/20/2028	843	5,769,937	6846	1,383,737	(2,430)	0	2,601,075	^	2,601,075	1,183,789	0	2,432	0	41,382		0005
EQUITY OPTION COLLAR SPX @5693 11/19/2027 BHF5GWW0X5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2025	11/19/2027	386	2,196,737	5693	149,735	0	0	197,077		197,077	43,273	0	0	0	11,712		0005
EQUITY OPTION COLLAR SPX @6378 11/20/2026 BHF5GWW0Y3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2025	11/20/2026	499	3,184,781	6378	215,697	0	0	503,517		503,517	265,558	0	0	0	5,952		0005
EQUITY OPTION COLLAR SPX @5874 09/17/2027 BHF5GWW155	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2025	09/17/2027	303	1,778,427	5874	450,977	0	0	603,350		603,350	138,807	0	0	0	8,732		0005
EQUITY OPTION COLLAR RTY @2306 10/20/2028 BHF5HJPW8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/20/2028	114	262,662	2306	39,404	0	0	66,036		66,036	31,040	0	0	0	1,884		0005
EQUITY OPTION COLLAR RTY @3384 10/17/2031 BHF5HJPX6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/17/2031	158	535,088	3384	152,760	0	0	180,361		180,361	47,342	0	0	0	6,012		0005
EQUITY OPTION COLLAR SPX @8692 11/21/2031 BHF5HJQC1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/30/2025	11/21/2031	164	1,421,249	8692	432,257	(14,245)	0	589,594	^	589,594	199,165	0	14,244	0	16,119		0005

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EQUITY OPTION COLLAR SPX @6413 10/16/2026 BHF5HJQH0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/16/2026	267	1,711,846	6413	449,774	11,820	0	777,691	^	777,691	337,498	0	(11,819)	0	1,792		0005
EQUITY OPTION COLLAR GDDUEAFE @2745 10/16/2026 BHF5HJQJ6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/30/2025	10/16/2026	640	1,755,788	2745	146,017	0	0	439,197		439,197	256,360	0	0	0	1,838		0005
EQUITY OPTION COLLAR GDDUEAFE @3050 10/16/2026 BHF5HJQL1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/30/2025	10/16/2026	148	451,702	3050	31,760	0	0	57,140		57,140	19,877	0	0	0	473		0005
EQUITY OPTION COLLAR GDDUEAFE @2628 10/15/2027 BHF5HJR14	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/30/2025	10/15/2027	172	452,498	2628	62,411	0	0	75,559		75,559	8,623	0	0	0	2,309		0005
EQUITY OPTION COLLAR @23058 10/16/2026 BHF5HJR22	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/29/2025	10/16/2026	77	1,783,969	23058	204,816	0	0	517,428		517,428	352,341	0	0	0	1,868		0005
EQUITY OPTION COLLAR @21926 11/19/2027 BHF5HJR63	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/29/2025	11/19/2027	55	1,215,460	21926	147,397	0	0	183,000		183,000	47,728	0	0	0	6,480		0005
EQUITY OPTION COLLAR SPX @7958 10/17/2031 BHF5HJRA4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/30/2025	10/17/2031	405	3,223,767	7958	2,253,744	(72,544)	0	3,461,657	^	3,461,657	1,331,349	0	72,542	0	36,220		0005
EQUITY OPTION COLLAR GDDUEAFE @2790 10/20/2028 BHF5HJRB2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/30/2025	10/20/2028	163	453,403	2790	46,993	0	0	91,381		91,381	34,489	0	0	0	3,252		0005
EQUITY OPTION COLLAR GDDUEAFE @3081 11/21/2031 BHF5HJRC0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/30/2025	11/21/2031	160	491,913	3081	48,769	0	0	66,274		66,274	11,796	0	0	0	5,579		0005
EQUITY OPTION COLLAR GDDUEAFE @2747 11/20/2026 BHF5HJRE6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/30/2025	11/20/2026	390	1,070,849	2747	73,788	0	0	191,102		191,102	87,536	0	0	0	2,001		0005
EQUITY OPTION COLLAR GDDUEAFE @2826 10/17/2031 BHF5HJRH9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/30/2025	10/17/2031	459	1,296,913	2826	83,319	0	0	164,414		164,414	52,432	0	0	0	14,571		0005
EQUITY OPTION COLLAR RTY @2316 11/19/2027 BHF5HJRV8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2025	11/19/2027	216	500,311	2316	28,749	0	0	35,176		35,176	2,452	0	0	0	2,667		0005
EQUITY OPTION COLLAR @22907 10/15/2027 BHF5HJS88	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/29/2025	10/15/2027	96	2,198,032	22907	270,217	0	0	320,131		320,131	89,017	0	0	0	11,214		0005
EQUITY OPTION COLLAR RTY @2260 10/15/2027 BHF5HJSV7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/15/2027	347	783,490	2260	79,809	0	0	113,397		113,397	33,282	0	0	0	3,997		0005
EQUITY OPTION COLLAR RTY @2422 11/20/2026 BHF5HJSW5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2025	11/20/2026	528	1,279,019	2422	72,295	0	0	406,476		406,476	328,824	0	0	0	2,390		0005
EQUITY OPTION COLLAR RTY @2582 10/20/2028 BHF5HJSX3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/20/2028	379	978,032	2582	55,465	0	0	205,712		205,712	165,839	0	0	0	7,014		0005
EQUITY OPTION COLLAR RTY @2617 10/17/2031 BHF5HJSY1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/17/2031	446	1,166,362	2617	426,626	0	0	607,268		607,268	245,626	0	0	0	13,104		0005
EQUITY OPTION COLLAR SPX @6410 10/16/2026 BHF5HJTJ3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/16/2026	2,659	17,047,439	6410	3,218,096	84,562	0	8,663,444	^	8,663,444	5,221,104	0	(84,565)	0	17,846		0005
EQUITY OPTION COLLAR RTY @2441 10/16/2026 BHF5HJTQ7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/16/2026	1,342	3,275,726	2441	358,747	0	0	1,519,451		1,519,451	1,146,060	0	0	0	3,429		0005

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EQUITY OPTION COLLAR SPX @6953 11/21/2031 BHF5HJTX2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/30/2025	11/21/2031	485	3,371,160	6953	945,764	(31,166)	0	1,263,306	^	1,263,306	406,940	0	31,166	0	38,234		0005
EQUITY OPTION COLLAR SPX @6908 11/17/2028 BHF5HJU77	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2025	11/17/2028	218	1,508,718	6908	177,941	0	0	277,652		277,652	110,418	0	0	0	11,020		0005
EQUITY OPTION COLLAR SPX @6415 11/20/2026 BHF5HJU05	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2025	11/20/2026	916	5,874,095	6415	618,222	15,750	0	2,209,058	^	2,209,058	1,480,400	0	(15,754)	0	10,979		0005
EQUITY OPTION COLLAR RTY @2633 11/21/2031 BHF5HJUR3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2025	11/21/2031	174	458,468	2633	133,202	0	0	168,151		168,151	52,921	0	0	0	5,200		0005
EQUITY OPTION COLLAR SPX @5875 10/15/2027 BHF5HJUT9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/15/2027	718	4,217,223	5875	362,374	4,763	0	541,947	^	541,947	178,478	0	(4,764)	0	21,515		0005
EQUITY OPTION COLLAR SPX @6898 10/20/2028 BHF5HJVA9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/20/2028	574	3,957,352	6898	671,337	(1,179)	0	1,353,290	^	1,353,290	751,582	0	1,180	0	28,382		0005
EQUITY OPTION COLLAR SPX @7152 10/17/2031 BHF5HJVL5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/30/2025	10/17/2031	1,709	12,224,355	7152	5,221,770	(168,074)	0	5,588,857	^	5,588,857	1,978,877	0	168,075	0	137,345		0005
EQUITY OPTION COLLAR SPX @5786 11/19/2027 BHF5HJW67	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2025	11/19/2027	411	2,378,350	5786	853,211	0	0	1,131,061		1,131,061	310,569	0	0	0	12,680		0005
EQUITY OPTION COLLAR SPX @7033 11/21/2031 BHF5J6TX8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2025	11/21/2031	759	5,340,050	7033	1,323,020	(43,598)	0	1,937,756	^	1,937,756	724,789	0	43,598	0	60,564		0005
EQUITY OPTION COLLAR GDDUEAFE @2722 11/21/2031 BHF5J6TY6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	11/21/2031	210	570,897	2722	29,208	0	0	68,814		68,814	30,380	0	0	0	6,475		0005
EQUITY OPTION COLLAR SPX @6901 11/17/2028 BHF5J6U32	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2025	11/17/2028	288	1,987,685	6901	175,723	(489)	0	475,226	^	475,226	288,118	0	488	0	14,519		0005
EQUITY OPTION COLLAR RTY @2613 11/21/2031 BHF5J6Y46	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/21/2031	282	736,202	2613	136,149	0	0	225,519		225,519	105,563	0	0	0	8,350		0005
EQUITY OPTION COLLAR RTY @2468 10/16/2026 BHF5J6ZG8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2025	10/16/2026	149	368,365	2468	70,535	0	0	133,632		133,632	62,456	0	0	0	386		0005
EQUITY OPTION COLLAR SPX @6781 10/16/2026 BHF5J6ZY9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2025	10/16/2026	185	1,252,011	6781	18,523	487	0	150,855	^	150,855	114,707	0	(487)	0	1,311		0005
EQUITY OPTION COLLAR SPX @6543 11/20/2026 BHF5J7009	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2025	11/20/2026	210	1,375,288	6543	92,268	2,352	0	215,670	^	215,670	117,826	0	(2,351)	0	2,570		0005
EQUITY OPTION COLLAR SPX @8533 10/17/2031 BHF5J7082	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/06/2025	10/17/2031	387	3,298,230	8533	1,985,839	(63,917)	0	3,079,460	^	3,079,460	1,154,527	0	63,919	0	37,057		0005
EQUITY OPTION COLLAR RTY @3459 10/17/2031 BHF5J7064	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2025	10/17/2031	130	449,862	3459	52,992	0	0	77,880		77,880	34,647	0	0	0	5,054		0005
EQUITY OPTION COLLAR RTY @2145 11/19/2027 BHF5J70T6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/19/2027	239	513,022	2145	57,555	0	0	89,095		89,095	29,824	0	0	0	2,735		0005
EQUITY OPTION COLLAR SPX @8434 11/21/2031 BHF5J7181	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2025	11/21/2031	258	2,173,569	8434	1,136,669	(37,457)	0	1,708,141	^	1,708,141	645,709	0	37,457	0	24,652		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @5907 10/15/2027 BHF5J71V0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2025	10/15/2027	871	5,143,338	5907	291,143	0	0	488,517		488,517	173,769	0	0	0	26,240		0005
EQUITY OPTION COLLAR GDDUEAFE @2661 10/15/2027 BHF5J71Z1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	10/15/2027	111	296,549	2661	63,370	0	0	97,335		97,335	25,146	0	0	0	1,513		0005
EQUITY OPTION COLLAR SPX @6673 10/16/2026 BHF5J7207	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2025	10/16/2026	2,296	15,319,406	6673	1,340,726	35,231	0	6,014,402	^	6,014,402	4,009,744	0	(35,232)	0	16,037		0005
EQUITY OPTION COLLAR RTY @2401 10/16/2026 BHF5J7280	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2025	10/16/2026	892	2,141,350	2401	205,599	0	0	1,114,141		1,114,141	806,614	0	0	0	2,242		0005
EQUITY OPTION COLLAR RTY @2145 10/15/2027 BHF5J7298	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2025	10/15/2027	264	565,326	2145	257,993	0	0	383,254		383,254	126,636	0	0	0	2,884		0005
EQUITY OPTION COLLAR GDDUEAFE @2749 10/16/2026 BHF5J72B3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	10/16/2026	409	1,124,824	2749	131,050	0	0	350,146		350,146	191,813	0	0	0	1,178		0005
EQUITY OPTION COLLAR SPX @5907 11/19/2027 BHF5J7262	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2025	11/19/2027	966	5,706,751	5907	347,478	0	0	515,915		515,915	150,073	0	0	0	30,425		0005
EQUITY OPTION COLLAR GDDUEAFE @2498 11/19/2027 BHF5J72L1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	11/19/2027	121	303,119	2498	2,434	0	0	732		732	(220)	0	0	0	1,616		0005
EQUITY OPTION COLLAR RTY @2400 11/20/2026 BHF5J72R8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/20/2026	751	1,803,591	2400	162,346	0	0	838,200		838,200	593,848	0	0	0	3,371		0005
EQUITY OPTION COLLAR SPX @6662 11/20/2026 BHF5J7314	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2025	11/20/2026	1,775	11,825,904	6662	998,898	25,454	0	4,512,376	^	4,512,376	2,988,092	0	(25,454)	0	22,103		0005
EQUITY OPTION COLLAR GDDUEAFE @2716 11/20/2026 BHF5J7322	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	11/20/2026	302	820,500	2716	79,245	0	0	278,551		278,551	143,109	0	0	0	1,534		0005
EQUITY OPTION COLLAR @23433 11/19/2027 BHF5J7363	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	11/19/2027	60	1,400,268	23433	336,042	0	0	473,405		473,405	158,121	0	0	0	7,465		0005
EQUITY OPTION COLLAR @24760 10/16/2026 BHF5J73C0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	10/16/2026	83	2,045,917	24760	450,111	0	0	887,081		887,081	464,707	0	0	0	2,142		0005
EQUITY OPTION COLLAR @24534 11/20/2026 BHF5J7308	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	11/20/2026	71	1,745,930	24534	279,360	0	0	613,366		613,366	363,707	0	0	0	3,263		0005
EQUITY OPTION COLLAR RTY @2535 10/20/2028 BHF5J75J3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2025	10/20/2028	151	382,697	2535	76,078	0	0	146,615		146,615	71,155	0	0	0	2,745		0005
EQUITY OPTION COLLAR RTY @2312 11/17/2028 BHF5J75K0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/17/2028	165	382,457	2312	56,393	0	0	100,978		100,978	46,055	0	0	0	2,794		0005
EQUITY OPTION COLLAR GDDUEAFE @2952 10/20/2028 BHF5J75M6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	10/20/2028	107	317,298	2952	14,315	0	0	19,497		19,497	3,369	0	0	0	2,276		0005
EQUITY OPTION COLLAR SPX @6885 10/20/2028 BHF5J76A1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2025	10/20/2028	407	2,800,103	6885	382,324	(672)	0	898,856	^	898,856	474,673	0	672	0	20,082		0005
EQUITY OPTION COLLAR SPX @7026 10/17/2031 BHF5J76W3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/06/2025	10/17/2031	1,076	7,559,641	7026	1,838,271	(59,167)	0	2,852,992	^	2,852,992	1,036,255	0	59,169	0	84,935		0005

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EQUITY OPTION COLLAR RTY @2615 10/17/2031 BHF5J7728	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2025	10/17/2031	404	1,057,439	2615	262,882	0	0	431,156		431,156	203,011	0	0	0	11,881		0005
EQUITY OPTION COLLAR GDDUEAFE @2860 10/17/2031 BHF5J7785	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	10/17/2031	233	666,718	2860	88,299	0	0	165,685		165,685	58,106	0	0	0	7,491		0005
EQUITY OPTION COLLAR @22488 10/16/2026 BHF5K04D0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2025	10/16/2026	56	1,269,972	22488	259,276	0	0	565,804		565,804	314,798	0	0	0	1,329		0005
EQUITY OPTION COLLAR GDDUEAFE @2433 10/15/2027 BHF5K04N8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/13/2025	10/15/2027	132	321,122	2433	68	0	0	5,977		5,977	4,889	0	0	0	1,638		0005
EQUITY OPTION COLLAR SPX @6377 10/16/2026 BHF5K0531	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2025	10/16/2026	1,221	7,787,718	6377	1,161,678	30,529	0	4,174,621	^	4,174,621	2,545,844	0	(30,527)	0	8,153		0005
EQUITY OPTION COLLAR GDDUEAFE @2475 11/19/2027 BHF5K05D9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/13/2025	11/19/2027	193	477,013	2475	3,052	0	0	(12,687)		(12,687)	(14,808)	0	0	0	2,543		0005
EQUITY OPTION COLLAR RTY @2375 10/16/2026 BHF5K05J6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2025	10/16/2026	775	1,840,810	2375	152,409	0	0	835,220		835,220	546,348	0	0	0	1,927		0005
EQUITY OPTION COLLAR GDDUEAFE @2621 10/16/2026 BHF5K0606	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/13/2025	10/16/2026	262	686,069	2621	81,628	0	0	230,615		230,615	116,850	0	0	0	718		0005
EQUITY OPTION COLLAR SPX @6025 10/15/2027 BHF5K06G1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2025	10/15/2027	350	2,109,071	6025	218,653	0	0	356,126		356,126	121,000	0	0	0	10,760		0005
EQUITY OPTION COLLAR SPX @6347 11/20/2026 BHF5K07A3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/20/2026	224	1,420,713	6347	534,997	13,632	0	926,858	^	926,858	364,317	0	(13,633)	0	2,655		0005
EQUITY OPTION COLLAR RTY @2383 11/20/2026 BHF5K07G0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2025	11/20/2026	1,177	2,804,302	2383	147,028	0	0	1,284,687		1,284,687	900,037	0	0	0	5,241		0005
EQUITY OPTION COLLAR RTY @2126 11/19/2027 BHF5K08F1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2025	11/19/2027	331	704,505	2126	151,979	0	0	234,642		234,642	73,558	0	0	0	3,756		0005
EQUITY OPTION COLLAR RTY @2403 10/16/2026 BHF5K08K0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2025	10/16/2026	116	278,358	2403	24,166	0	0	56,692		56,692	28,199	0	0	0	291		0005
EQUITY OPTION COLLAR @22392 11/20/2026 BHF5K0AZ4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/20/2026	104	2,321,429	22392	291,225	0	0	808,617		808,617	512,834	0	0	0	4,339		0005
EQUITY OPTION COLLAR RTY @2557 11/17/2028 BHF5K0B59	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2025	11/17/2028	310	792,693	2557	15,031	0	0	163,038		163,038	123,879	0	0	0	5,790		0005
EQUITY OPTION COLLAR SPX @6047 11/19/2027 BHF5K0BG5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/19/2027	570	3,445,155	6047	338,192	0	0	654,883		654,883	293,824	0	0	0	18,368		0005
EQUITY OPTION COLLAR @22029 11/19/2027 BHF5K0BH3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/19/2027	68	1,501,566	22029	572,886	0	0	948,167		948,167	397,203	0	0	0	8,006		0005
EQUITY OPTION COLLAR RTY @2536 10/20/2028 BHF5K0C09	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2025	10/20/2028	165	419,497	2536	66,423	0	0	149,155		149,155	72,279	0	0	0	3,009		0005
EQUITY OPTION COLLAR SPX @6389 11/20/2026 BHF5K0C17	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/20/2026	2,021	12,911,822	6389	1,921,156	48,959	0	7,064,528	^	7,064,528	4,350,968	0	(48,955)	0	24,132		0005

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EQUITY OPTION COLLAR GDDUEAFE @2599 11/20/2026 BHF5K0CC3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/13/2025	11/20/2026	405	1,051,750	2599	164,926	0	0	419,051		419,051	201,317	0	0	0	1,966		0005
EQUITY OPTION COLLAR GDDUEAFE @2614 11/17/2028 BHF5K0CD1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/13/2025	11/17/2028	180	471,508	2614	55,219	0	0	106,793		106,793	45,568	0	0	0	3,444		0005
EQUITY OPTION COLLAR SPX @6331 10/16/2026 BHF5K0DM0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2025	10/16/2026	151	953,904	6331	305,116	8,016	0	503,652	^	503,652	186,205	0	(8,018)	0	999		0005
EQUITY OPTION COLLAR SPX @7093 10/20/2028 BHF5K0DX6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2025	10/20/2028	232	1,648,740	7093	245,928	(431)	0	440,811	^	440,811	178,133	0	432	0	11,825		0005
EQUITY OPTION COLLAR RTY @2158 10/15/2027 BHF5K0EM9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2025	10/15/2027	193	415,784	2158	103,728	0	0	138,993		138,993	32,511	0	0	0	2,121		0005
EQUITY OPTION COLLAR GDDUEAFE @2854 10/17/2031 BHF5K0EV9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/13/2025	10/17/2031	268	766,116	2854	67,408	0	0	102,270		102,270	27,200	0	0	0	8,608		0005
EQUITY OPTION COLLAR GDDUEAFE @2649 10/16/2026 BHF5K0F06	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/13/2025	10/16/2026	129	340,612	2649	20,445	0	0	42,245		42,245	19,087	0	0	0	357		0005
EQUITY OPTION COLLAR RTY @2300 10/17/2031 BHF5K0F48	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2025	10/17/2031	111	255,218	2300	57,319	0	0	99,195		99,195	38,425	0	0	0	2,867		0005
EQUITY OPTION COLLAR SPX @6970 10/17/2031 BHF5K0FE6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/14/2025	10/17/2031	1,050	7,315,259	6970	3,127,754	(100,673)	0	3,087,068	^	3,087,068	1,083,342	0	100,674	0	82,189		0005
EQUITY OPTION COLLAR RTY @2582 10/17/2031 BHF5K0FJ5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2025	10/17/2031	350	902,449	2582	173,394	0	0	313,262		313,262	137,546	0	0	0	10,139		0005
EQUITY OPTION COLLAR SPX @8379 10/17/2031 BHF5K0GM7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/14/2025	10/17/2031	269	2,257,601	8379	1,278,536	(41,152)	0	1,810,689	^	1,810,689	601,113	0	41,153	0	25,365		0005
EQUITY OPTION COLLAR SPX @7819 11/21/2031 BHF5K0HP9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2025	11/21/2031	364	2,848,462	7819	1,743,067	(57,441)	0	2,614,656	^	2,614,656	913,169	0	57,440	0	32,306		0005
EQUITY OPTION COLLAR SPX @6972 11/21/2031 BHF5K0JD4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2025	11/21/2031	1,618	11,282,518	6972	3,070,267	(101,178)	0	4,837,485	^	4,837,485	1,710,126	0	101,176	0	127,961		0005
EQUITY OPTION COLLAR GDDUEAFE @2857 11/21/2031 BHF5K0KV2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/13/2025	11/21/2031	310	884,416	2857	133,195	0	0	210,854		210,854	61,188	0	0	0	10,031		0005
EQUITY OPTION COLLAR RTY @2579 11/21/2031 BHF5K0LM1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2025	11/21/2031	514	1,324,527	2579	309,061	0	0	537,635		537,635	225,825	0	0	0	15,022		0005
EQUITY OPTION COLLAR SPX @6930 11/17/2028 BHF5K0MY4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/17/2028	429	2,974,997	6930	331,325	(918)	0	836,050	^	836,050	461,855	0	920	0	21,731		0005
EQUITY OPTION COLLAR GDDUEAFE @2935 10/16/2026 BHF5KE218	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/18/2025	10/16/2026	375	1,100,625	2935	43,350	0	0	101,199		101,199	42,514	0	0	0	1,152		0005
EQUITY OPTION COLLAR RTY @2591 10/16/2026 BHF5KE234	Liability Portfolio	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/18/2025	10/16/2026	499	1,292,660	2591	44,181	0	0	115,975		115,975	57,598	0	0	0	1,353		0005
EQUITY OPTION COLLAR SPX @7030 10/16/2026 BHF5KE242	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/17/2025	10/16/2026	5,605	39,400,348	7030	1,934,398	0	0	3,592,232		3,592,232	1,465,122	0	0	0	41,246		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @6740 10/16/2026 BHF5KED24	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/17/2025	10/16/2026	400	2,695,800	6740	73,852	0	0	114,832		114,832	35,155	0	0	0	2,822		0005
EQUITY OPTION COLLAR SPX @7072 10/16/2026 BHF5KED57	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/17/2025	10/16/2026	7,541	53,326,182	7072	2,551,573	0	0	4,862,098		4,862,098	2,057,124	0	0	0	55,824		0005
EQUITY OPTION COLLAR GDDUEAFE @2874 10/16/2026 BHF5KJ7K0	Liability Portfolio	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/19/2025	10/16/2026	4,593	13,197,986	2874	440,239	0	0	909,241		909,241	346,672	0	0	0	13,816		0005
EQUITY OPTION COLLAR SPX @6890 10/16/2026 BHF5KJ7L8	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2025	10/16/2026	9,846	67,834,017	6890	2,663,540	0	0	4,621,722		4,621,722	1,635,913	0	0	0	71,012		0005
EQUITY OPTION COLLAR SPX @305 10/16/2026 BHF5KJ7M6	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2025	10/16/2026	463,291	141,303,755	305	4,456,859	0	0	1,264,888		1,264,888	(2,298,744)	0	0	0	147,924		0005
EQUITY OPTION COLLAR RTY @2562 11/21/2031 BHF5KJN22	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/21/2031	430	1,102,286	2562	302,760	0	0	601,757		601,757	241,904	0	0	0	12,502		0005
EQUITY OPTION COLLAR RTY @2498 11/17/2028 BHF5KJNF3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/17/2028	238	595,647	2498	10,044	0	0	102,604		102,604	64,306	0	0	0	4,351		0005
EQUITY OPTION COLLAR @22672 11/20/2026 BHF5KJNU0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2025	11/20/2026	95	2,162,950	22672	193,335	0	0	420,908		420,908	183,824	0	0	0	4,043		0005
EQUITY OPTION COLLAR GDDUEAFE @2845 11/21/2031 BHF5KJNY2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2025	11/21/2031	251	712,801	2845	68,644	0	0	158,550		158,550	53,928	0	0	0	8,084		0005
EQUITY OPTION COLLAR RTY @2130 11/19/2027 BHF5KJP46	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	286	608,550	2130	32,607	0	0	86,808		86,808	38,418	0	0	0	3,244		0005
EQUITY OPTION COLLAR GDDUEAFE @2905 11/17/2028 BHF5KJQ52	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2025	11/17/2028	111	323,712	2905	6,181	0	0	27,371		27,371	13,569	0	0	0	2,365		0005
EQUITY OPTION COLLAR SPX @6274 11/20/2026 BHF5KJSM3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/20/2026	159	999,634	6274	66,727	1,700	0	208,115	^	208,115	108,862	0	(1,700)	0	1,868		0005
EQUITY OPTION COLLAR SPX @8584 11/21/2031 BHF5KJS04	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/21/2031	270	2,320,995	8584	1,858,301	(61,237)	0	2,761,150	^	2,761,150	960,633	0	61,238	0	26,324		0005
EQUITY OPTION COLLAR RTY @2609 11/21/2031 BHF5KJSV3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/21/2031	115	299,133	2609	83,298	0	0	147,289		147,289	56,843	0	0	0	3,393		0005
EQUITY OPTION COLLAR RTY @2313 10/16/2026 BHF5KJTG5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2025	10/16/2026	311	718,306	2313	88,575	0	0	350,638		350,638	186,291	0	0	0	752		0005
EQUITY OPTION COLLAR @21197 10/15/2027 BHF5KJTK6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2025	10/15/2027	65	1,369,868	21197	49,141	0	0	55,018		55,018	11,034	0	0	0	6,989		0005
EQUITY OPTION COLLAR GDDUEAFE @2543 11/19/2027 BHF5KJU65	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2025	11/19/2027	245	623,704	2543	233	0	0	10,536		10,536	6,538	0	0	0	3,325		0005
EQUITY OPTION COLLAR RTY @2327 11/20/2026 BHF5KJUA6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/20/2026	896	2,085,225	2327	125,505	0	0	1,294,628		1,294,628	828,568	0	0	0	3,897		0005
EQUITY OPTION COLLAR @21819 11/19/2027 BHF5KJVE7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2025	11/19/2027	101	2,194,141	21819	843,577	0	0	1,367,507		1,367,507	500,314	0	0	0	11,698		0005

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EQUITY OPTION COLLAR SPX @5953 11/19/2027 BHF5KJVF4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/19/2027	1,167	6,947,977	5953	176,255	2,052	0	418,648	^	418,648	183,401	0	(2,052)	0	37,043		0005
EQUITY OPTION COLLAR SPX @7040 10/15/2027 BHF5KJVV9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2025	10/15/2027	233	1,636,878	7040	388,557	0	0	549,163		549,163	160,427	0	0	0	8,351		0005
EQUITY OPTION COLLAR GDDUEAFE @2675 11/20/2026 BHF5KJW14	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2025	11/20/2026	631	1,688,645	2675	43,066	0	0	451,345		451,345	250,218	0	0	0	3,156		0005
EQUITY OPTION COLLAR SPX @6390 10/16/2026 BHF5KJW30	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2025	10/16/2026	573	3,661,842	6390	288,035	7,571	0	1,665,333	^	1,665,333	1,016,203	0	(7,569)	0	3,833		0005
EQUITY OPTION COLLAR SPX @6416 11/20/2026 BHF5KJW71	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/20/2026	2,892	18,551,743	6416	1,559,789	39,746	0	8,980,118	^	8,980,118	5,461,092	0	(39,747)	0	34,673		0005
EQUITY OPTION COLLAR GDDUEAFE @2668 10/16/2026 BHF5KJWP1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2025	10/16/2026	201	537,166	2668	18,124	0	0	96,145		96,145	50,530	0	0	0	562		0005
EQUITY OPTION COLLAR SPX @7096 10/17/2031 BHF5KJW09	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2025	10/17/2031	407	2,887,746	7096	581,225	(18,708)	0	729,491	^	729,491	199,143	0	18,708	0	32,445		0005
EQUITY OPTION COLLAR RTY @2534 10/17/2031 BHF5KJW18	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2025	10/17/2031	203	513,906	2534	126,175	0	0	205,705		205,705	67,974	0	0	0	5,774		0005
EQUITY OPTION COLLAR SPX @6824 11/17/2028 BHF5KJXX3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/17/2028	415	2,832,599	6824	369,084	(1,025)	0	990,507	^	990,507	505,269	0	1,024	0	20,691		0005
EQUITY OPTION COLLAR SPX @7013 11/21/2031 BHF5KJYF1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/21/2031	1,050	7,363,383	7013	2,220,625	(73,178)	0	3,208,436	^	3,208,436	1,128,295	0	73,178	0	83,512		0005
EQUITY OPTION COLLAR @25187 11/21/2031 BHF5L05D1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	11/21/2031	57	1,445,716	25187	993,592	0	0	1,548,053		1,548,053	609,652	0	0	0	16,397		0005
EQUITY OPTION COLLAR SPX @8219 11/17/2028 BHF5L05F6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2025	11/17/2028	286	2,351,007	8219	140,260	0	0	311,009		311,009	175,122	0	0	0	17,173		0005
EQUITY OPTION COLLAR GDDUEAFE @2765 11/20/2026 BHF5L05Z2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/04/2025	11/20/2026	166	459,830	2765	30,289	0	0	68,360		68,360	29,997	0	0	0	859		0005
EQUITY OPTION COLLAR GDDUEAFE @2523 11/21/2031 BHF5L0608	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/04/2025	11/21/2031	143	361,043	2523	168,404	0	0	279,750		279,750	94,466	0	0	0	4,095		0005
EQUITY OPTION COLLAR GDDUEAFE @2465 11/19/2027 BHF5L0616	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/04/2025	11/19/2027	357	879,575	2465	37,801	0	0	44,006		44,006	4,670	0	0	0	4,689		0005
EQUITY OPTION COLLAR RTY @3065 11/21/2031 BHF5L0681	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	11/21/2031	153	469,894	3065	297,782	0	0	423,353		423,353	152,278	0	0	0	5,329		0005
EQUITY OPTION COLLAR SPX @8094 11/21/2031 BHF5L06S7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/04/2025	11/21/2031	641	5,186,984	8094	5,678,550	(187,125)	0	7,861,063	^	7,861,063	2,789,302	0	187,129	0	58,828		0005
EQUITY OPTION COLLAR GDDUEAFE @3065 12/19/2031 BHF5L06T5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/04/2025	12/19/2031	163	500,623	3065	57,544	0	0	80,242		80,242	15,998	0	0	0	5,720		0005
EQUITY OPTION COLLAR SPX @6692 11/19/2027 BHF5L06U2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2025	11/19/2027	331	2,215,972	6692	95,648	0	0	126,885		126,885	34,604	0	0	0	11,814		0005

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EQUITY OPTION COLLAR GDDUEAFE @2753 11/21/2031 BHF5L06V0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/04/2025	11/21/2031	550	1,515,450	2753	173,317	0	0	376,940		376,940	153,109	0	0	0	17,188		0005
EQUITY OPTION COLLAR SPX @8678 10/17/2031 BHF5L06W8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/04/2025	10/17/2031	147	1,278,152	8678	296,409	(9,541)	0	367,329	^	367,329	85,664	0	9,541	0	14,360		0005
EQUITY OPTION COLLAR SPX @8242 12/19/2031 BHF5L0707	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/04/2025	12/19/2031	238	1,962,706	8242	633,125	(21,249)	0	838,902	^	838,902	228,651	0	21,248	0	22,425		0005
EQUITY OPTION COLLAR GDDUEAFE @2641 11/20/2026 BHF5L07V9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/04/2025	11/20/2026	697	1,842,135	2641	290,109	0	0	828,331		828,331	416,289	0	0	0	3,443		0005
EQUITY OPTION COLLAR GDDUEAFE @2516 12/17/2027 BHF5L07Z0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/04/2025	12/17/2027	193	485,625	2516	85,874	0	0	101,883		101,883	11,675	0	0	0	2,675		0005
EQUITY OPTION COLLAR @22536 11/19/2027 BHF5L0830	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	11/19/2027	66	1,498,615	22536	603,121	0	0	927,999		927,999	374,102	0	0	0	7,990		0005
EQUITY OPTION COLLAR RTY @2415 11/20/2026 BHF5L08K2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	11/20/2026	143	345,738	2415	31,528	0	0	59,981		59,981	34,998	0	0	0	646		0005
EQUITY OPTION COLLAR GDDUEAFE @2627 11/17/2028 BHF5L08P1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/04/2025	11/17/2028	144	378,421	2627	11,480	0	0	50,019		50,019	30,992	0	0	0	2,764		0005
EQUITY OPTION COLLAR RTY @2235 11/19/2027 BHF5L0905	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	11/19/2027	371	828,691	2235	81,426	0	0	108,073		108,073	42,872	0	0	0	4,418		0005
EQUITY OPTION COLLAR GDDUEAFE @2650 12/18/2026 BHF5L0954	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/04/2025	12/18/2026	291	771,355	2650	263,134	0	0	196,817		196,817	91,497	0	0	0	1,794		0005
EQUITY OPTION COLLAR @23579 11/20/2026 BHF5L09L9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	11/20/2026	101	2,387,309	23579	125,403	0	0	652,990		652,990	523,369	0	0	0	4,462		0005
EQUITY OPTION COLLAR RTY @2343 11/20/2026 BHF5L09M7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	11/20/2026	1,287	3,015,234	2343	792,297	0	0	2,472,072		2,472,072	1,629,267	0	0	0	5,635		0005
EQUITY OPTION COLLAR RTY @2393 12/18/2026 BHF5L09R6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	12/18/2026	563	1,347,768	2393	95,835	0	0	435,050		435,050	337,252	0	0	0	3,135		0005
EQUITY OPTION COLLAR RTY @2751 12/19/2031 BHF5L09X3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	12/19/2031	208	572,918	2751	90,184	0	0	120,434		120,434	35,925	0	0	0	6,546		0005
EQUITY OPTION COLLAR RTY @2547 11/21/2031 BHF5L0A37	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	11/21/2031	693	1,763,929	2547	647,037	0	0	1,110,752		1,110,752	466,277	0	0	0	20,006		0005
EQUITY OPTION COLLAR RTY @2567 12/15/2028 BHF5L0A60	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	12/15/2028	143	367,479	2567	34,167	0	0	73,400		73,400	44,677	0	0	0	2,732		0005
EQUITY OPTION COLLAR RTY @2496 11/17/2028 BHF5L0AG8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	11/17/2028	253	632,013	2496	154,660	0	0	322,547		322,547	184,107	0	0	0	4,617		0005
EQUITY OPTION COLLAR RTY @2258 12/17/2027 BHF5L0AR4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	12/17/2027	273	615,712	2258	68,929	0	0	75,160		75,160	21,867	0	0	0	3,392		0005
EQUITY OPTION COLLAR SPX @6579 12/18/2026 BHF5L0BK8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/04/2025	12/18/2026	1,089	7,164,231	6579	931,826	23,039	0	2,985,913	^	2,985,913	1,962,282	0	(23,039)	0	16,665		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @6467 11/20/2026 BHF5L0BL6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2025	11/20/2026	3,310	21,409,686	6467	5,536,664	141,086	0	15,168,155	^	15,168,155	9,185,033	0	(141,086)	0	40,015		0005
EQUITY OPTION COLLAR SPX @5888 11/19/2027 BHF5L0BZ5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2025	11/19/2027	687	4,042,865	5888	437,100	0	0	753,269		753,269	279,307	0	0	0	21,554		0005
EQUITY OPTION COLLAR SPX @5990 12/17/2027 BHF5L0C27	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2025	12/17/2027	341	2,042,903	5990	165,879	0	0	245,368		245,368	73,005	0	0	0	11,253		0005
EQUITY OPTION COLLAR SPX @7398 10/17/2031 BHF5L0C43	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2025	10/17/2031	143	1,056,750	7398	184,651	(5,943)	0	223,539	^	223,539	43,308	0	5,943	0	11,873		0005
EQUITY OPTION COLLAR SPX @6836 12/15/2028 BHF5L0C50	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2025	12/15/2028	310	2,118,356	6836	415,607	0	0	865,412		865,412	448,052	0	0	0	15,749		0005
EQUITY OPTION COLLAR SPX @5782 10/16/2026 BHF5L0C84	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2025	10/16/2026	189	1,094,575	5782	62,644	0	0	87,885		87,885	29,683	0	0	0	1,146		0005
EQUITY OPTION COLLAR SPX @6916 11/21/2031 BHF5L0CV3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/04/2025	11/21/2031	2,156	14,913,553	6916	6,275,590	(206,801)	0	8,170,532	^	8,170,532	2,764,161	0	206,803	0	169,142		0005
EQUITY OPTION COLLAR SPX @6849 11/17/2028 BHF5L0DC4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2025	11/17/2028	702	4,806,890	6849	963,880	0	0	2,031,679		2,031,679	1,049,023	0	0	0	35,112		0005
EQUITY OPTION COLLAR SPX @7058 12/19/2031 BHF5L0E33	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2025	12/19/2031	497	3,508,842	7058	684,684	(22,979)	0	931,113	^	931,113	283,209	0	22,979	0	40,091		0005
EQUITY OPTION COLLAR SPX @8048 12/15/2028 BHF5M7466	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/11/2025	12/15/2028	138	1,110,771	8048	114,899	0	0	209,065		209,065	101,003	0	0	0	8,258		0005
EQUITY OPTION COLLAR GDDUEAFE @2807 12/18/2026 BHF5M74S0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2025	12/18/2026	131	366,944	2807	173,245	0	0	50,753		50,753	22,278	0	0	0	854		0005
EQUITY OPTION COLLAR GDDUEAFE @2615 11/21/2031 BHF5M74U5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2025	11/21/2031	113	295,164	2615	50,796	0	0	95,492		95,492	35,923	0	0	0	3,348		0005
EQUITY OPTION COLLAR RTY @2540 12/18/2026 BHF5M74Y7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	12/18/2026	222	563,610	2540	33,148	0	0	43,934		43,934	15,468	0	0	0	1,311		0005
EQUITY OPTION COLLAR SPX @6589 11/20/2026 BHF5M75D2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2025	11/20/2026	154	1,014,476	6589	32,338	823	0	100,565	^	100,565	70,869	0	(824)	0	1,896		0005
EQUITY OPTION COLLAR SPX @6484 12/18/2026 BHF5M75F7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/18/2026	220	1,427,854	6484	38,832	961	0	101,164	^	101,164	67,652	0	(960)	0	3,321		0005
EQUITY OPTION COLLAR SPX @7411 12/19/2031 BHF5M75N0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/11/2025	12/19/2031	338	2,508,689	7411	1,438,014	(48,260)	0	2,307,970	^	2,307,970	973,093	0	48,261	0	28,664		0005
EQUITY OPTION COLLAR GDDUEAFE @2607 12/15/2028 BHF5M75S9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2025	12/15/2028	114	297,422	2607	32,797	0	0	65,832		65,832	28,520	0	0	0	2,211		0005
EQUITY OPTION COLLAR RTY @2726 11/21/2031 BHF5M75T7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	11/21/2031	136	369,685	2726	34,698	0	0	51,151		51,151	22,909	0	0	0	4,193		0005
EQUITY OPTION COLLAR RTY @2608 11/20/2026 BHF5M75X8	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	11/20/2026	159	415,800	2608	29,120	0	0	69,819		69,819	45,272	0	0	0	777		0005

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EQUITY OPTION COLLAR GDDUEAFE @2666 11/20/2026 BHF5M7625	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2025	11/20/2026	137	366,370	2666	25,554	0	0	52,817		52,817	22,616	0	0	0	685		0005
EQUITY OPTION COLLAR GDDUEAFE @2505 11/19/2027 BHF5M76C3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2025	11/19/2027	268	671,055	2505	105,483	0	0	139,064		139,064	27,941	0	0	0	3,578		0005
EQUITY OPTION COLLAR GDDUEAFE @2770 11/20/2026 BHF5M76K5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2025	11/20/2026	342	946,246	2770	67,818	0	0	224,130		224,130	129,184	0	0	0	1,769		0005
EQUITY OPTION COLLAR GDDUEAFE @2752 12/18/2026 BHF5M76S8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2025	12/18/2026	446	1,228,445	2752	54,242	0	0	215,830		215,830	132,779	0	0	0	2,858		0005
EQUITY OPTION COLLAR SPX @7628 11/21/2031 BHF5M76V1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/11/2025	11/21/2031	368	2,810,573	7628	1,996,359	(65,786)	0	2,945,007	^	2,945,007	1,077,871	0	65,787	0	31,876		0005
EQUITY OPTION COLLAR GDDUEAFE @2835 12/19/2031 BHF5M76Z2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2025	12/19/2031	261	740,688	2835	81,296	0	0	144,736		144,736	50,370	0	0	0	8,463		0005
EQUITY OPTION COLLAR RTY @2446 12/15/2028 BHF5M7781	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	12/15/2028	165	402,641	2446	30,569	0	0	94,938		94,938	75,678	0	0	0	2,993		0005
EQUITY OPTION COLLAR GDDUEAFE @2523 12/17/2027 BHF5M77A6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2025	12/17/2027	347	875,003	2523	44,646	0	0	56,221		56,221	9,009	0	0	0	4,820		0005
EQUITY OPTION COLLAR GDDUEAFE @2874 11/21/2031 BHF5M77Y4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2025	11/21/2031	274	787,760	2874	111,388	0	0	182,684		182,684	55,545	0	0	0	8,934		0005
EQUITY OPTION COLLAR RTY @2228 12/17/2027 BHF5M7815	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	12/17/2027	590	1,314,037	2228	113,921	0	0	178,875		178,875	71,129	0	0	0	7,238		0005
EQUITY OPTION COLLAR RTY @2460 11/20/2026 BHF5M7880	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	11/20/2026	830	2,041,928	2460	134,373	0	0	657,698		657,698	549,232	0	0	0	3,816		0005
EQUITY OPTION COLLAR RTY @2227 11/19/2027 BHF5M78B3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	11/19/2027	390	868,056	2227	54,742	0	0	82,252		82,252	28,872	0	0	0	4,628		0005
EQUITY OPTION COLLAR RTY @2469 12/18/2026 BHF5M78J6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	12/18/2026	890	2,198,208	2469	178,844	0	0	799,487		799,487	651,296	0	0	0	5,113		0005
EQUITY OPTION COLLAR @22814 12/17/2027 BHF5M78P2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	12/17/2027	281	6,413,144	22814	53,989	0	0	(1,034)		(1,034)	(44,426)	0	0	0	35,326		0005
EQUITY OPTION COLLAR @23518 12/18/2026 BHF5M78S6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	12/18/2026	56	1,317,598	23518	147,362	0	0	467,738		467,738	347,685	0	0	0	3,065		0005
EQUITY OPTION COLLAR @22165 11/19/2027 BHF5M78T4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	11/19/2027	107	2,372,076	22165	509,735	0	0	818,339		818,339	351,664	0	0	0	12,647		0005
EQUITY OPTION COLLAR RTY @2654 12/19/2031 BHF5M78U1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	12/19/2031	318	843,701	2654	237,993	0	0	377,681		377,681	176,594	0	0	0	9,640		0005
EQUITY OPTION COLLAR @24565 11/20/2026 BHF5M78V9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	11/20/2026	58	1,418,470	24565	470,381	0	0	887,570		887,570	464,454	0	0	0	2,651		0005
EQUITY OPTION COLLAR SPX @6004 12/17/2027 BHF5M7922	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/11/2025	12/17/2027	584	3,503,925	6004	253,731	0	0	400,320		400,320	146,815	0	0	0	19,301		0005

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EQUITY OPTION COLLAR RTY @2678 11/21/2031 BHF5M7930	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	11/21/2031	352	943,217	2678	199,472	0	0	323,967		323,967	158,581	0	0	0	10,698		0005
EQUITY OPTION COLLAR SPX @7080 12/19/2031 BHF5M7AF1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/11/2025	12/19/2031	1,140	8,071,121	7080	1,803,679	(60,534)	0	2,715,739	^	2,715,739	1,059,679	0	60,533	0	92,219		0005
EQUITY OPTION COLLAR SPX @5917 11/19/2027 BHF5M7AG9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/11/2025	11/19/2027	668	3,950,293	5917	316,689	0	0	425,999		425,999	113,994	0	0	0	21,061		0005
EQUITY OPTION COLLAR SPX @6638 11/20/2026 BHF5M7AK0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2025	11/20/2026	2,089	13,866,530	6638	1,171,387	29,849	0	4,056,154	^	4,056,154	3,003,406	0	(29,849)	0	25,917		0005
EQUITY OPTION COLLAR SPX @6812 11/17/2028 BHF5M7AM6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/11/2025	11/17/2028	343	2,335,481	6812	429,369	0	0	860,966		860,966	453,784	0	0	0	17,060		0005
EQUITY OPTION COLLAR SPX @7077 11/21/2031 BHF5M7AN4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/11/2025	11/21/2031	1,247	8,825,572	7077	2,238,913	(73,779)	0	3,245,461	^	3,245,461	1,213,552	0	73,780	0	100,095		0005
EQUITY OPTION COLLAR SPX @7008 12/15/2028 BHF5M7BM5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/11/2025	12/15/2028	514	3,599,948	7008	461,575	0	0	995,534		995,534	546,957	0	0	0	26,764		0005
EQUITY OPTION COLLAR SPX @6639 12/18/2026 BHF5M7B06	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/18/2026	2,245	14,905,442	6639	1,396,901	34,538	0	4,803,792	^	4,803,792	3,534,612	0	(34,538)	0	34,672		0005
EQUITY OPTION COLLAR GDDUEAFE @2870 11/20/2026 BHF5MR605	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2025	11/20/2026	3,602	10,335,939	2870	510,115	0	0	790,969		790,969	260,678	0	0	0	19,318		0005
EQUITY OPTION COLLAR SPX @6919 11/20/2026 BHF5MR621	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2025	11/20/2026	9,043	62,563,996	6919	2,660,451	0	0	4,193,601		4,193,601	1,389,276	0	0	0	116,932		0005
EQUITY OPTION COLLAR SPX @304 11/20/2026 BHF5MR639	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/17/2025	11/20/2026	408,927	124,109,345	304	4,698,571	0	0	2,319,725		2,319,725	(1,435,011)	0	0	0	231,960		0005
EQUITY OPTION COLLAR SPX @7038 11/20/2026 BHF5MR6M7	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2025	11/20/2026	4,492	31,614,696	7038	1,613,392	0	0	2,685,550		2,685,550	985,219	0	0	0	59,088		0005
EQUITY OPTION COLLAR GDDUEAFE @2931 11/20/2026 BHF5MR6P0	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2025	11/20/2026	255	747,405	2931	43,080	0	0	70,740		70,740	25,555	0	0	0	1,397		0005
EQUITY OPTION COLLAR RTY @2526 11/20/2026 BHF5MR6R6	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/17/2025	11/20/2026	342	863,721	2526	53,934	0	0	88,627		88,627	36,296	0	0	0	1,614		0005
EQUITY OPTION COLLAR SPX @6784 11/20/2026 BHF5MR7Y0	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2025	11/20/2026	263	1,784,192	6784	69,621	0	0	104,146		104,146	31,154	0	0	0	3,335		0005
EQUITY OPTION COLLAR SPX @7079 11/20/2026 BHF5MR7Z7	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2025	11/20/2026	6,727	47,620,433	7079	2,324,851	0	0	3,946,048		3,946,048	1,492,399	0	0	0	89,002		0005
EQUITY OPTION COLLAR GDDUEAFE @2571 12/19/2031 BHF5MS6X1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/17/2025	12/19/2031	135	346,404	2571	119,041	0	0	215,695		215,695	81,674	0	0	0	3,958		0005
EQUITY OPTION COLLAR RTY @2389 12/18/2026 BHF5MS744	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/17/2025	12/18/2026	114	271,174	2389	11,712	0	0	32,744		32,744	24,346	0	0	0	631		0005
EQUITY OPTION COLLAR RTY @2713 12/19/2031 BHF5MS751	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/17/2025	12/19/2031	155	419,796	2713	174,066	0	0	274,709		274,709	114,561	0	0	0	4,796		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @6581 12/18/2026 BHF5MS7G7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	170	1,118,086	6581	75,605	1,869	0	198,912	^	198,912	123,036	0	(1,869)	0	2,601		0005
EQUITY OPTION COLLAR SPX @8146 11/21/2031 BHF5MS7H5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/18/2025	11/21/2031	214	1,743,750	8146	874,728	(28,826)	0	1,315,828	^	1,315,828	456,253	0	28,825	0	19,777		0005
EQUITY OPTION COLLAR SPX @8034 12/19/2031 BHF5MS7K8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/18/2025	12/19/2031	381	3,058,599	8034	3,274,909	(109,908)	0	3,423,787	^	3,423,787	1,259,191	0	109,909	0	34,947		0005
EQUITY OPTION COLLAR GDDUEAFE @2770 12/18/2026 BHF5MS8A9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/17/2025	12/18/2026	548	1,518,560	2770	31,096	0	0	257,261		257,261	199,061	0	0	0	3,532		0005
EQUITY OPTION COLLAR GDDUEAFE @2788 11/20/2026 BHF5MS8F8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/17/2025	11/20/2026	238	663,982	2788	34,072	0	0	107,250		107,250	65,435	0	0	0	1,241		0005
EQUITY OPTION COLLAR GDDUEAFE @2878 12/15/2028 BHF5MS8G6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/17/2025	12/15/2028	182	522,563	2878	51,236	0	0	138,135		138,135	78,427	0	0	0	3,885		0005
EQUITY OPTION COLLAR GDDUEAFE @2857 12/19/2031 BHF5MS8J0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/17/2025	12/19/2031	328	937,470	2857	86,321	0	0	187,748		187,748	91,188	0	0	0	10,711		0005
EQUITY OPTION COLLAR GDDUEAFE @3037 11/21/2031 BHF5MS8P6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/17/2025	11/21/2031	154	466,591	3037	65,099	0	0	87,749		87,749	19,067	0	0	0	5,292		0005
EQUITY OPTION COLLAR @22159 12/17/2027 BHF5MS9Y6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2025	12/17/2027	151	3,347,242	22159	155,368	0	0	369,442		369,442	125,363	0	0	0	18,438		0005
EQUITY OPTION COLLAR @23614 12/18/2026 BHF5MSA73	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2025	12/18/2026	81	1,904,407	23614	572,942	0	0	1,242,801		1,242,801	612,615	0	0	0	4,430		0005
EQUITY OPTION COLLAR RTY @2286 12/17/2027 BHF5MSAL2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/17/2025	12/17/2027	292	666,953	2286	84,536	0	0	128,250		128,250	47,452	0	0	0	3,674		0005
EQUITY OPTION COLLAR RTY @2513 11/20/2026 BHF5MSAW8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/17/2025	11/20/2026	556	1,397,519	2513	62,965	0	0	357,958		357,958	314,045	0	0	0	2,612		0005
EQUITY OPTION COLLAR RTY @2510 12/18/2026 BHF5MSAX6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/17/2025	12/18/2026	1,483	3,722,841	2510	305,784	0	0	1,528,815		1,528,815	1,299,127	0	0	0	8,660		0005
EQUITY OPTION COLLAR RTY @2713 12/15/2028 BHF5MSB49	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/17/2025	12/15/2028	288	781,425	2713	64,717	0	0	195,373		195,373	139,228	0	0	0	5,810		0005
EQUITY OPTION COLLAR RTY @2723 11/21/2031 BHF5MSB64	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/17/2025	11/21/2031	291	793,407	2723	193,862	0	0	330,967		330,967	151,839	0	0	0	8,998		0005
EQUITY OPTION COLLAR RTY @2743 12/19/2031 BHF5MSB80	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/17/2025	12/19/2031	683	1,872,861	2743	410,196	0	0	718,910		718,910	340,951	0	0	0	21,399		0005
EQUITY OPTION COLLAR SPX @6046 12/17/2027 BHF5MSCR7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/18/2025	12/17/2027	471	2,846,531	6046	173,464	1,813	0	310,219	^	310,219	129,680	0	(1,814)	0	15,680		0005
EQUITY OPTION COLLAR SPX @6643 11/20/2026 BHF5MSD62	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/18/2025	11/20/2026	852	5,658,291	6643	645,356	16,448	0	2,067,480	^	2,067,480	1,360,734	0	(16,445)	0	10,575		0005
EQUITY OPTION COLLAR SPX @6666 12/18/2026 BHF5MSD70	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	2,785	18,565,649	6666	2,176,591	53,816	0	7,488,701	^	7,488,701	5,048,948	0	(53,815)	0	43,186		0005

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EQUITY OPTION COLLAR SPX @6970 11/17/2028 BHF5MSD96	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/18/2025	11/17/2028	198	1,380,393	6970	39,328	0	0	88,486		88,486	47,575	0	0	0	10,083		0005
EQUITY OPTION COLLAR SPX @6956 12/15/2028 BHF5MSDA3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/18/2025	12/15/2028	1,001	6,962,611	6956	888,687	(3,359)	0	2,009,985	^	2,009,985	1,078,237	0	3,359	0	51,765		0005
EQUITY OPTION COLLAR SPX @7101 12/19/2031 BHF5MSDC9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/18/2025	12/19/2031	1,844	13,090,269	7101	3,001,018	(100,716)	0	4,713,666	^	4,713,666	1,757,289	0	100,717	0	149,566		0005
EQUITY OPTION COLLAR SPX @7098 11/21/2031 BHF5MSDH8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/18/2025	11/21/2031	762	5,411,764	7098	1,181,484	(38,937)	0	1,986,053	^	1,986,053	740,215	0	38,934	0	61,378		0005
EQUITY OPTION COLLAR GDDUEAFE @2653 12/18/2026 BHF5NYV68	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2026	12/18/2026	130	346,104	2800 / 2600 / 2500	0	34,694	0	57,666		57,666	22,972	0	0	0	805		0005
EQUITY OPTION COLLAR SPX @7801 01/16/2032 BHF5NYVA9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/08/2026	01/16/2032	324	2,530,483	6800 / 7000 / 14000 / 13600 / 11600 / 5800 / 5200 / 6000 / 6200	0	1,658,502	0	2,584,668	^	2,584,668	873,031	0	53,135	0	29,124		0005
EQUITY OPTION COLLAR GDDUEAFE @2823 01/15/2027 BHF5NYVL5	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2026	01/15/2027	449	1,268,889	2900 / 2700 / 2500 / 2400 / 2800 / 3100 / 2500 / 3200 / 3400 / 3000 / 2600	0	153,031	0	297,585		297,585	144,554	0	0	0	3,435		0005
EQUITY OPTION COLLAR GDDUEAFE @3409 12/19/2031 BHF5NZ721	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2026	12/19/2031	174	594,140	2900 / 5400 / 2400 / 2500	0	106,871	0	170,799		170,799	63,928	0	0	0	6,788		0005
EQUITY OPTION COLLAR RTY @2251 01/15/2027 BHF5NZ7B1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/07/2026	01/15/2027	164	369,930	2200 / 2300	0	9,463	0	11,887		11,887	2,424	0	0	0	1,001		0005
EQUITY OPTION COLLAR RTY @2394 12/18/2026 BHF5NZ7F2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/07/2026	12/18/2026	226	540,604	2500 / 2200 / 3000 / 2300 / 2900 / 2300 / 2100 / 2200	0	7,928	0	79,413		79,413	71,485	0	0	0	1,258		0005
EQUITY OPTION COLLAR RTY @3183 12/19/2031 BHF5NZ7H8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/07/2026	12/19/2031	206	655,689	2600 / 2100 / 2300 / 2500 / 4000 / 5400 / 4600 / 5200 / 4400 / 1900 / 2200	0	240,694	0	351,152		351,152	110,458	0	0	0	7,492		0005
EQUITY OPTION COLLAR SPX @6656 12/18/2026 BHF5NZ7X3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	12/18/2026	223	1,486,550	6000 / 6000 / 6600 / 6800 / 7800 / 6400 / 7600 / 7400 / 5800 / 6200	0	220,186	0	507,729	^	507,729	292,379	0	(4,836)	0	3,458		0005
EQUITY OPTION COLLAR SPX @8155 12/19/2031 BHF5NZ804	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/08/2026	12/19/2031	714	5,821,190	6600 / 11600 / 5600 / 5200 / 6200 / 5800 / 5000 / 6000 / 6800 / 7000 / 14000 / 12000 / 15200 / 14400 / 13600 / 14800	0	5,797,691	0	8,955,315	^	8,955,315	2,975,269	0	182,355	0	66,512		0005

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EQUITY OPTION COLLAR SPX @6498 11/21/2031 BHF5NZ838	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	11/21/2031	126	820,757	6800 / 6200	0	200,812	0	298,895		298,895	98,083	0	0	0	9,309		0005
EQUITY OPTION COLLAR GDDUEAFE @2487 12/17/2027 BHF5NZ911	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2026	12/17/2027	313	778,192	2400 / 2700 / 2500 / 2500	0	183,283	0	215,325		215,325	32,042	0	0	0	4,287		0005
EQUITY OPTION COLLAR GDDUEAFE @2541 01/21/2028 BHF5NZ929	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2026	01/21/2028	250	636,344	2400 / 2700	0	75,290	0	82,406		82,406	7,116	0	0	0	3,641		0005
EQUITY OPTION COLLAR GDDUEAFE @2799 12/18/2026 BHF5NZ994	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2026	12/18/2026	828	2,316,679	2800 / 2500 / 3000 / 2400 / 2100 / 2700 / 2600 / 2500 / 2400 / 3600 / 3500 / 3100 / 3400 / 3300 / 2900 / 3200	0	572,772	0	1,054,964		1,054,964	482,192	0	0	0	5,389		0005
CALL OPTION DEC28MXEAC@2900 12/15/2028 2900. CALL BHF5NZ9C7	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2026	12/15/2028	202	567,480	2814.683504	0	59,778	0	123,115		123,115	63,337	0	0	0	4,219		0005
EQUITY OPTION COLLAR GDDUEAFE @2800 01/19/2029 BHF5NZ9D5	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2026	01/19/2029	150	420,846	2900 / 2600	0	70,991	0	102,672		102,672	31,681	0	0	0	3,196		0005
CALL OPTION DEC31MXEAC@2900 12/19/2031 2900. CALL BHF5NZ9E3	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2026	12/19/2031	477	1,378,924	2890.567073	0	183,767	0	318,980		318,980	135,213	0	0	0	15,755		0005
EQUITY OPTION COLLAR GDDUEAFE @2914 01/16/2032 BHF5NZ9H6	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2026	01/16/2032	265	771,008	2900 / 3500 / 3200 / 2600 / 2200 / 2500	0	97,214	0	166,935		166,935	69,721	0	0	0	8,874		0005
EQUITY OPTION COLLAR @22982 01/15/2027 BHF5NZA43	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/07/2026	01/15/2027	74	1,700,043	20800 / 24800 / 23200 22400 / 22400 / 23200 / 21600 / 20800 / 24800 / 29600 / 26400 / 28800 / 23200 / 30400 / 21600	0	231,479	0	369,548		369,548	138,069	0	0	0	4,602		0005
EQUITY OPTION COLLAR @23397 12/18/2026 BHF5NZAA9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/07/2026	12/18/2026	157	3,672,862	22400 / 20800 / 23200 24800 / 20800 / 22400 / 21600 / 23200 / 26400 / 21600 / 23200	0	264,706	0	957,802		957,802	693,096	0	0	0	8,544		0005
EQUITY OPTION COLLAR @22244 01/21/2028 BHF5NZAB7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/07/2026	01/21/2028	80	1,785,840	2100 / 3100 / 2900 / 2600 / 2100 / 1900 / 2200 / 2300 / 2200 / 2400 / 2500 / 3200 / 2300 / 3000 / 2800 / 2700	0	294,832	0	412,118		412,118	117,286	0	0	0	10,218		0005
EQUITY OPTION COLLAR @22379 12/17/2027 BHF5NZAJ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/07/2026	12/17/2027	136	3,043,349		0	299,949	0	538,341		538,341	238,392	0	0	0	16,764		0005
EQUITY OPTION COLLAR RTY @2481 01/15/2027 BHF5NZAW1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/07/2026	01/15/2027	1,373	3,407,253		0	460,271	0	1,340,721		1,340,721	880,450	0	0	0	9,224		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR RTY @2255 01/21/2028 BHF5NZAY7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/07/2026	01/21/2028	317	715,274	..2100 / 2500 / 2200 / 2600 / 2300 / 2200 ..2200 / 2700 / 3200 / 3000 / 3100 / 2100 / 1900 / 2300 / 2200 / 2500 / 2100 / 2400 / 2800 / 3300 / 2900 / 2300 /	0	51,560	0	69,686		69,686	18,126	0	0	0	4,093		0005
EQUITY OPTION COLLAR RTY @2492 12/18/2026 BHF5NZAZ4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/07/2026	12/18/2026	3,695	9,206,122	2600 ..2400 / 2100 / 2600 / 2500 / 3100 / 3300 /	0	1,236,148	0	3,683,507		3,683,507	2,447,359	0	0	0	21,415		0005
EQUITY OPTION COLLAR RTY @2583 12/15/2028 BHF5NZBA8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/07/2026	12/15/2028	552	1,426,942	3200 / 3000 / 2200 / 2300	0	289,080	0	562,993		562,993	273,913	0	0	0	10,609		0005
EQUITY OPTION COLLAR RTY @2555 11/20/2026 BHF5NZBB6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/07/2026	11/20/2026	253	646,181	.....2500 / 2600	0	2,162	0	8,686		8,686	6,524	0	0	0	1,208		0005
EQUITY OPTION COLLAR RTY @2219 12/17/2027 BHF5NZBE0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/07/2026	12/17/2027	591	1,310,910	..2500 / 2100 / 2300 / 2200 / 2600 / 2100 / 2200 / 2300	0	116,020	0	202,939		202,939	86,919	0	0	0	7,221		0005
EQUITY OPTION COLLAR RTY @2440 01/19/2029 BHF5NZBH3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/07/2026	01/19/2029	222	542,396	..2500 / 2600 / 3100 / 2200 / 2100 / 2300	0	169,941	0	278,467		278,467	108,526	0	0	0	4,119		0005
EQUITY OPTION COLLAR RTY @2667 12/19/2031 BHF5NZBT7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/07/2026	12/19/2031	884	2,358,429	..2600 / 2100 / 1800 / 2200 / 2300 / 2500 / 3600 / 3500 / 3200 / 3400 / 3100 / 3300 / 1900	0	623,444	0	1,065,973		1,065,973	442,529	0	0	0	26,947		0005
EQUITY OPTION COLLAR RTY @2649 01/16/2032 BHF5NZBU4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/07/2026	01/16/2032	296	782,912	..2600 / 1900 / 2300 / 2500 / 3300 / 3200 / 3400 / 3100 / 3500 / 2100 / 2200	0	189,537	0	317,809		317,809	128,272	0	0	0	9,011		0005
EQUITY OPTION COLLAR SPX @5996 12/17/2027 BHF5NZE23	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	12/17/2027	1,146	6,868,921	..5600 / 5800 / 6200 / 6200 / 6800 / 5800 / 6400 / 4600 / 7000 / 6000 / 6000	0	394,899	0	713,363	^	713,363	322,152	0	(3,688)	0	37,837		0005
EQUITY OPTION COLLAR SPX @6612 01/15/2027 BHF5NZE64	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	01/15/2027	2,777	18,359,885	..5800 / 8800 / 6400 / 6000 / 7000 / 2800 / 5000 / 5800 / 6000 / 5200 / 6200 / 6800 / 6400 / 7400 / 7800 / 8400 / 7600 / 7200 / 6200 / 8000	0	2,682,537	0	7,091,911	^	7,091,911	4,466,321	0	(56,947)	0	49,703		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @5993 01/21/2028 BHF5NZE72	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	01/21/2028	687	4,117,889	..5800 / 6800 / 6000 / 7000 / 6400 / 6000 / 5800	0	268,055	0	417,085		417,085	149,030	0	0	0	23,562		0005
EQUITY OPTION COLLAR SPX @6633 12/18/2026 BHF5NZEW7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	12/18/2026	5,822	38,617,714	..6800 / 8400 / 6200 / 7200 / 8000 / 7600 / 8800 / 6200 / 5200 / 6400 / 5800 / 5800 / 5000 / 6000 / 6600 / 5600 / 7000 / 7800 / 7400 / 6000 / 6400	0	6,477,724	0	17,417,905	^	17,417,905	11,082,450	0	(142,269)	0	89,830		0005
EQUITY OPTION COLLAR SPX @7081 12/15/2028 BHF5NZF06	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	12/15/2028	827	5,857,989	..6800 / 6000 / 5800 / 7000 / 11200 / 8800 / 8000 / 7800 / 7600 / 8400 / 6200	0	1,146,771	0	2,372,762	^	2,372,762	1,221,631	0	4,360	0	43,552		0005
EQUITY OPTION COLLAR SPX @7106 01/19/2029 BHF5NZF14	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	01/19/2029	519	3,691,310	..6800 / 7000 / 8000 / 11200 / 8400 / 6200 / 5800 / 6000	0	944,424	0	1,824,123	^	1,824,123	875,028	0	4,671	0	28,032		0005
EQUITY OPTION COLLAR SPX @7067 01/16/2032 BHF5NZF48	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/08/2026	01/16/2032	1,073	7,582,527	..6800 / 6200 / 7000 / 9200 / 8800 / 8400 / 5800 / 5200 / 5000 / 6000	0	1,816,106	0	2,687,091	^	2,687,091	812,801	0	58,184	0	87,270		0005
EQUITY OPTION COLLAR SPX @7066 12/19/2031 BHF5NZFB2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/08/2026	12/19/2031	3,215	22,716,863	..7000 / 6000 / 5800 / 6200 / 6800 / 6600 / 8800 / 8400 / 9200 / 5000 / 5600 / 5200	0	6,858,933	0	10,226,514	^	10,226,514	3,151,847	0	215,734	0	259,557		0005
EQUITY OPTION COLLAR GDDUEAFE @2819 11/20/2026 BHF5PJ6G3	Liability Portfolio .	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/13/2026	11/20/2026	154	434,126	2746 / 2892	0	17,402	0	20,961		20,961	3,559	0	0	0	811		0005
EQUITY OPTION COLLAR GDDUEAFE @2928 11/20/2026 BHF5PJ6S9	Liability Portfolio .	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/13/2026	11/20/2026	608	1,779,920	2803 / 3052	0	99,104	0	130,607		130,607	31,503	0	0	0	3,327		0005
EQUITY OPTION COLLAR RTY @2566 11/20/2026 BHF5PJ6U4	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2026	11/20/2026	1,050	2,694,300	2447 / 2685	0	152,933	0	218,312		218,312	65,379	0	0	0	5,036		0005
EQUITY OPTION COLLAR RTY @2480 11/20/2026 BHF5PJ6V2	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2026	11/20/2026	137	339,760	2372 / 2588	0	19,816	0	27,364		27,364	7,548	0	0	0	635		0005
EQUITY OPTION COLLAR SPX @6877 12/18/2026 BHF5PJ9F4	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/12/2026	12/18/2026	911	6,264,947	6766 / 6988	0	139,071	0	186,721		186,721	47,650	0	0	0	14,573		0005
EQUITY OPTION COLLAR SPX @7174 12/18/2026 BHF5PJ9G2	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/12/2026	12/18/2026	3,887	27,885,338	6861 / 7487	0	1,421,985	0	2,085,837		2,085,837	663,852	0	0	0	64,865		0005
EQUITY OPTION COLLAR SPX @7168 12/18/2026 BHF5PUU32	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/14/2026	12/18/2026	4,983	35,715,653	6849 / 7486	0	1,796,128	0	2,725,778		2,725,778	929,650	0	0	0	83,080		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR GDDUEAFE @3012 12/18/2026 BHF5PUU73	Liability Portfolio	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/15/2026	12/18/2026	286	861,289	2840 / 3183	0	53,038	0	73,672		73,672	20,634	0	0	0	2,003		0005
EQUITY OPTION COLLAR RTY @2653 12/18/2026 BHF5PUU81	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/14/2026	12/18/2026	462	1,225,455	2528 / 2777	0	64,255	0	87,459		87,459	23,204	0	0	0	2,851		0005
EQUITY OPTION COLLAR GDDUEAFE @2721 01/16/2032 BHF5PV6S2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/14/2026	01/16/2032	123	335,994	2900 / 2500	0	68,909	0	100,507		100,507	31,598	0	0	0	3,867		0005
EQUITY OPTION COLLAR RTY @2454 01/15/2027 BHF5PV6W3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/14/2026	01/15/2027	168	412,114	2500 / 2100 / 2600 / 2700 / 2300 / 2200	0	110,142	0	145,932		145,932	35,790	0	0	0	1,116		0005
EQUITY OPTION COLLAR RTY @2829 01/16/2032 BHF5PV6Y9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/14/2026	01/16/2032	173	489,265	2600 / 4600 / 2200 / 2300	0	121,776	0	166,767		166,767	44,991	0	0	0	5,631		0005
EQUITY OPTION COLLAR SPX @6805 01/15/2027 BHF5PV793	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2026	01/15/2027	242	1,646,798	6800 / 7000 / 7800 / 6200	0	71,777	0	185,114	^	185,114	114,863	0	(1,526)	0	4,458		0005
EQUITY OPTION COLLAR SPX @7268 12/19/2031 BHF5PV7B8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/15/2026	12/19/2031	230	1,669,158	6800 / 7000 / 14000 / 5800 / 6200 / 6000 / 5200	0	1,158,425	0	1,737,204	^	1,737,204	542,343	0	36,436	0	19,071		0005
EQUITY OPTION COLLAR SPX @8121 01/16/2032 BHF5PV7C6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/15/2026	01/16/2032	451	3,660,526	6800 / 6400 / 6200 / 7000 / 14000 / 12000 / 13600 / 11600 / 5800 / 5200 / 6000	0	2,540,573	0	3,763,722	^	3,763,722	1,141,806	0	81,343	0	42,130		0005
EQUITY OPTION COLLAR SPX @6619 12/15/2028 BHF5PV7F9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/15/2026	12/15/2028	140	926,559	7000 / 6200	0	113,701	0	212,516	^	212,516	98,383	0	432	0	6,889		0005
EQUITY OPTION COLLAR GDDUEAFE @2879 01/15/2027 BHF5PV827	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/14/2026	01/15/2027	481	1,384,352	2900 / 2700 / 3300 / 3200 / 3100 / 2700 / 3000 / 3500 / 2200 / 2600	0	68,545	0	144,042		144,042	75,497	0	0	0	3,748		0005
EQUITY OPTION COLLAR GDDUEAFE @2781 12/18/2026 BHF5PV835	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/14/2026	12/18/2026	237	659,346	2900 / 3000 / 2600 / 2200 / 2700	0	43,948	0	78,406		78,406	34,458	0	0	0	1,534		0005
EQUITY OPTION COLLAR GDDUEAFE @2918 12/19/2031 BHF5PV843	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/14/2026	12/19/2031	150	438,768	2900 / 3000 / 3300 / 3200 / 2500 / 2200	0	23,928	0	41,310		41,310	17,382	0	0	0	5,013		0005
EQUITY OPTION COLLAR GDDUEAFE @2764 01/16/2032 BHF5PV868	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/14/2026	01/16/2032	267	738,046	2900 / 3000 / 3200 / 2600 / 2200 / 2500 / 2700	0	254,549	0	398,548		398,548	143,999	0	0	0	8,494		0005
EQUITY OPTION COLLAR GDDUEAFE @2634 01/21/2028 BHF5PV876	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/14/2026	01/21/2028	151	396,903	2600 / 2700	0	60,671	0	72,412		72,412	11,741	0	0	0	2,271		0005
EQUITY OPTION COLLAR GDDUEAFE @2721 01/19/2029 BHF5PV892	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/14/2026	01/19/2029	121	328,298	3000 / 2500	0	24,020	0	41,617		41,617	17,597	0	0	0	2,493		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR @23325 01/15/2027 BHF5PV942	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/14/2026	01/15/2027	67	1,567,744	25600 / 21600 / 26400 / 23200 / 21600 / 22400	0	69,897	0	512,945		512,945	443,048	0	0	0	4,244		0005
EQUITY OPTION COLLAR RTY @2573 01/15/2027 BHF5PV983	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/14/2026	01/15/2027	1,014	2,608,550	3100 / 3200 / 3300 / 2900 / 2300 / 2700	0	203,553	0	771,179		771,179	567,626	0	0	0	7,062		0005
EQUITY OPTION COLLAR RTY @2532 12/18/2026 BHF5PV991	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/14/2026	12/18/2026	399	1,009,432	2700 / 2800 / 2000 / 2400 / 2300	0	110,832	0	252,634		252,634	141,802	0	0	0	2,348		0005
EQUITY OPTION COLLAR RTY @2280 12/17/2027 BHF5PV9A8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/14/2026	12/17/2027	269	614,278	2200 / 2400	0	100,115	0	113,515		113,515	13,400	0	0	0	3,384		0005
EQUITY OPTION COLLAR RTY @2254 01/21/2028 BHF5PV9B6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/14/2026	01/21/2028	298	672,352	2200 / 2300 / 2400 / 2200 / 2300 / 2100	0	9,128	0	40,272		40,272	31,144	0	0	0	3,847		0005
EQUITY OPTION COLLAR RTY @3681 12/15/2028 BHF5PV9P5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/14/2026	12/15/2028	135	498,481	2600 / 5000	0	74,036	0	85,701		85,701	11,665	0	0	0	3,706		0005
EQUITY OPTION COLLAR RTY @3178 01/19/2029 BHF5PV903	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/14/2026	01/19/2029	171	542,166	2600 / 2300 / 2700 / 4800 / 3000 / 5200 / 5000 / 3200 / 2200 / 2400	0	97,295	0	168,832		168,832	71,537	0	0	0	4,117		0005
EQUITY OPTION COLLAR RTY @2684 12/19/2031 BHF5PV9R1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/14/2026	12/19/2031	236	632,191	2600 / 3200 / 3300 / 2300 / 2000 / 2200	0	8,489	0	40,392		40,392	31,903	0	0	0	7,223		0005
EQUITY OPTION COLLAR RTY @2666 01/16/2032 BHF5PV9S9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/14/2026	01/16/2032	371	987,804	2600 / 1900 / 2700 / 2500 / 3200 / 3300 / 2200 / 2400 / 2000 / 2300	0	203,827	0	322,017		322,017	118,190	0	0	0	11,369		0005
EQUITY OPTION COLLAR SPX @6692 12/18/2026 BHF5PVB80	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2026	12/18/2026	745	4,988,065	5800 / 8000 / 7800 / 5800 / 5200 / 6400 / 6200 / 6000 / 6800 / 6200 / 7400 / 6000 / 7000 / 6400 / 7600 / 8400	0	676,365	0	1,675,653	^	1,675,653	1,014,143	0	(14,855)	0	11,603		0005
EQUITY OPTION COLLAR SPX @6085 01/21/2028 BHF5PVBA5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2026	01/21/2028	968	5,891,343	5800 / 6800 / 6200 / 7000 / 6000 / 6400 / 6000 / 5800 / 6200	0	406,542	0	648,223	^	648,223	244,932	0	(3,251)	0	33,709		0005

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EQUITY OPTION COLLAR SPX @6702 01/15/2027 BHF5PVBH0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2026	01/15/2027	2,740	18,362,906	..6200 / 8400 / 6000 / 7600 / 7800 / 5800 / 6000 / 6200 / 6400 / 5200 / 5800 / 6800 / 7200 / 8000 / 8800 / 7000 / 6400 / 7400	0	2,472,865	0	6,411,926	^	6,411,926	3,991,622	0	(52,561)	0	49,712		0005
EQUITY OPTION COLLAR SPX @6080 12/17/2027 BHF5PVBJ6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2026	12/17/2027	532	3,232,259	..6200 / 6800 / 5800 / 6000 / 6400 / 7000 / 6000	0	517,237	0	283,885		283,885	(233,352)	0	0	0	17,805		0005
EQUITY OPTION COLLAR SPX @7945 01/19/2029 BHF5PVBW7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/15/2026	01/19/2029	422	3,354,606	..6800 / 5800 / 6000 / 7000 / 12000 / 7800 / 11600 / 11200 / 8800 / 6400 / 6200	0	899,765	0	1,677,612	^	1,677,612	773,397	0	4,450	0	25,475		0005
EQUITY OPTION COLLAR SPX @8350 12/15/2028 BHF5PVC48	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/15/2026	12/15/2028	220	1,839,561	..7000 / 6800 / 11200 / 12000 / 11600 / 6000 / 5800	0	495,972	0	827,822	^	827,822	329,964	0	1,886	0	13,676		0005
EQUITY OPTION COLLAR SPX @7049 12/19/2031 BHF5PVC55	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/15/2026	12/19/2031	562	3,964,373	..7000 / 6800 / 8400 / 8800 / 5200 / 6000 / 6200 / 5800	0	494,800	0	836,304	^	836,304	325,941	0	15,563	0	45,296		0005
EQUITY OPTION COLLAR SPX @7034 01/16/2032 BHF5PVC71	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/15/2026	01/16/2032	1,383	9,729,121	..7000 / 6800 / 8800 / 8400 / 6000 / 5200 / 6200 / 5400 / 5800	0	1,467,357	0	2,490,815	^	2,490,815	976,477	0	46,981	0	111,976		0005
EQUITY OPTION COLLAR SPX @303 12/18/2026 BHF5PZ528	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/14/2026	12/18/2026	445,521	134,992,863	293 / 313	0	5,002,934	0	2,539,283		2,539,283	(2,463,651)	0	0	0	314,013		0005
EQUITY OPTION COLLAR GDDUEAFE @2928 12/18/2026 BHF5PZ604	Liability Portfolio	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/15/2026	12/18/2026	4,804	14,063,710	2821 / 3034	0	664,864	0	860,965		860,965	196,101	0	0	0	32,714		0005
EQUITY OPTION COLLAR SPX @7033 12/18/2026 BHF5PZ620	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/14/2026	12/18/2026	10,584	74,431,980	6802 / 7263	0	3,037,900	0	4,371,637		4,371,637	1,333,737	0	0	0	173,140		0005
EQUITY OPTION COLLAR SPX @5901 01/21/2028 BHF50N543	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/21/2026	01/21/2028	245	1,446,505	5800 / 6000	0	31,442	0	34,027		34,027	2,585	0	0	0	8,277		0005
EQUITY OPTION COLLAR GDDUEAFE @2859 01/19/2029 BHF50N741	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	01/19/2029	112	319,467	3000 / 2700	0	26,268	0	46,751		46,751	20,483	0	0	0	2,426		0005
EQUITY OPTION COLLAR GDDUEAFE @2890 01/15/2027 BHF50N758	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	01/15/2027	226	651,859	..2900 / 3200 / 2700 / 3000 / 2600 / 2500	0	34,244	0	62,722		62,722	28,478	0	0	0	1,765		0005
EQUITY OPTION COLLAR SPX @6990 01/15/2027 BHF50N7T6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/21/2026	01/15/2027	178	1,244,243	..6800 / 6200 / 8000	0	285,550	0	432,952	^	432,952	153,464	0	(6,062)	0	3,368		0005

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EQUITY OPTION COLLAR RTY @3501 01/16/2032 BHF5QN8K4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	01/16/2032	179	626,878	..2700 / 4800 / 2300	0	74,809	0	90,597		90,597	15,788	0	0	0	7,215		0005
EQUITY OPTION COLLAR SPX @8352 01/16/2032 BHF5QN8M0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/21/2026	01/16/2032	324	2,702,497	..7000 / 5800 / 5200 / 6800 / 14800 / 12000 / 14000 / 11600 / 13600 / 6200 / 6000	0	1,778,827	0	2,726,821	^	2,726,821	891,004	0	56,990	0	31,104		0005
EQUITY OPTION COLLAR GDDUEAFE @2740 01/16/2032 BHF5QN8X6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	01/16/2032	302	828,613	..3000 / 3400 / 2300 / 2700 / 2200 / 2500 / 2600	0	302,968	0	480,477		480,477	177,509	0	0	0	9,537		0005
EQUITY OPTION COLLAR RTY @2350 01/21/2028 BHF5QN915	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	01/21/2028	161	378,260	2300 / 2400	0	12,819	0	12,303		12,303	(516)	0	0	0	2,164		0005
EQUITY OPTION COLLAR SPX @6268 12/18/2026 BHF5QN9G2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/21/2026	12/18/2026	158	991,638	6800 / 5400	0	100,456	0	183,819		183,819	83,363	0	0	0	2,307		0005
EQUITY OPTION COLLAR RTY @2624 01/15/2027 BHF5QN9J6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	01/15/2027	989	2,595,330	..2600 / 2900 / 3000 / 2800 / 3100 / 3300 / 2700 / 2300 / 2400	0	96,433	0	398,523		398,523	302,090	0	0	0	7,026		0005
EQUITY OPTION COLLAR SPX @7033 01/16/2032 BHF5QN9S6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/21/2026	01/16/2032	1,530	10,759,441	..6800 / 7000 / 8400 / 8800 / 6000 / 5200 / 6200 / 6400 / 5800	0	1,518,564	0	2,703,483	^	2,703,483	1,136,268	0	48,651	0	123,834		0005
EQUITY OPTION COLLAR @21986 01/15/2027 BHF5QN9V9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/21/2026	01/15/2027	78	1,717,356	..21600 / 22400	0	77,652	0	106,784		106,784	29,132	0	0	0	4,649		0005
EQUITY OPTION COLLAR SPX @6722 01/15/2027 BHF5QNAK1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/21/2026	01/15/2027	1,190	8,001,210	..6200 / 7800 / 6400 / 3700 / 7400 / 6400 / 6000 / 5200 / 5800 / 6200 / 5400 / 5800 / 6800 / 8400 / 8000 / 7000 / 6000 / 7200 / 7600	0	174,252	0	2,482,334	^	2,482,334	2,311,781	0	(3,699)	0	21,661		0005
EQUITY OPTION COLLAR RTY @2753 01/16/2032 BHF5QNAM7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	01/16/2032	529	1,455,678	..2700 / 2600 / 3200 / 3400 / 3300 / 2300 / 2000 / 2200 / 2400	0	151,622	0	277,797		277,797	126,175	0	0	0	16,754		0005
EQUITY OPTION COLLAR SPX @8464 11/16/2029 BHF5QNAP0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/21/2026	11/16/2029	126	1,069,708	... 13600 / 3400	0	14,706	0	11,806		11,806	(2,900)	0	0	0	9,465		0005
EQUITY OPTION COLLAR RTY @2697 01/19/2029 BHF5QNAR6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	01/19/2029	143	384,455	..2600 / 2700 / 3300 / 3100 / 2200 / 2300 / 2400	0	44,629	0	79,298		79,298	34,669	0	0	0	2,920		0005
EQUITY OPTION COLLAR SPX @7692 12/19/2031 BHF5QNAU9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/21/2026	12/19/2031	182	1,403,598	7000 / 8400	0	130,968	0	149,174		149,174	18,206	0	0	0	16,037		0005

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EQUITY OPTION COLLAR SPX @6746 01/19/2029 BHF5QNAW5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	01/19/2029	212	1,432,867	..6800 / 7000 / 7800 / 6200 / 6000 / 5800	0	306,140	0	591,783	^	591,783	284,129	0	1,514	0	10,881		0005
EQUITY OPTION COLLAR RTY @3174 01/16/2032 BHF5RDBM7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/28/2026	01/16/2032	148	468,708	..2700 / 2600 / 4200 / 5600 / 2000 / 2400	0	203,436	0	245,859		245,859	42,423	0	0	0	5,395		0005
EQUITY OPTION COLLAR SPX @7644 01/19/2029 BHF5RDBS4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/29/2026	01/19/2029	148	1,131,110	.6800 / 11200 / 5800 / 6000	0	71,443	0	189,896	^	189,896	118,100	0	353	0	8,590		0005
EQUITY OPTION COLLAR RTY @2500 01/15/2027 BHF5RDBY1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/28/2026	01/15/2027	225	561,471	....2600 / 2400	0	41,133	0	55,507		55,507	14,374	0	0	0	1,520		0005
EQUITY OPTION COLLAR SPX @7250 02/20/2032 BHF5RDCH7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/29/2026	02/20/2032	194	1,405,557	..6800 / 7000 / 11600 / 5200	0	849,827	0	1,201,272	^	1,201,272	323,642	0	27,803	0	16,323		0005
EQUITY OPTION COLLAR SPX @6812 01/15/2027 BHF5RDCJ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/29/2026	01/15/2027	209	1,422,814	..6800 / 8000 / 7600 / 7800 / 6400 / 6200 / 5800	0	17,958	0	222,717	^	222,717	205,140	0	(381)	0	3,852		0005
EQUITY OPTION COLLAR SPX @6296 01/21/2028 BHF5RDCU8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/29/2026	01/21/2028	165	1,037,570	.....6200 / 6400	0	43,799	0	54,256	^	54,256	10,807	0	(350)	0	5,937		0005
EQUITY OPTION COLLAR GDDUEAFE @2764 01/19/2029 BHF5RDCZ7	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/28/2026	01/19/2029	267	737,571	..2900 / 3000 / 2500 / 2600	0	156,181	0	223,417		223,417	67,236	0	0	0	5,601		0005
EQUITY OPTION COLLAR SPX @8087 01/16/2032 BHF5RDD29	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/29/2026	01/16/2032	484	3,914,457	..7000 / 5000 / 6000 / 5800 / 6800 / 13600 / 11600 / 14000 / 12000 / 6400 / 5200 / 6200	0	2,749,187	0	4,062,829	^	4,062,829	1,225,564	0	88,078	0	45,053		0005
EQUITY OPTION COLLAR GDDUEAFE @2877 02/19/2027 BHF5RDD37	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/28/2026	02/19/2027	341	982,475	..2900 / 3200 / 3000 / 2700	0	68,876	0	101,734		101,734	32,858	0	0	0	3,064		0005
EQUITY OPTION COLLAR GDDUEAFE @3387 01/16/2032 BHF5RDD52	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/28/2026	01/16/2032	172	581,588	..3000 / 5600 / 2700 / 2200	0	112,308	0	155,344		155,344	43,036	0	0	0	6,694		0005
EQUITY OPTION COLLAR GDDUEAFE @2626 01/21/2028 BHF5RDDD5	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/28/2026	01/21/2028	144	377,243	..2600 / 2500 / 2700	0	24,302	0	26,144		26,144	1,842	0	0	0	2,159		0005
EQUITY OPTION COLLAR GDDUEAFE @2932 01/15/2027 BHF5RDDZ6	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/28/2026	01/15/2027	556	1,629,255	..2900 / 3500 / 3800 / 3000 / 2600 / 2500 / 2700 / 2500 / 3900 / 2700 / 3600 / 3100 / 3200 / 3400 / 3300	0	252,686	0	464,522		464,522	211,836	0	0	0	4,411		0005
EQUITY OPTION COLLAR GDDUEAFE @3151 02/20/2032 BHF5RDE10	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/28/2026	02/20/2032	173	546,245	.....3000 / 3300	0	23,707	0	25,958		25,958	2,251	0	0	0	6,344		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR GDDUEAFE @2885 01/16/2032 BHF5RDE36	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/28/2026	01/16/2032	402	1,159,621	..2900 / 3000 / 3300 / 3200 / 2700 / 2300 / 2500 / 2200 / 2600	0	70,948	0	152,433		152,433	81,485	0	0	0	13,347		0005
EQUITY OPTION COLLAR RTY @2774 01/16/2032 BHF5RDEH5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/28/2026	01/16/2032	454	1,258,979	..2600 / 2400 / 2700 / 3500 / 3400 / 3300 / 2000 / 2100 / 2500 / 2300	0	120,692	0	240,301		240,301	119,609	0	0	0	14,490		0005
EQUITY OPTION COLLAR @24181 01/15/2027 BHF5RDE05	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2026	01/15/2027	106	2,556,543	24800 / 23200 / 21600 / 21600 / 22400 / 23200 / 28800 / 25600 / 29600 / 30400 / 22400	0	366,246	0	864,309		864,309	498,063	0	0	0	6,921		0005
EQUITY OPTION COLLAR RTY @2412 01/21/2028 BHF5RDF01	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/28/2026	01/21/2028	233	561,369	..2300 / 2600 / 2200 / 2700 / 2500 / 2400	0	65,582	0	96,497		96,497	30,915	0	0	0	3,212		0005
EQUITY OPTION COLLAR RTY @2583 01/15/2027 BHF5RDF50	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/28/2026	01/15/2027	1,267	3,271,834	..2200 / 2800 / 2900 / 2500 / 2700 / 2400 / 2300 / 2200 / 2500 / 2000 / 2400 / 2600 / 3300 / 3400 / 3100 / 3200 / 3000 / 2300	0	334,759	0	1,165,574		1,165,574	830,815	0	0	0	8,857		0005
EQUITY OPTION COLLAR RTY @2589 02/19/2027 BHF5RDFF8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/28/2026	02/19/2027	406	1,050,409	..2200 / 2500 / 2300 / 2600 / 2700 / 2900 / 2500 / 2800 / 3300 / 3000 / 2400	0	103,657	0	274,617		274,617	170,960	0	0	0	3,276		0005
EQUITY OPTION COLLAR RTY @3183 01/19/2029 BHF5RDFN1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/28/2026	01/19/2029	283	900,067	..2700 / 2300 / 2400 / 2600 / 4800 / 3300 / 3200 / 5000 / 3400 / 5200 / 2200	0	213,060	0	335,769		335,769	122,709	0	0	0	6,835		0005
EQUITY OPTION COLLAR @22761 01/21/2028 BHF5RDFT8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2026	01/21/2028	68	1,553,869	24800 / 21600 / 22400	0	579,682	0	892,275		892,275	312,593	0	0	0	8,891		0005
EQUITY OPTION COLLAR RTY @2841 02/20/2032 BHF5RDG67	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/28/2026	02/20/2032	174	493,964	..2700 / 3400 / 2300	0	77,245	0	94,467		94,467	17,222	0	0	0	5,736		0005
EQUITY OPTION COLLAR SPX @7374 02/16/2029 BHF5RDGU4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/29/2026	02/16/2029	213	1,573,595	..6800 / 7000 / 11200 / 6000 / 5800	0	436,867	0	738,248	^	738,248	298,813	0	2,568	0	12,147		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @6151 01/21/2028 BHF5RDHC3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/29/2026	01/21/2028	1,166	7,169,978	5800 / 6800 / 6200 / 6400 / 7000 / 6000 / 5800 / 6200	0	415,839	0	669,094	^	669,094	256,580	0	(3,325)	0	41,026		0005
EQUITY OPTION COLLAR SPX @6674 01/15/2027 BHF5RDHL3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/29/2026	01/15/2027	4,060	27,092,169	6200 / 7200 / 7800 / 7600 / 8000 / 7400 / 2900 / 5800 / 6000 / 5200 / 6200 / 6800 / 6400 / 6600 / 5800 / 6400 / 8400 / 8800 / 6000 / 7000	0	4,188,452	0	11,219,428	^	11,219,428	7,119,892	0	(88,916)	0	73,343		0005
EQUITY OPTION COLLAR SPX @6107 02/18/2028 BHF5RDHQ2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/29/2026	02/18/2028	156	951,206	6200 / 5800 / 6400 / 6000	0	54,826	0	63,456		63,456	8,630	0	0	0	5,600		0005
EQUITY OPTION COLLAR SPX @6648 02/19/2027 BHF5RDHV1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/29/2026	02/19/2027	1,071	7,121,340	6600 / 8000 / 7400 / 7000 / 6400 / 6200 / 5200 / 6400 / 6000 / 5800 / 6200 / 6800 / 5800 / 7200 / 6000 / 7800 / 8400 / 7600	0	894,588	0	2,512,949	^	2,512,949	1,636,517	0	(18,156)	0	22,209		0005
EQUITY OPTION COLLAR SPX @8070 01/19/2029 BHF5RDJB3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/29/2026	01/19/2029	982	7,922,765	7000 / 6400 / 6200 / 6800 / 12400 / 12000 / 8000 / 11600 / 11200 / 5800 / 6000	0	2,741,577	0	5,090,808	^	5,090,808	2,335,672	0	13,559	0	60,167		0005
EQUITY OPTION COLLAR SPX @7046 02/20/2032 BHF5RDJJ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/29/2026	02/20/2032	408	2,874,324	6800 / 7000 / 8400 / 8800 / 5800 / 6000 / 5200	0	438,327	0	663,628	^	663,628	210,960	0	14,341	0	33,380		0005
EQUITY OPTION COLLAR SPX @7776 03/15/2030 BHF5RDJJ1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/29/2026	03/15/2030	129	999,729	11600 / 3900	0	30,654	0	41,764		41,764	11,110	0	0	0	9,295		0005
EQUITY OPTION COLLAR SPX @6977 01/16/2032 BHF5RDKE5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/29/2026	01/16/2032	1,856	12,950,209	7000 / 6800 / 8800 / 8400 / 5200 / 6200 / 6000 / 5000 / 5800	0	2,007,693	0	3,398,827	^	3,398,827	1,326,812	0	64,322	0	149,049		0005
EQUITY OPTION COLLAR RTY @2742 01/15/2027 BHF5S57N6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/04/2026	01/15/2027	127	349,462	2600 / 3200 / 2400	0	24,386	0	38,687		38,687	14,301	0	0	0	946		0005
EQUITY OPTION COLLAR SPX @6874 02/19/2027 BHF5S57S5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/05/2026	02/19/2027	207	1,422,249	6800 / 8000 / 6200	0	117,075	0	261,462	^	261,462	146,460	0	(2,073)	0	4,436		0005
EQUITY OPTION COLLAR GDDUEAFE @2913 01/19/2029 BHF5S57T3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2026	01/19/2029	157	457,498	3100 / 3000 / 2700	0	93,673	0	116,281		116,281	22,608	0	0	0	3,474		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @7916 01/16/2032 BHF5S57U0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/05/2026	01/16/2032	305	2,417,538	..7000 / 6800 / 12000 / 14000 / 6200 / 5800 / 6000 / 5200	0	1,371,300	0	2,273,337	^	2,273,337	832,958	0	69,079	0	27,824		0005
EQUITY OPTION COLLAR GDDUEAFE @2897 01/15/2027 BHF5S5870	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2026	01/15/2027	415	1,203,551	..3000 / 2200 / 2700 / 2600 / 2800 / 2500 / 2700 / 3300 / 2600 / 3100 / 3200 / 2800 / 2300	0	89,939	0	186,272		186,272	96,333	0	0	0	3,258		0005
EQUITY OPTION COLLAR GDDUEAFE @2919 02/16/2029 BHF5S58K1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2026	02/16/2029	129	375,474	..3000 / 3100 / 2600	0	106,787	0	126,021		126,021	19,234	0	0	0	2,898		0005
EQUITY OPTION COLLAR GDDUEAFE @2969 02/20/2032 BHF5S58R6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2026	02/20/2032	195	579,276	..3000 / 3100 / 3300 / 3400 / 2600 / 2300	0	14,758	0	25,926		25,926	11,168	0	0	0	6,727		0005
EQUITY OPTION COLLAR SPX @8265 02/20/2032 BHF5S58T2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/05/2026	02/20/2032	263	2,170,820	..7000 / 12000 / 14000 / 5800 / 5200 / 6200 / 6000	0	491,948	0	919,311	^	919,311	402,080	0	25,283	0	25,210		0005
EQUITY OPTION COLLAR SPX @6797 01/15/2027 BHF5S5904	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/05/2026	01/15/2027	189	1,287,755	..6800 / 7000 / 8000 / 6200 / 6000	0	21,194	0	142,246	^	142,246	121,448	0	(396)	0	3,486		0005
EQUITY OPTION COLLAR GDDUEAFE @3004 01/16/2032 BHF5S5961	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2026	01/16/2032	332	998,463	..3000 / 3100 / 3400 / 3300 / 2300 / 2600	0	21,033	0	35,638		35,638	14,605	0	0	0	11,492		0005
EQUITY OPTION COLLAR RTY @2584 01/15/2027 BHF5S5979	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/04/2026	01/15/2027	997	2,576,086	..2600 / 3300 / 2800 / 3100 / 2300 / 2200 / 2000 / 1900 / 2400 / 2200 / 2300 / 3000 / 2700 / 2900 / 3400 / 3200 / 2400	0	220,248	0	782,243		782,243	561,995	0	0	0	6,974		0005
EQUITY OPTION COLLAR RTY @2341 02/18/2028 BHF5S5987	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/04/2026	02/18/2028	538	1,259,102	..2300 / 2200 / 2400	0	59,425	0	68,226		68,226	8,801	0	0	0	7,412		0005
EQUITY OPTION COLLAR @23514 01/15/2027 BHF5S59D6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/04/2026	01/15/2027	51	1,204,400	21600 / 26400 / 23200	0	159,276	0	337,411		337,411	178,135	0	0	0	3,261		0005
EQUITY OPTION COLLAR GDDUEAFE @2922 02/19/2027 BHF5S59L8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2026	02/19/2027	423	1,236,756	..2500 / 2700 / 3000 / 3200 / 2600 / 2800 / 3100 / 3300 / 2600 / 2800	0	1,123	0	62,537		62,537	61,414	0	0	0	3,857		0005
EQUITY OPTION COLLAR RTY @2592 02/19/2027 BHF5S59Y0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/04/2026	02/19/2027	831	2,152,901	..2200 / 3000 / 2900 / 3400 / 2000 / 2400 / 2300 / 2200 / 2300 / 2600 / 2700 / 2400 / 2800 / 3300 / 3200 / 3100	0	101,580	0	538,910		538,910	437,330	0	0	0	6,714		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR RTY @2751 01/19/2029 BHF5S5AF9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/04/2026	01/19/2029	196	538,239	2700 / 2600 / 5000 / 2200 / 2400 / 2300	0	158,585	0	241,346		241,346	82,761	0	0	0	4,087		0005
EQUITY OPTION COLLAR RTY @2341 01/21/2028 BHF5S5AG7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/04/2026	01/21/2028	592	1,386,933	2300 / 2200 / 2400 / 2300 / 2400	0	44,768	0	87,375		87,375	42,607	0	0	0	7,936		0005
EQUITY OPTION COLLAR RTY @2722 02/20/2032 BHF5S5AN2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/04/2026	02/20/2032	256	696,631	2700 / 2600 / 3300 / 3200 / 3400 / 2300 / 2200 / 2400 / 2000	0	31,164	0	97,722		97,722	66,558	0	0	0	8,090		0005
EQUITY OPTION COLLAR RTY @2733 01/16/2032 BHF5S5AT9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/04/2026	01/16/2032	421	1,150,074	2700 / 2600 / 3400 / 3300 / 3200 / 2400 / 2200 / 2000 / 2300	0	62,484	0	171,508		171,508	109,024	0	0	0	13,237		0005
EQUITY OPTION COLLAR @22579 02/19/2027 BHF5S5AV4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/04/2026	02/19/2027	69	1,547,059	21600 / 23200 / 23200	0	85,916	0	266,110		266,110	180,194	0	0	0	4,825		0005
EQUITY OPTION COLLAR RTY @2971 02/16/2029 BHF5S5BJ0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/04/2026	02/16/2029	158	469,172	2600 / 2700 / 4800 / 5000 / 2200 / 2400 / 2300	0	114,484	0	184,422		184,422	69,938	0	0	0	3,622		0005
EQUITY OPTION COLLAR SPX @6088 01/21/2028 BHF5S5CU4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/05/2026	01/21/2028	464	2,821,932	6800 / 5800 / 6200 / 7000 / 6400 / 6000 / 6000 / 6400	0	142,791	0	238,072	^	238,072	95,822	0	(541)	0	16,147		0005
EQUITY OPTION COLLAR SPX @6671 01/15/2027 BHF5S5CZ3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/05/2026	01/15/2027	2,413	16,098,261	6800 / 8800 / 7800 / 6000 / 8400 / 5200 / 5400 / 6000 / 6400 / 5800 / 6200 / 6200 / 5800 / 7200 / 6400 / 8000 / 7600 / 7000 / 7400	0	1,534,565	0	5,776,666	^	5,776,666	4,270,773	0	(28,672)	0	43,581		0005
EQUITY OPTION COLLAR SPX @6670 02/19/2027 BHF5S5D09	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/05/2026	02/19/2027	1,945	12,971,998	6800 / 6000 / 8800 / 7200 / 7600 / 5200 / 6400 / 5800 / 6000 / 6200 / 5800 / 6200 / 7000 / 7400 / 8000 / 8400 / 6400 / 7800	0	1,100,586	0	4,294,595	^	4,294,595	3,213,497	0	(19,488)	0	40,455		0005
EQUITY OPTION COLLAR SPX @7742 02/16/2029 BHF5S5D33	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/05/2026	02/16/2029	436	3,371,711	6800 / 7000 / 11600 / 11200 / 5800 / 6000 / 6200	0	783,678	0	1,677,476	^	1,677,476	883,191	0	10,607	0	26,028		0005
EQUITY OPTION COLLAR SPX @6075 02/18/2028 BHF5S5DD1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/05/2026	02/18/2028	403	2,450,204	6200 / 5800 / 6400 / 6000 / 7000	0	6,750	0	(58,216)		(58,216)	(64,966)	0	0	0	14,425		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @7007 01/16/2032 BHF5SSDZ2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/05/2026	01/16/2032	1,219	8,539,974	..7000 / 6000 / 6800 / 8400 / 8800 / 6200 / 5200 / 5400 / 6400 / 5800	0	1,162,692	0	2,331,967	^	2,331,967	1,110,705	0	58,570	0	98,290		0005
EQUITY OPTION COLLAR SPX @7680 01/19/2029 BHF5SSE24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/05/2026	01/19/2029	458	3,517,300	..7000 / 6200 / 6000 / 6800 / 7800 / 4000 / 10800 / 11200 / 11600 / 5800 / 6400	0	524,400	0	1,581,059	^	1,581,059	1,050,193	0	6,466	0	26,711		0005
EQUITY OPTION COLLAR SPX @7007 02/20/2032 BHF5SSE73	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/05/2026	02/20/2032	822	5,763,178	..6800 / 7000 / 8400 / 8800 / 6200 / 5200 / 5400 / 5800 / 6000	0	711,359	0	1,434,824	^	1,434,824	686,905	0	36,560	0	66,928		0005
EQUITY OPTION COLLAR SPX @6930 01/15/2027 BHF5SG751	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/09/2026	01/15/2027	2,259	15,654,870	6872 / 6988	0	174,577	0	233,775		233,775	59,198	0	0	0	42,380		0005
EQUITY OPTION COLLAR SPX @7232 01/15/2027 BHF5SG785	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/09/2026	01/15/2027	3,351	24,232,757	6915 / 7548	0	1,198,776	0	1,735,802		1,735,802	537,026	0	0	0	65,602		0005
EQUITY OPTION COLLAR SPX @7246 01/15/2027 BHF5SG7K8	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/09/2026	01/15/2027	4,797	34,759,062	6924 / 7568	0	1,720,231	0	2,513,558		2,513,558	793,327	0	0	0	94,099		0005
EQUITY OPTION COLLAR GDDUEAFE @3156 01/15/2027 BHF5SG7M4	Liability Portfolio .	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/09/2026	01/15/2027	166	523,896	2963 / 3349	0	35,358	0	35,217		35,217	(141)	0	0	0	1,418		0005
EQUITY OPTION COLLAR RTY @2778 01/15/2027 BHF5SG7N2	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/09/2026	01/15/2027	458	1,272,095	2633 / 2922	0	66,160	0	78,724		78,724	12,564	0	0	0	3,444		0005
EQUITY OPTION COLLAR GDDUEAFE @2979 02/20/2032 BHF5SWFG3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/11/2026	02/20/2032	331	986,281	..3000 / 3100 / 3500 / 3400 / 2300 / 2200 / 2600	0	65,935	0	89,555		89,555	23,620	0	0	0	11,454		0005
EQUITY OPTION COLLAR RTY @3292 01/16/2032 BHF5SWHZ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/11/2026	01/16/2032	159	522,584	..2600 / 2700 / 5400	0	280,574	0	318,610		318,610	38,036	0	0	0	6,015		0005
EQUITY OPTION COLLAR SPX @8148 01/16/2032 BHF5SWLW1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/12/2026	01/16/2032	230	1,876,630	..6800 / 5800 / 5200 / 7000 / 11600 / 13600 / 14000 / 5400 / 6000 / 6400 / 6200	0	994,580	0	1,602,461	^	1,602,461	557,779	0	50,102	0	21,599		0005
EQUITY OPTION COLLAR GDDUEAFE @3052 01/16/2032 BHF5SWQF3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/11/2026	01/16/2032	133	407,003	3000 / 3100	0	174,169	0	201,928		201,928	27,759	0	0	0	4,684		0005
EQUITY OPTION COLLAR GDDUEAFE @2884 02/20/2032 BHF5SWQG1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/11/2026	02/20/2032	143	413,217	3100 / 2600	0	113,965	0	102,298		102,298	(11,667)	0	0	0	4,799		0005
EQUITY OPTION COLLAR @23482 01/16/2032 BHF5SWQK2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/11/2026	01/16/2032	50	1,172,232	..25600 / 21600	0	271,790	0	553,180		553,180	281,390	0	0	0	13,492		0005
EQUITY OPTION COLLAR RTY @3170 02/20/2032 BHF5SWQM8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/11/2026	02/20/2032	161	509,033	..2600 / 2700 / 4800 / 5600 / 2200 / 2300 / 2400	0	241,182	0	307,990		307,990	66,808	0	0	0	5,911		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @6699 02/19/2027 BHF5SWQX4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2026	02/19/2027	195	1,305,776	..6000 / 6800 / 7800 / 6200	0	227,458	0	411,548	^	411,548	188,118	0	(4,028)	0	4,072		0005
EQUITY OPTION COLLAR SPX @6398 01/15/2027 BHF5SWQY2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2026	01/15/2027	146	937,347	..6200 / 6800 / 6400 / 7800 / 6400 / 5200 / 6200	0	15,325	0	148,945	^	148,945	133,906	0	(286)	0	2,538		0005
EQUITY OPTION COLLAR SPX @8475 02/20/2032 BHF5SWR13	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2026	02/20/2032	328	2,779,643	..6800 / 6000 / 7000 / 13600 / 14000 / 11600 / 12000 / 5200 / 5800 / 6200	0	1,658,587	0	2,553,726	^	2,553,726	809,897	0	85,242	0	32,280		0005
EQUITY OPTION COLLAR GDDUEAFE @2975 02/19/2027 BHF5SWRJ4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/11/2026	02/19/2027	477	1,418,098	..2700 / 2700 / 2600 / 3000 / 3300 / 3100 / 3200 / 3500 / 3600 / 2800 / 2800	0	126,954	0	207,024		207,024	80,070	0	0	0	4,423		0005
EQUITY OPTION COLLAR GDDUEAFE @2961 01/15/2027 BHF5SWRL9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/11/2026	01/15/2027	404	1,195,176	..3000 / 3200 / 3300 / 3100 / 2700 / 2800 / 2600	0	69,960	0	108,027		108,027	38,067	0	0	0	3,236		0005
EQUITY OPTION COLLAR GDDUEAFE @3028 01/16/2032 BHF5SWRN5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/11/2026	01/16/2032	260	786,356	..3000 / 3100 / 3400 / 3500 / 2300 / 2600	0	47,030	0	61,986		61,986	14,956	0	0	0	9,050		0005
EQUITY OPTION COLLAR GDDUEAFE @2848 02/16/2029 BHF5SWRR6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/11/2026	02/16/2029	123	351,209	....3100 / 2600	0	37,852	0	41,806		41,806	3,954	0	0	0	2,711		0005
EQUITY OPTION COLLAR @23187 02/19/2027 BHF5SWSE4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/11/2026	02/19/2027	68	1,567,467	20800 / 24800 / 21600 / 25600 / 21600 / 22400	0	229,280	0	574,946		574,946	345,666	0	0	0	4,888		0005
EQUITY OPTION COLLAR @23106 01/21/2028 BHF5SWSH7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/11/2026	01/21/2028	52	1,199,728	22400 / 25600 / 21600	0	126,229	0	255,927		255,927	129,698	0	0	0	6,865		0005
EQUITY OPTION COLLAR @22413 02/18/2028 BHF5SWSK0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/11/2026	02/18/2028	102	2,290,421	22400 / 20800 / 23200	0	426,763	0	651,920		651,920	225,157	0	0	0	13,484		0005
EQUITY OPTION COLLAR RTY @2619 02/19/2027 BHF5SWSV6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/11/2026	02/19/2027	1,045	2,737,795	..2200 / 3000 / 2200 / 2400 / 2300 / 2500 / 2400 / 2600 / 3200 / 3400 / 2900 / 2700 / 2800 / 3100	0	178,602	0	681,923		681,923	503,321	0	0	0	8,538		0005
EQUITY OPTION COLLAR RTY @2305 02/18/2028 BHF5SWSW4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/11/2026	02/18/2028	190	437,728	..2100 / 2200 / 2400 / 2300 / 2400 / 2300	0	200,886	0	240,518		240,518	39,632	0	0	0	2,577		0005
EQUITY OPTION COLLAR RTY @2289 01/21/2028 BHF5SWSZ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/11/2026	01/21/2028	172	393,308	..2400 / 2100 / 2200 / 2300 / 2500 / 2200	0	89,401	0	103,380		103,380	13,979	0	0	0	2,250		0005
EQUITY OPTION COLLAR RTY @2618 01/15/2027 BHF5SWT37	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/11/2026	01/15/2027	818	2,141,606	..2600 / 2200 / 2800 / 2700 / 2900 / 3000 / 3400 / 3100 / 2300 / 2400	0	47,491	0	322,547		322,547	275,056	0	0	0	5,798		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR RTY @2703 01/16/2032 BHF5SWT60	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/11/2026	01/16/2032	255	690,059	..2600 / 1900 / 2700 / 3300 / 3400 / 3500 / 2200 / 2400 / 2300 / 2000	0	123,139	0	210,253		210,253	87,114	0	0	0	7,942		0005
EQUITY OPTION COLLAR RTY @2761 02/20/2032 BHF5SWT78	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/11/2026	02/20/2032	367	1,012,525	..2600 / 2400 / 2700 / 3200 / 3500 / 3400 / 3300 / 2300 / 2000 / 2200	0	106,428	0	209,282		209,282	102,854	0	0	0	11,759		0005
EQUITY OPTION COLLAR RTY @3026 01/19/2029 BHF5SWTA1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/11/2026	01/19/2029	134	405,260	..2700 / 2600 / 4800 / 5200 / 2400 / 2300 / 2200	0	114,369	0	161,315		161,315	46,946	0	0	0	3,078		0005
EQUITY OPTION COLLAR RTY @2939 02/16/2029 BHF5SWTB9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/11/2026	02/16/2029	199	585,101	..2700 / 2600 / 3200 / 5000 / 5200 / 2400 / 2200 / 2300	0	161,919	0	240,085		240,085	78,166	0	0	0	4,517		0005
EQUITY OPTION COLLAR SPX @6708 02/19/2027 BHF5SWUE1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2026	02/19/2027	2,085	13,987,921	..5600 / 7000 / 7400 / 8400 / 8800 / 7200 / 6000 / 6200 / 5000 / 5800 / 5200 / 6200 / 6000 / 6400 / 6600 / 5800 / 6800 / 7800 / 7600 / 6400 / 8000	0	1,892,235	0	6,053,067	^	6,053,067	4,194,339	0	(33,507)	0	43,624		0005
EQUITY OPTION COLLAR SPX @6137 02/18/2028 BHF5SWUF8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/12/2026	02/18/2028	520	3,191,148	..5600 / 6000 / 5800 / 6800 / 6200 / 6000 / 6400 / 7000 / 5800 / 6200	0	305,579	0	524,685	^	524,685	219,856	0	(750)	0	18,786		0005
EQUITY OPTION COLLAR SPX @6055 01/21/2028 BHF5SWUJ0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/12/2026	01/21/2028	425	2,572,090	..5800 / 6200 / 5600 / 6400 / 6000 / 5800 / 6200	0	163,314	0	259,798	^	259,798	97,103	0	(619)	0	14,717		0005
EQUITY OPTION COLLAR SPX @6682 01/15/2027 BHF5SWUX9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2026	01/15/2027	1,143	7,640,294	..6600 / 6000 / 7600 / 7400 / 8800 / 7000 / 3800 / 8400 / 5000 / 5200 / 6000 / 5600 / 6400 / 6200 / 5800 / 5800 / 6200 / 6800 / 8000 / 6400 / 7800 / 7200	0	736,825	0	3,062,399	^	3,062,399	2,339,341	0	(13,767)	0	20,684		0005
EQUITY OPTION COLLAR SPX @7831 02/16/2029 BHF5SWV34	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/12/2026	02/16/2029	543	4,248,728	..6800 / 5800 / 6000 / 7000 / 12000 / 7800 / 8000 / 11200 / 10800 / 6400 / 6200	0	1,095,808	0	2,382,694	^	2,382,694	1,272,054	0	14,832	0	32,798		0005

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EQUITY OPTION COLLAR SPX @6976 02/20/2032 BHF5SWV59	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2026	02/20/2032	1,414	9,861,750	..6800 / 6000 / 7000 / 8800 / 8400 / 6400 / 6200 / 5200 / 5800 / 5000	0	1,614,242	0	3,083,348	^	3,083,348	1,386,143	0	82,963	0	114,525		0005
EQUITY OPTION COLLAR SPX @7818 01/19/2029 BHF5SWVA8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2026	01/19/2029	313	2,448,820	..7000 / 6000 / 6800 / 10800 / 12000 / 11200 / 7600 / 8000 / 5800 / 6200	0	581,012	0	1,220,974	^	1,220,974	632,797	0	7,165	0	18,597		0005
EQUITY OPTION COLLAR SPX @6989 01/16/2032 BHF5SWVB6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/12/2026	01/16/2032	1,122	7,839,871	..7000 / 6800 / 8400 / 8800 / 5200 / 6000 / 5800 / 6200 / 5000	0	942,478	0	2,310,233	^	2,310,233	1,320,278	0	47,477	0	90,232		0005
EQUITY OPTION COLLAR SPX @9112 01/16/2032 BHF5TLNS1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	01/16/2032	189	1,726,292	..6800 / 7000 / 12000 / 14000 / 13600 / 5800	0	812,010	0	1,176,720	^	1,176,720	323,805	0	40,905	0	19,869		0005
EQUITY OPTION COLLAR SPX @6611 02/19/2027 BHF5TLNT9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/19/2026	02/19/2027	167	1,101,976	..6200 / 6800 / 7000 / 6400	0	210,154	0	359,802	^	359,802	153,369	0	(3,721)	0	3,437		0005
EQUITY OPTION COLLAR SPX @8279 02/20/2032 BHF5TLP00	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	02/20/2032	375	3,105,212	..6800 / 6400 / 5200 / 7000 / 13600 / 12000 / 14000 / 11600 / 6000 / 5800 / 6200	0	1,792,335	0	2,988,825	^	2,988,825	1,104,374	0	92,116	0	36,061		0005
EQUITY OPTION COLLAR GDDUEAFE @3167 01/15/2027 BHF5TLPE0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/18/2026	01/15/2027	165	522,235	..3100 / 3500 / 3600 / 3200 / 2800	0	24,794	0	28,083		28,083	3,289	0	0	0	1,414		0005
EQUITY OPTION COLLAR GDDUEAFE @2974 01/16/2032 BHF5TLPK6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/18/2026	01/16/2032	155	462,345	..3100 / 3200 / 3500 / 2400 / 2800 / 2700	0	89,754	0	128,576		128,576	38,822	0	0	0	5,321		0005
EQUITY OPTION COLLAR GDDUEAFE @2924 02/20/2032 BHF5TLQ82	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/18/2026	02/20/2032	349	1,021,322	..3200 / 3100 / 3500 / 2800 / 2300 / 2700 / 2600 / 2400	0	254,890	0	359,475		359,475	104,585	0	0	0	11,861		0005
EQUITY OPTION COLLAR RTY @2753 01/16/2032 BHF5TLQA7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2026	01/16/2032	173	477,505	..2600 / 2700 / 3300 / 3400 / 2300 / 2000	0	126,071	0	159,452		159,452	33,381	0	0	0	5,496		0005
EQUITY OPTION COLLAR GDDUEAFE @3088 02/19/2027 BHF5TLQE9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/18/2026	02/19/2027	282	870,581	..2800 / 2300 / 2900 / 2800 / 2700 / 3100 / 3500 / 4000 / 3300 / 3200 / 3700 / 2900 / 3400	0	129,101	0	94,756		94,756	(34,345)	0	0	0	2,715		0005
EQUITY OPTION COLLAR @21180 02/19/2027 BHF5TLQJ8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2026	02/19/2027	56	1,195,176	..20800 / 21600	0	65,505	0	98,338		98,338	32,833	0	0	0	3,727		0005
EQUITY OPTION COLLAR RTY @2610 02/19/2027 BHF5TLQQ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2026	02/19/2027	789	2,058,935	..2200 / 2800 / 2700 / 2300 / 2200 / 2400 / 2600 / 2300 / 3100 / 3000 / 2900 / 3300 / 2400 / 3400	0	164,691	0	461,888		461,888	297,197	0	0	0	6,421		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR RTY @2256 02/18/2028 BHF5TLQS8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2026	02/18/2028	465	1,049,082	2200 / 2400 / 2300 / 2200	0	52,738	0	70,636		70,636	17,898	0	0	0	6,176		0005
EQUITY OPTION COLLAR RTY @2595 01/15/2027 BHF5TLQU3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2026	01/15/2027	354	918,547	2600 / 2200 / 3000 / 2700 / 3200 / 2300 / 2400 / 2500	0	117,394	0	197,045		197,045	79,651	0	0	0	2,487		0005
EQUITY OPTION COLLAR RTY @2718 02/20/2032 BHF5TLR73	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2026	02/20/2032	387	1,052,693	2600 / 2300 / 1900 / 2700 / 3400 / 3300 / 3500 / 3200 / 2200 / 2400 / 2000	0	140,316	0	262,859		262,859	122,543	0	0	0	12,225		0005
EQUITY OPTION COLLAR RTY @3175 02/16/2029 BHF5TLR99	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2026	02/16/2029	236	749,625	2700 / 2600 / 4800 / 5000 / 3000 / 2300 / 2200	0	159,244	0	221,151		221,151	61,907	0	0	0	5,787		0005
EQUITY OPTION COLLAR RTY @2244 01/21/2028 BHF5TLRW8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2026	01/21/2028	184	413,940	2200 / 2300	0	43,215	0	45,663		45,663	2,448	0	0	0	2,369		0005
EQUITY OPTION COLLAR @21556 02/18/2028 BHF5TLS15	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2026	02/18/2028	56	1,210,608	20800 / 22400	0	100,237	0	141,486		141,486	41,249	0	0	0	7,127		0005
EQUITY OPTION COLLAR SPX @6773 02/19/2027 BHF5TLSG2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/19/2026	02/19/2027	2,062	13,968,127	5800 / 9200 / 7600 / 7400 / 5200 / 6000 / 5800 / 6400 / 6200 / 6800 / 6000 / 7000 / 8800 / 7800 / 8000 / 6200 / 8400	0	1,238,428	0	4,082,286	^	4,082,286	2,865,787	0	(21,929)	0	43,562		0005
EQUITY OPTION COLLAR SPX @6746 01/15/2027 BHF5TLSV9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/19/2026	01/15/2027	961	6,480,214	6800 / 6000 / 7000 / 7400 / 6200 / 7600 / 6200 / 6400 / 6000	0	397,110	0	1,144,462	^	1,144,462	754,772	0	(7,420)	0	17,543		0005
EQUITY OPTION COLLAR SPX @6200 02/18/2028 BHF5TLT14	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/19/2026	02/18/2028	406	2,519,724	6000 / 5800 / 6800 / 6200 / 7000	0	162,290	0	174,310	^	174,310	12,418	0	(398)	0	14,834		0005
EQUITY OPTION COLLAR SPX @7000 02/20/2032 BHF5TLT30	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/19/2026	02/20/2032	1,623	11,362,812	6800 / 7000 / 8800 / 8400 / 5200 / 6200 / 5000 / 6000 / 5800	0	1,635,812	0	3,107,589	^	3,107,589	1,387,705	0	84,072	0	131,957		0005
EQUITY OPTION COLLAR SPX @7059 01/16/2032 BHF5TLT63	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/19/2026	01/16/2032	550	3,884,012	6800 / 8800 / 8400 / 6200 / 5200 / 5800 / 6000	0	566,492	0	1,027,654	^	1,027,654	432,625	0	28,537	0	44,703		0005
EQUITY OPTION COLLAR SPX @7712 02/16/2029 BHF5TLUC8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/19/2026	02/16/2029	307	2,365,253	7000 / 5800 / 6800 / 10400 / 11600 / 11200 / 7800 / 10800 / 6200 / 6000	0	708,434	0	1,411,731	^	1,411,731	693,708	0	9,589	0	18,258		0005
EQUITY OPTION COLLAR RTY @2704 12/18/2026 BHF5TQES0	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/20/2026	12/18/2026	88,000	237,952,000	2704 / 2704	0	1,187,120	0	9,789,507		9,789,507	8,602,387	0	0	0	553,511		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR GDDUEAFE @2887 02/19/2027 BHF5TZ057	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	02/19/2027	110	317,373	3100 / 2700	0	19,493	0	13,717		13,717	(5,776)	0	0	0	990		0005
EQUITY OPTION COLLAR GDDUEAFE @3745 02/20/2032 BHF5TZQ65	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	02/20/2032	172	644,305	3100 / 3200 / 5800 / 6000 / 2700	0	217,108	0	266,201		266,201	49,093	0	0	0	7,482		0005
EQUITY OPTION COLLAR RTY @2559 02/19/2027 BHF5TZQE8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/19/2027	240	614,670	2200 / 2600 / 3200 / 2700 / 2300 / 2400	0	113,293	0	161,169		161,169	47,876	0	0	0	1,917		0005
EQUITY OPTION COLLAR RTY @3151 02/20/2032 BHF5TZQG3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/20/2032	191	600,631	2600 / 2700 / 4800 / 4200 / 5600 / 2000 / 2200 / 2300 / 2400	0	233,741	0	321,759		321,759	88,018	0	0	0	6,975		0005
EQUITY OPTION COLLAR SPX @6685 02/19/2027 BHF5TZQW8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/26/2026	02/19/2027	193	1,290,307	6800 / 7800 / 8000 / 7600 / 6200 / 5800 / 6000 / 5200	0	67,409	0	267,546	^	267,546	201,331	0	(1,194)	0	4,024		0005
EQUITY OPTION COLLAR SPX @7596 02/16/2029 BHF5TZQY4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/26/2026	02/16/2029	143	1,085,175	6800 / 7000 / 11200 / 5800	0	254,049	0	441,446	^	441,446	183,958	0	3,439	0	8,377		0005
EQUITY OPTION COLLAR SPX @8133 02/20/2032 BHF5TZQZ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2026	02/20/2032	586	4,767,961	6800 / 6200 / 5200 / 7000 / 14000 / 11600 / 13600 / 12000 / 6000 / 5800 / 5000	0	2,888,846	0	4,571,180	^	4,571,180	1,533,863	0	148,471	0	55,371		0005
EQUITY OPTION COLLAR GDDUEAFE @2763 02/18/2028 BHF5TZRP2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	02/18/2028	121	333,965	2600 / 2800 / 2700 / 2900	0	10,295	0	11,998		11,998	1,703	0	0	0	1,966		0005
EQUITY OPTION COLLAR GDDUEAFE @3070 02/19/2027 BHF5TZRT4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	02/19/2027	824	2,528,912	2800 / 3700 / 3500 / 3900 / 2800 / 2300 / 2600 / 2400 / 2700 / 2900 / 3100 / 3300 / 3200 / 3800 / 2700 / 2900 / 3400 / 4000	0	181,037	0	279,751		279,751	98,714	0	0	0	7,887		0005
EQUITY OPTION COLLAR GDDUEAFE @3159 01/15/2027 BHF5TZRZ0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	01/15/2027	192	606,282	3100 / 4000 / 3200 / 2800	0	32,286	0	25,838		25,838	(6,448)	0	0	0	1,641		0005
EQUITY OPTION COLLAR GDDUEAFE @3086 02/20/2032 BHF5TZS22	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	02/20/2032	417	1,287,817	3100 / 3200 / 3600 / 3500 / 2400 / 2800 / 2300 / 2700 / 2600	0	38,081	0	105,650		105,650	67,569	0	0	0	14,955		0005
EQUITY OPTION COLLAR GDDUEAFE @2916 02/16/2029 BHF5TZS48	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	02/16/2029	270	787,493	3200 / 3100 / 2800 / 2700 / 2600	0	198,348	0	215,994		215,994	17,646	0	0	0	6,079		0005
EQUITY OPTION COLLAR @21618 01/15/2027 BHF5TZSY2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	01/15/2027	46	996,144	20800 / 22400	0	214,298	0	442,794		442,794	228,496	0	0	0	2,697		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR @22019 02/18/2028	Index Linked Annuities			GOLDMAN SACHS					20800 / 22400 /													
BHF5TZS29		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	02/18/2028	82	1,804,530	23200 / 21600	0	38,632	0	4,240		4,240	(34,392)	0	0	0	10,623		0005
EQUITY OPTION COLLAR @24672 02/19/2027	Index Linked Annuities			GOLDMAN SACHS					24800 / 24000 / 29600 / 25600 / 30400 / 26400 / 20800 / 22400 /													
BHF5TZT54		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	02/19/2027	95	2,345,196	21600	0	194,120	0	750,665		750,665	556,545	0	0	0	7,314		0005
EQUITY OPTION COLLAR RTY @2245 01/21/2028	Index Linked Annuities																					
BHF5TZTG0		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2026	01/21/2028	148	333,158	2200 / 2300	0	32,800	0	35,205		35,205	2,405	0	0	0	1,906		0005
EQUITY OPTION COLLAR RTY @2296 02/18/2028	Index Linked Annuities								2200 / 2600 / 2700 / 2400 / 2300 / 2200 /													
BHF5TZTJ4		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/18/2028	590	1,354,675	2400 / 2300	0	94,979	0	160,440		160,440	65,461	0	0	0	7,975		0005
EQUITY OPTION COLLAR RTY @2558 01/15/2027	Index Linked Annuities								2600 / 2500 / 2400 / 2900 /													
BHF5TZU37		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2026	01/15/2027	220	563,827	2400	0	93,562	0	107,548		107,548	13,986	0	0	0	1,526		0005
EQUITY OPTION COLLAR RTY @2570 03/19/2027	Index Linked Annuities								2600 / 2700 /													
BHF5TZU45		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2026	03/19/2027	426	1,094,452	2400 / 2400	0	13,351	0	46,036		46,036	32,685	0	0	0	3,735		0005
EQUITY OPTION COLLAR RTY @2608 02/19/2027	Index Linked Annuities								2600 / 2400 / 3000 / 2700 / 2400 / 2300 / 2200 / 2000 / 2200 / 2300 / 3100 / 3200 / 3300 / 2800 /													
BHF5TZU52		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/19/2027	2,519	6,569,708	3400 / 2900	0	521,564	0	1,689,712		1,689,712	1,168,148	0	0	0	20,489		0005
EQUITY OPTION COLLAR RTY @3184 02/16/2029	Index Linked Annuities								2600 / 3200 / 2400 / 2300 / 2200 / 2700 / 3400 / 4800 / 3100 / 5000 / 5400 / 3300 /													
BHF5TZU78		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/16/2029	326	1,037,012	5200	0	225,553	0	399,506		399,506	173,953	0	0	0	8,005		0005
EQUITY OPTION COLLAR RTY @2752 02/20/2032	Index Linked Annuities								2600 / 2200 / 2700 / 3400 / 3300 / 3200 / 3500 / 2400 /													
BHF5TZU94		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/20/2032	740	2,034,831	2300 / 2000	0	241,954	0	497,511		497,511	255,557	0	0	0	23,631		0005
EQUITY OPTION COLLAR SPX @6767 02/19/2027	Index Linked Annuities								5800 / 7800 / 6000 / 8400 / 8000 / 6200 / 5200 / 6400 / 5000 / 6000 / 5800 / 6800 / 7000 / 6200 / 6400 / 7400 / 7200 / 7600 /													
BHF5TZVP7		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/26/2026	02/19/2027	6,342	42,913,402	8800	0	5,787,183	0	15,183,973	^	15,183,973	9,499,266	0	(102,476)	0	133,832		0005
EQUITY OPTION COLLAR SPX @5740 01/21/2028	Index Linked Annuities			SOCIETE GENERALE SA					5800 / 6800 /													
BHF5TZVR3		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	02/26/2026	01/21/2028	171	984,180	4400	0	208,257	0	341,085		341,085	132,828	0	0	0	5,631		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @5740 03/17/2028 BHF5TZW27	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/26/2026	03/17/2028	161	924,035	..6200 / 5800 / 4400 / 6400	0	142,894	0	229,791		229,791	86,897	0	0	0	5,588		0005
EQUITY OPTION COLLAR SPX @6781 01/15/2027 BHF5TZW68	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/26/2026	01/15/2027	674	4,572,574	..6800 / 5200 / 7400 / 8400 / 7800 / 7000 / 8000 / 5800 / 6000 / 6200	0	304,288	0	857,113	^	857,113	558,510	0	(5,685)	0	12,379		0005
EQUITY OPTION COLLAR SPX @6603 03/19/2027 BHF5TZW84	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/26/2026	03/19/2027	530	3,497,304	..6800 / 5800 / 8400 / 6200 / 3900 / 7000 / 6200 / 5800 / 6000	0	110,745	0	576,745	^	576,745	467,864	0	(1,864)	0	11,934		0005
EQUITY OPTION COLLAR SPX @6039 02/18/2028 BHF5TZWA9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/26/2026	02/18/2028	1,179	7,121,508	..6800 / 6200 / 5800 / 6400 / 6000 / 7000 / 6000 / 6200 / 5800	0	409,642	0	758,489	^	758,489	349,852	0	(1,005)	0	41,925		0005
EQUITY OPTION COLLAR SPX @7573 01/16/2032 BHF5TZWD3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/26/2026	01/16/2032	225	1,702,670	..6800 / 8400	0	193,399	0	237,009	^	237,009	33,868	0	9,742	0	19,597		0005
EQUITY OPTION COLLAR SPX @6984 02/20/2032 BHF5TZWE1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2026	02/20/2032	2,334	16,301,525	..6800 / 5000 / 7000 / 8800 / 8400 / 9200 / 5200 / 6000 / 5800 / 6200	0	2,445,992	0	4,703,403	^	4,703,403	2,131,701	0	125,710	0	189,310		0005
EQUITY OPTION COLLAR SPX @6471 03/16/2029 BHF5TZWK7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/26/2026	03/16/2029	201	1,298,149	..7000 / 6800 / 5800	0	374,799	0	641,879		641,879	267,080	0	0	0	10,181		0005
EQUITY OPTION COLLAR SPX @7754 02/16/2029 BHF5TZWL5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/26/2026	02/16/2029	752	5,829,397	..7000 / 6000 / 6200 / 5800 / 6800 / 11200 / 7600 / 10800 / 10400 / 8000 / 7800 / 12000	0	1,995,315	0	3,992,485	^	3,992,485	1,970,163	0	27,007	0	44,999		0005
CALL OPTION FEB27SPXC@5704.1171 02/25/2027 5704.117 CALL BHF5U3HS6	S&P 500	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	02/25/2027	360,969	2,385,016,707	6607.269	0	0	0	(713,602,993)		(713,602,993)	(713,602,993)	0	0	0	0		0005
EQUITY OPTION COLLAR SPX @7117 01/15/2027 BHF5UEJ50	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2026	01/15/2027	7,988	56,846,602	6876 / 7357	0	2,209,735	0	3,276,942		3,276,942	1,067,207	0	0	0	153,893		0005
EQUITY OPTION COLLAR GDDUEAFE @3052 01/15/2027 BHF5UEJT8	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2026	01/15/2027	3,620	11,046,430	2930 / 3173	0	583,258	0	619,830		619,830	36,572	0	0	0	29,905		0005
EQUITY OPTION COLLAR SPX @306 01/15/2027 BHF5UMUR1	Liability Portfolio .	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/02/2026	01/15/2027	270,659	82,821,654	294 / 318	0	4,752,772	0	1,572,386		1,572,386	(3,180,386)	0	0	0	224,212		0005
EQUITY OPTION COLLAR RTY @2715 02/19/2027 BHF5URB26	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	02/19/2027	114	310,358	..2600 / 3100 / 2400	0	7,542	0	23,636		23,636	16,094	0	0	0	968		0005
EQUITY OPTION COLLAR RTY @2442 02/20/2032 BHF5URB34	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	02/20/2032	129	315,524	..2600 / 2700 / 2000	0	175,074	0	226,832		226,832	51,758	0	0	0	3,664		0005

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EQUITY OPTION COLLAR SPX @6598 02/19/2027 BHF5URB91	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	02/19/2027	173	1,143,290	5800 / 6800 / 7400	0	361,190	0	507,742	^	507,742	152,608	0	(6,056)	0	3,566		0005
EQUITY OPTION COLLAR SPX @8199 02/20/2032 BHF5URBD2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	02/20/2032	320	2,626,929	6800 / 6200 / 7000 / 11600 / 12000 / 13600 / 14000 / 5200 / 5800 / 6000	0	1,500,829	0	2,375,593	^	2,375,593	819,332	0	55,432	0	30,507		0005
EQUITY OPTION COLLAR SPX @7400 03/19/2032 BHF5URBE0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	03/19/2032	161	1,192,827	6800 / 7000 / 11600 / 5200	0	615,265	0	929,549	^	929,549	291,155	0	23,129	0	13,951		0005
EQUITY OPTION COLLAR GDDUEAFE @3132 02/19/2027 BHF5URC09	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/05/2026	02/19/2027	561	1,755,962	3100 / 3300 / 3400 / 3600 / 3800 / 2700 / 2900	0	51,750	0	274,051		274,051	222,301	0	0	0	5,476		0005
EQUITY OPTION COLLAR GDDUEAFE @3037 03/19/2027 BHF5URC17	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/05/2026	03/19/2027	415	1,261,332	3100 / 3300 / 3400 / 2800 / 2900	0	39,147	0	112,686		112,686	73,539	0	0	0	4,304		0005
EQUITY OPTION COLLAR GDDUEAFE @2977 02/16/2029 BHF5URC25	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/05/2026	02/16/2029	198	588,105	3100 / 3200 / 2700	0	73,112	0	115,179		115,179	42,067	0	0	0	4,540		0005
EQUITY OPTION COLLAR GDDUEAFE @2977 03/16/2029 BHF5URC33	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/05/2026	03/16/2029	162	483,615	3100 / 3200 / 2700	0	63,374	0	99,046		99,046	35,672	0	0	0	3,793		0005
EQUITY OPTION COLLAR GDDUEAFE @2916 02/20/2032 BHF5URC41	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/05/2026	02/20/2032	446	1,301,081	3100 / 2900 / 3200 / 3500 / 3700 / 2300 / 2400 / 2600 / 2700 / 2800	0	442,207	0	799,974		799,974	357,767	0	0	0	15,110		0005
EQUITY OPTION COLLAR GDDUEAFE @3078 03/19/2032 BHF5URC58	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/05/2026	03/19/2032	290	892,135	3100 / 3200 / 3500 / 3600 / 2300 / 2400 / 2700	0	25,138	0	90,586		90,586	65,448	0	0	0	10,434		0005
EQUITY OPTION COLLAR @23288 02/19/2027 BHF5URD99	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	02/19/2027	77	1,787,026	20800 / 22400 / 24800 / 25600 / 22400	0	918,074	0	1,818,647		1,818,647	900,573	0	0	0	5,573		0005
EQUITY OPTION COLLAR @23200 02/18/2028 BHF5URDB4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	02/18/2028	78	1,813,760	22400 / 25600 / 22400	0	390,549	0	751,678		751,678	361,129	0	0	0	10,678		0005
EQUITY OPTION COLLAR RTY @2616 02/19/2027 BHF5URDN8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	02/19/2027	1,355	3,544,132	2200 / 3200 / 3300 / 3400 / 3500 / 1900 / 2000 / 2200 / 2300 / 2400 / 2500 / 2300 / 2600 / 2400 / 2700 / 2800 / 2900 / 3000 / 3100	0	285,028	0	1,127,229		1,127,229	842,201	0	0	0	11,053		0005
EQUITY OPTION COLLAR RTY @2430 02/18/2028 BHF5URDP3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	02/18/2028	154	373,926	2200 / 2600 / 2400 / 2700	0	38,648	0	45,169		45,169	6,521	0	0	0	2,201		0005

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EQUITY OPTION COLLAR RTY @2621 03/19/2027 BHF5URDS7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	03/19/2027	777	2,037,612	2300 / 3300 / 3400 / 2200 / 2300 / 2400 / 2600 / 2400 / 2700 / 2800 / 2900 / 3000 / 3100 / 3200	0	75,822	0	434,983		434,983	359,161	0	0	0	6,953		0005
EQUITY OPTION COLLAR RTY @2463 11/20/2026 BHF5URE15	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	11/20/2026	149	368,118	2500 / 2400	0	17,895	0	15,332		15,332	(2,563)	0	0	0	688		0005
EQUITY OPTION COLLAR RTY @2651 01/15/2027 BHF5URE23	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	01/15/2027	151	398,973	2600 / 2700	0	7,477	0	10,526		10,526	3,049	0	0	0	1,080		0005
EQUITY OPTION COLLAR RTY @3036 02/16/2029 BHF5URE64	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	02/16/2029	260	788,671	2600 / 2700 / 4600 / 4800 / 5000 / 2200 / 2300 / 2400	0	234,479	0	361,126		361,126	126,647	0	0	0	6,088		0005
EQUITY OPTION COLLAR RTY @2963 03/16/2029 BHF5URE80	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	03/16/2029	219	649,172	2600 / 2700 / 3200 / 4800 / 5000 / 2200 / 2300 / 2400	0	173,120	0	276,043		276,043	102,923	0	0	0	5,091		0005
EQUITY OPTION COLLAR RTY @2726 02/20/2032 BHF5UREA5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	02/20/2032	671	1,830,162	2600 / 2300 / 2400 / 2700 / 3200 / 3300 / 3400 / 3500 / 1900 / 2000 / 2200	0	207,921	0	478,612		478,612	270,691	0	0	0	21,254		0005
EQUITY OPTION COLLAR RTY @2730 03/19/2032 BHF5UREB3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	03/19/2032	284	775,547	2600 / 2700 / 3200 / 3300 / 3400 / 2000 / 2200 / 2300 / 2400	0	97,387	0	196,468		196,468	99,081	0	0	0	9,070		0005
EQUITY OPTION COLLAR SPX @6743 02/19/2027 BHF5URGW5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/04/2026	02/19/2027	3,572	24,086,142	5800 / 7400 / 7600 / 7800 / 8000 / 8400 / 8800 / 2900 / 5000 / 5200 / 5800 / 6800 / 6000 / 6200 / 6400 / 3800 / 3900 / 6000 / 6200 / 6400 / 7000 / 7200	0	2,697,024	0	8,948,561	^	8,948,561	6,296,754	0	(45,217)	0	75,116		0005
EQUITY OPTION COLLAR SPX @6757 03/19/2027 BHF5URGX3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/04/2026	03/19/2027	1,784	12,053,176	5800 / 7800 / 8000 / 8400 / 8800 / 5000 / 5200 / 5800 / 6000 / 6200 / 6400 / 6800 / 6000 / 6200 / 6400 / 7000 / 7200 / 7600	0	1,189,108	0	3,819,334	^	3,819,334	2,649,528	0	(19,302)	0	41,129		0005
EQUITY OPTION COLLAR SPX @6070 02/18/2028 BHF5URGY1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/04/2026	02/18/2028	383	2,327,845	5800 / 6800 / 4400 / 6200 / 7000 / 5800	0	876,122	0	1,269,188	^	1,269,188	398,071	0	(5,005)	0	13,704		0005

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EQUITY OPTION COLLAR SPX @6178 03/17/2028 BHF5URGZ8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	03/17/2028	278	1,717,498	..5800 / 6800 / 6000 / 6200 / 7000 / 5800	0	176,267	0	251,928		251,928	75,661	0	0	0	10,387		0005
EQUITY OPTION COLLAR SPX @7555 02/16/2029 BHF5URHF1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	02/16/2029	484	3,653,601	..6800 / 5800 / 6000 / 6200 / 7000 / 10000 / 10400 / 10800 / 11200 / 11600 / 7800 / 3000	0	1,347,531	0	2,679,075	^	2,679,075	1,321,982	0	9,562	0	28,204		0005
EQUITY OPTION COLLAR SPX @6995 02/20/2032 BHF5URHH7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	02/20/2032	2,356	16,484,117	..6800 / 7000 / 8400 / 8800 / 5000 / 5200 / 5800 / 6000 / 6200	0	2,278,897	0	4,453,420	^	4,453,420	2,090,354	0	84,169	0	191,431		0005
EQUITY OPTION COLLAR SPX @7320 03/16/2029 BHF5URHJ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	03/16/2029	408	2,987,270	..6800 / 6200 / 7000 / 10000 / 10400 / 10800 / 7800 / 3000 / 5800 / 6000	0	912,677	0	1,827,402		1,827,402	914,725	0	0	0	23,428		0005
EQUITY OPTION COLLAR SPX @6992 03/19/2032 BHF5URHK0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	03/19/2032	834	5,831,635	..6800 / 7000 / 8400 / 8800 / 5000 / 5200 / 5800 / 6000 / 6200	0	789,153	0	1,538,037	^	1,538,037	719,218	0	29,666	0	68,203		0005
EQUITY OPTION COLLAR SPX @6201 08/20/2027 BHF5URHN4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	08/20/2027	126	781,473	..7000 / 8400 / 9300	0	107,909	0	168,539	^	168,539	61,922	0	(1,292)	0	3,681		0005
EQUITY OPTION COLLAR SPX @6904 02/19/2027 BHF5UVSX1	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/09/2026	02/19/2027	1,432	9,885,812	6822 / 6985	0	141,210	0	204,611		204,611	63,401	0	0	0	30,830		0005
EQUITY OPTION COLLAR SPX @7196 02/19/2027 BHF5UVT02	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/09/2026	02/19/2027	3,878	27,904,149	6887 / 7504	0	1,183,773	0	1,942,568		1,942,568	758,795	0	0	0	87,023		0005
EQUITY OPTION COLLAR RTY @2778 02/19/2027 BHF5UZPE7	Liability Portfolio .	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/09/2026	02/19/2027	349	969,522	2647 / 2909	0	33,689	0	54,440		54,440	20,751	0	0	0	3,024		0005
EQUITY OPTION COLLAR SPX @7207 02/19/2027 BHF5UZPF4	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/09/2026	02/19/2027	4,330	31,206,310	6885 / 7529	0	1,366,194	0	2,254,060		2,254,060	887,866	0	0	0	97,322		0005
EQUITY OPTION COLLAR GDDUEAFE @3289 02/19/2027 BHF5UZPJ6	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/09/2026	02/19/2027	214	703,739	3098 / 3479	0	20,642	0	31,196		31,196	10,554	0	0	0	2,195		0005
EQUITY OPTION COLLAR GDDUEAFE @3191 02/19/2027 BHF5V00Z3	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/09/2026	02/19/2027	3,039	9,695,930	3062 / 3319	0	261,038	0	410,726		410,726	149,688	0	0	0	30,238		0005
EQUITY OPTION COLLAR SPX @7100 02/19/2027 BHF5V0125	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/09/2026	02/19/2027	8,227	58,407,587	6866 / 7333	0	2,089,147	0	3,218,551		3,218,551	1,129,404	0	0	0	182,153		0005
EQUITY OPTION COLLAR SPX @314 02/19/2027 BHF5V0141	Liability Portfolio .	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2026	02/19/2027	261,047	81,838,235	301 / 326	0	3,320,518	0	776,164		776,164	(2,544,354)	0	0	0	255,225		0005
EQUITY OPTION COLLAR GDDUEAFE @2801 02/20/2032 BHF5VGXU3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2026	02/20/2032	113	316,119	3000 / 2600	0	43,068	0	73,593		73,593	30,525	0	0	0	3,671		0005
EQUITY OPTION COLLAR RTY @2462 03/19/2027 BHF5VGYJ7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZIWZ7FF32TIWEFA76	03/11/2026	03/19/2027	215	530,443	..2300 / 2600 / 2400 / 2700 / 2300 / 2400	0	13,884	0	55,672		55,672	41,788	0	0	0	1,810		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR RTY @2448 02/19/2027 BHF5VGYM0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	02/19/2027	239	584,745	2300 / 2600 / 2400 / 2700 / 2200 / 2300	0	40,324	0	92,000		92,000	51,676	0	0	0	1,824		0005
EQUITY OPTION COLLAR RTY @4282 02/20/2032 BHF5VGYQ1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	02/20/2032	112	478,654	2600 / 4200 / 4400 / 4600 / 5400	0	983	0	(16,132)		(16,132)	(17,115)	0	0	0	5,559		0005
EQUITY OPTION COLLAR GDDUEAFE @2915 03/19/2027 BHF5VGYT5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/19/2027	341	993,626	2900 / 3800 / 3300 / 3600 / 3200 / 3100 / 2700 / 2600 / 2700	0	52,700	0	202,719		202,719	150,019	0	0	0	3,391		0005
EQUITY OPTION COLLAR SPX @7914 03/19/2032 BHF5VGZ72	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/12/2026	03/19/2032	306	2,423,169	6800 / 13600 / 11600 / 5800 / 6000 / 6200 / 5200 / 5000	0	687,940	0	1,404,647	^	1,404,647	690,846	0	25,861	0	28,340		0005
EQUITY OPTION COLLAR SPX @6886 02/19/2027 BHF5VGZA5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/12/2026	02/19/2027	188	1,293,997	6800 / 7000	0	48,352	0	81,440	^	81,440	33,899	0	(811)	0	4,036		0005
EQUITY OPTION COLLAR SPX @6375 03/19/2027 BHF5VGZJ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/12/2026	03/19/2027	169	1,077,303	6000 / 6800 / 6200 / 6200	0	79,927	0	206,332		206,332	126,405	0	0	0	3,676		0005
EQUITY OPTION COLLAR GDDUEAFE @2757 03/16/2029 BHF5VGZX5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/16/2029	149	410,802	3000 / 2900 / 2600 / 2500 / 2700	0	62,115	0	137,375		137,375	75,260	0	0	0	3,222		0005
EQUITY OPTION COLLAR GDDUEAFE @2947 02/20/2032 BHF5VGZY3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2026	02/20/2032	209	614,505	3000 / 2900 / 3400 / 3300 / 2200 / 2500	0	52,966	0	98,457		98,457	45,491	0	0	0	7,136		0005
EQUITY OPTION COLLAR GDDUEAFE @2818 02/16/2029 BHF5VH003	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2026	02/16/2029	142	399,685	3000 / 2500	0	53,985	0	82,339		82,339	28,354	0	0	0	3,085		0005
EQUITY OPTION COLLAR GDDUEAFE @2916 03/19/2032 BHF5VH011	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/19/2032	232	677,768	2900 / 3000 / 3400 / 3300 / 2200 / 2600 / 2500	0	17,291	0	76,837		76,837	59,546	0	0	0	7,927		0005
EQUITY OPTION COLLAR @22657 03/17/2028 BHF5VH078	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	03/17/2028	61	1,388,640	20800 / 25600	0	341,835	0	504,087		504,087	162,252	0	0	0	8,398		0005
EQUITY OPTION COLLAR @25525 02/19/2027 BHF5VH0K9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	02/19/2027	56	1,440,361	22400 / 24800 / 27200 / 28000 / 28800 / 22400	0	232,113	0	400,352		400,352	168,239	0	0	0	4,492		0005
EQUITY OPTION COLLAR SPX @7832 02/20/2032 BHF5VH0P8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/12/2026	02/20/2032	278	2,179,742	7000 / 6800 / 11600 / 13600 / 5800 / 6200 / 5000 / 5200	0	1,050,249	0	1,852,399	^	1,852,399	763,360	0	38,790	0	25,313		0005
EQUITY OPTION COLLAR GDDUEAFE @2841 02/19/2027 BHF5VH185	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2026	02/19/2027	278	790,345	2600 / 2600 / 2900 / 3200 / 3900 / 3000 / 3100 / 2500 / 2200 / 2700	0	97,763	0	245,122		245,122	147,359	0	0	0	2,465		0005
EQUITY OPTION COLLAR RTY @2854 02/16/2029 BHF5VH1B8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	02/16/2029	151	430,009	2500 / 2600 / 4600 / 5000 / 2100 / 2200 / 2300	0	93,774	0	194,446		194,446	100,672	0	0	0	3,319		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR @23263 03/19/2027 BHF5VH1D4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	03/19/2027	71	1,643,624	20800 / 22400 / 24000 / 24800 / 23200 / 25600 / 22400	0	399,537	0	863,784		863,784	464,247	0	0	0	5,609		0005
EQUITY OPTION COLLAR RTY @2515 02/19/2027 BHF5VH1H5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	02/19/2027	596	1,500,014	2100 / 3000 / 3100 / 3200 / 3300 / 2200 / 2300 / 2400 / 2200 / 2500 / 2300 / 2400 / 2600 / 2700 / 2800 / 2900	0	139,498	0	660,679		660,679	521,181	0	0	0	4,678		0005
EQUITY OPTION COLLAR RTY @3109 03/16/2029 BHF5VH276	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	03/16/2029	245	762,525	2500 / 2300 / 2600 / 4400 / 4600 / 4800 / 5000 / 5200 / 2100 / 2200	0	239,267	0	450,623		450,623	211,356	0	0	0	5,980		0005
EQUITY OPTION COLLAR RTY @2644 03/19/2032 BHF5VH2B7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	03/19/2032	291	768,102	2500 / 2300 / 2600 / 3200 / 3300 / 3400 / 1900 / 2000 / 2100 / 2200	0	78,872	0	213,607		213,607	134,735	0	0	0	8,983		0005
EQUITY OPTION COLLAR RTY @2513 03/19/2027 BHF5VH2S0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	03/19/2027	674	1,692,799	2100 / 3000 / 3100 / 3200 / 3300 / 2100 / 2200 / 2300 / 2400 / 2200 / 2500 / 2300 / 2400 / 2600 / 2700 / 2800 / 2900	0	116,474	0	690,585		690,585	574,111	0	0	0	5,776		0005
EQUITY OPTION COLLAR RTY @2654 02/20/2032 BHF5VH3M2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	02/20/2032	269	713,453	2500 / 2300 / 2600 / 3200 / 3300 / 3400 / 1900 / 2000 / 2100 / 2200	0	73,043	0	196,405		196,405	123,362	0	0	0	8,285		0005
EQUITY OPTION COLLAR SPX @6914 02/20/2032 BHF5VH3Z3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/12/2026	02/20/2032	1,019	7,043,999	6800 / 5800 / 6000 / 5000 / 6600 / 7000 / 8000 / 8800 / 8400 / 5200 / 5600 / 6200	0	1,025,865	0	2,447,441	^	2,447,441	1,383,686	0	37,890	0	81,802		0005
EQUITY OPTION COLLAR SPX @5979 02/18/2028 BHF5VH425	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/12/2026	02/18/2028	283	1,694,080	5600 / 6000 / 6200 / 6200 / 5800 / 6000	0	60,234	0	192,466	^	192,466	132,576	0	(344)	0	9,973		0005
EQUITY OPTION COLLAR SPX @6599 03/19/2027 BHF5VH490	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/12/2026	03/19/2027	1,445	9,536,265	5600 / 4000 / 7400 / 8400 / 7600 / 8000 / 3000 / 2900 / 5600 / 5000 / 5800 / 6800 / 6200 / 6000 / 5200 / 6600 / 6000 / 7000 / 7800 / 6200 / 7200 / 8800	0	957,550	0	5,518,725		5,518,725	4,561,175	0	0	0	32,541		0005

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EQUITY OPTION COLLAR SPX @5970 03/17/2028 BHF5VH4B5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/12/2026	03/17/2028	432	2,580,960	..6000 / 5600 / 6200 / 5800 / 6200 / 5800 / 6000	0	37,372	0	179,602		179,602	142,230	0	0	0	15,609		0005
EQUITY OPTION COLLAR SPX @7285 02/16/2029 BHF5VH4J8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/12/2026	02/16/2029	356	2,596,833	..6600 / 6800 / 10000 / 6000 / 5600 / 5800	0	600,790	0	1,234,771		1,234,771	633,981	0	0	0	20,046		0005
EQUITY OPTION COLLAR SPX @6910 03/19/2032 BHF5VH4U3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/12/2026	03/19/2032	1,094	7,560,705	..6800 / 6200 / 5200 / 5800 / 7000 / 6600 / 8800 / 8400 / 8000 / 5600 / 6000 / 5000	0	1,125,464	0	2,656,371	^	2,656,371	1,488,598	0	42,309	0	88,425		0005
EQUITY OPTION COLLAR SPX @7521 02/16/2029 BHF5VH5F5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/12/2026	03/16/2029	497	3,739,243	..6600 / 5600 / 6800 / 10000 / 10400 / 7600 / 12000 / 6000 / 5800 / 6200	0	1,024,765	0	2,259,304	^	2,259,304	1,226,352	0	8,187	0	29,326		0005
EQUITY OPTION COLLAR SPX @6740 02/19/2027 BHF5VH5M0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/12/2026	02/19/2027	1,310	8,828,600	..6600 / 8000 / 7000 / 7400 / 8800 / 6200 / 6000 / 5800 / 5200 / 5000 / 5600 / 5800 / 6000 / 5600 / 6800 / 7200 / 9400 / 7800 / 7600	0	2,483,783	0	5,506,974	^	5,506,974	3,064,833	0	(41,642)	0	27,533		0005
EQUITY OPTION COLLAR GDDUEAFE @2813 03/19/2032 BHF5W7EM1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2026	03/19/2032	149	419,415	..2900 / 3000 / 2500	0	154,678	0	243,322		243,322	88,644	0	0	0	4,905		0005
EQUITY OPTION COLLAR GDDUEAFE @2884 03/19/2027 BHF5W7FD0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2026	03/19/2027	547	1,576,085	..2600 / 3900 / 2200 / 2500 / 2600 / 2700 / 2800 / 2900 / 3000 / 3100 / 3200 / 3300 / 3400 / 3500	0	99,186	0	459,494		459,494	360,308	0	0	0	5,378		0005
EQUITY OPTION COLLAR RTY @2392 03/19/2032 BHF5W7FG3	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2026	03/19/2032	155	370,817	..2500 / 2200	0	121,575	0	185,634		185,634	64,059	0	0	0	4,337		0005
EQUITY OPTION COLLAR SPX @6130 02/19/2027 BHF5W7FP3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	02/19/2027	141	865,748	..6600 / 7400 / 5000 / 5200	0	34,609	0	96,874	^	96,874	62,845	0	(580)	0	2,700		0005
EQUITY OPTION COLLAR SPX @5674 03/17/2028 BHF5W7FQ1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	03/17/2028	210	1,188,942	..5600 / 5800	0	206,455	0	299,328	^	299,328	93,850	0	(977)	0	7,190		0005
EQUITY OPTION COLLAR SPX @6163 03/19/2027 BHF5W7FT5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	03/19/2027	194	1,196,457	..5600 / 5600 / 5800 / 6000 / 6000 / 6600 / 5800 / 6200 / 7400 / 7600 / 5000 / 5200	0	116,015	0	382,523	^	382,523	268,391	0	(1,883)	0	4,083		0005

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EQUITY OPTION COLLAR GDDUEAFE @2701 03/16/2029 BHF5II7FV0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/18/2026	03/16/2029	241	651,502	..2900 / 2400 / 2500	0	112,579	0	196,760		196,760	84,181	0	0	0	5,109		0005
EQUITY OPTION COLLAR SPX @7931 03/19/2032 BHF5II7GR8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/18/2026	03/19/2032	327	2,596,271	..6600 / 6000 / 6800 / 11200 / 11600 / 13200 / 13600 / 5000 / 5600 / 5800	0	1,281,981	0	2,807,214	^	2,807,214	1,477,041	0	48,192	0	30,364		0005
EQUITY OPTION COLLAR GDDUEAFE @2983 02/19/2027 BHF5II7GS6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/18/2026	02/19/2027	200	597,086	..2800 / 2600 / 2700 / 2900 / 2700 / 3000 / 3100 / 3200 / 3300 / 3500 / 4200	0	46,230	0	63,136		63,136	16,906	0	0	0	1,862		0005
EQUITY OPTION COLLAR @22233 02/19/2027 BHF5II7GU1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/18/2026	02/19/2027	54	1,199,741	24000 / 20800 / 21600	0	87,975	0	409,373		409,373	321,398	0	0	0	3,742		0005
EQUITY OPTION COLLAR SPX @6345 02/20/2032 BHF5II7GY3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/18/2026	02/20/2032	184	1,170,393	..6600 / 6800 / 5600 / 6000	0	498,940	0	1,171,000	^	1,171,000	653,632	0	18,428	0	13,592		0005
EQUITY OPTION COLLAR GDDUEAFE @2915 03/19/2032 BHF5II7H89	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/18/2026	03/19/2032	411	1,198,394	..2900 / 3000 / 3300 / 3400 / 2200 / 2500 / 2600 / 2700	0	39,809	0	165,560		165,560	125,751	0	0	0	14,016		0005
EQUITY OPTION COLLAR GDDUEAFE @2637 03/17/2028 BHF5II7HG1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/18/2026	03/17/2028	131	345,811	..2400 / 2900 / 2500 / 2700 / 3000 / 2500	0	51,132	0	(27,638)		(27,638)	(78,770)	0	0	0	2,091		0005
EQUITY OPTION COLLAR @20909 03/17/2028 BHF5II7J38	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/18/2026	03/17/2028	94	1,958,504	20000 / 20800 / 21600	0	345,706	0	543,735		543,735	198,029	0	0	0	11,845		0005
EQUITY OPTION COLLAR RTY @2625 02/20/2032 BHF5II7J61	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/18/2026	02/20/2032	224	586,910	..2500 / 3100 / 3200 / 1900 / 2100 / 2200	0	21,162	0	49,650		49,650	28,488	0	0	0	6,816		0005
EQUITY OPTION COLLAR @24036 03/19/2027 BHF5II7J87	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/18/2026	03/19/2027	65	1,566,380	24000 / 28800 / 29600 / 20800 / 21600 / 22400	0	4,724	0	347,432		347,432	342,708	0	0	0	5,345		0005
EQUITY OPTION COLLAR GDDUEAFE @2967 02/20/2032 BHF5II7JK0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	03/18/2026	02/20/2032	148	438,086	..2900 / 3000 / 3300 / 3400 / 2200 / 2600	0	33,343	0	66,107		66,107	32,764	0	0	0	5,088		0005
EQUITY OPTION COLLAR RTY @2466 02/19/2027 BHF5II7JP9	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/18/2026	02/19/2027	469	1,157,327	..2200 / 2100 / 2200 / 2300 / 2400 / 2500 / 2300 / 2600 / 2700 / 2800 / 2900 / 3200	0	64,634	0	316,036		316,036	251,402	0	0	0	3,609		0005
EQUITY OPTION COLLAR RTY @2465 03/19/2027 BHF5II7JQ7	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/18/2026	03/19/2027	1,200	2,959,097	..2100 / 3000 / 3100 / 3200 / 1900 / 2100 / 2200 / 2300 / 2200 / 2400 / 2500 / 2300 / 2600 / 2700 / 2800 / 2900	0	163,001	0	1,191,434		1,191,434	1,028,433	0	0	0	10,097		0005

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EQUITY OPTION COLLAR RTY @2600 03/19/2032 BHF5W7K10	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2026	03/19/2032	535	1,392,127	2400 / 2100 / 2200 / 2300 / 2500 / 2600 / 3000 / 3100 / 3200 / 3300 / 1800 / 1900	0	89,202	0	388,152		388,152	298,950	0	0	0	16,281		0005
EQUITY OPTION COLLAR RTY @2916 03/16/2029 BHF5W7K36	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2026	03/16/2029	237	691,056	2400 / 2200 / 2300 / 2500 / 3000 / 3100 / 3200 / 4400 / 4600 / 5000 / 2100	0	103,259	0	290,879		290,879	187,620	0	0	0	5,420		0005
EQUITY OPTION COLLAR SPX @6573 02/19/2027 BHF5W7K77	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	02/19/2027	935	6,143,441	5600 / 7800 / 8000 / 8400 / 5000 / 5600 / 5800 / 6000 / 6200 / 6600 / 5800 / 6200 / 6800 / 7000 / 7200 / 7400 / 7600	0	525,188	0	2,319,597	^	2,319,597	1,803,214	0	(8,805)	0	19,159		0005
EQUITY OPTION COLLAR SPX @5849 02/18/2028 BHF5W7KJ1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	02/18/2028	313	1,831,700	5600 / 6600 / 5800	0	277,853	0	422,725		422,725	144,872	0	0	0	10,783		0005
EQUITY OPTION COLLAR RTY @2132 02/18/2028 BHF5W7KX0	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2026	02/18/2028	205	437,462	2100 / 2200 / 2100	0	70,228	0	99,108		99,108	28,880	0	0	0	2,575		0005
EQUITY OPTION COLLAR SPX @6811 03/19/2032 BHF5W7LB7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2026	03/19/2032	2,160	14,715,336	6600 / 6200 / 6800 / 8000 / 8400 / 5000 / 5200 / 5600 / 5800 / 6000	0	1,556,158	0	4,667,427	^	4,667,427	3,052,770	0	58,499	0	172,101		0005
EQUITY OPTION COLLAR SPX @5781 03/17/2028 BHF5W7LP6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	03/17/2028	785	4,537,527	5600 / 6600 / 4200 / 5800 / 6000 / 6800 / 5600 / 5800	0	164,744	0	394,411	^	394,411	230,447	0	(780)	0	27,442		0005
EQUITY OPTION COLLAR SPX @6579 03/19/2027 BHF5W7LR2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	03/19/2027	3,326	21,878,488	5600 / 7800 / 8000 / 8400 / 8800 / 5000 / 5600 / 5800 / 6000 / 6200 / 6600 / 5800 / 6200 / 6800 / 7000 / 7200 / 7400 / 7600	0	2,404,430	0	9,121,952	^	9,121,952	6,756,552	0	(39,030)	0	74,656		0005
EQUITY OPTION COLLAR RTY @2149 03/17/2028 BHF5W7MA8	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2026	03/17/2028	557	1,197,538	2100 / 2200 / 2100 / 2200 / 2300	0	145,168	0	258,667		258,667	113,499	0	0	0	7,242		0005
EQUITY OPTION COLLAR SPX @7361 03/16/2029 BHF5W7MD2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	03/16/2029	700	5,155,865	6600 / 6000 / 6800 / 10000 / 10400 / 7600 / 7800 / 9600 / 5600 / 5800	0	1,563,650	0	3,262,175	^	3,262,175	1,686,033	0	12,492	0	40,436		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR SPX @8272 02/16/2029 BHF5IW7ME0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	02/16/2029	137	1,133,889	6600 / 10000	0	163,048	0	243,553		243,553	80,505	0	0	0	8,753		0005
EQUITY OPTION COLLAR SPX @6834 02/20/2032 BHF5IW7MG5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2026	02/20/2032	645	4,407,467	6600 / 6800 / 8000 / 8400 / 5000 / 5200 / 5600 / 5800 / 6000	0	1,540,969	0	1,475,775	^	1,475,775	(122,108)	0	56,914	0	51,184		0005
EQUITY OPTION COLLAR GDDUEAFE @2722 03/19/2027 BHF5IWAT5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/19/2027	125	339,269	2900 / 2500	0	22,095	0	43,072		43,072	20,977	0	0	0	1,158		0005
EQUITY OPTION COLLAR GDDUEAFE @2544 03/19/2032 BHF5IWAU2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/19/2032	129	326,987	2900 / 2400 / 2200	0	57,678	0	110,369		110,369	52,691	0	0	0	3,824		0005
EQUITY OPTION COLLAR RTY @2407 03/19/2027 BHF5IWAZ1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/19/2027	137	330,153	2400 / 3000 / 2100 / 2200	0	36,666	0	78,295		78,295	41,629	0	0	0	1,127		0005
EQUITY OPTION COLLAR RTY @3131 03/19/2032 BHF5IWIB15	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/19/2032	175	546,786	2500 / 4400 / 4600 / 2100 / 2300	0	43,739	0	87,009		87,009	43,270	0	0	0	6,395		0005
EQUITY OPTION COLLAR SPX @6698 03/19/2027 BHF5IWIBA5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/19/2027	266	1,779,988	6600 / 7800 / 6000	0	161,930	0	431,083	^	431,083	271,782	0	(2,629)	0	6,074		0005
EQUITY OPTION COLLAR SPX @7770 03/16/2029 BHF5IWIBD9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2026	03/16/2029	140	1,090,155	6800 / 10800 / 5800	0	91,089	0	227,010	^	227,010	135,193	0	728	0	8,550		0005
EQUITY OPTION COLLAR SPX @7804 03/19/2032 BHF5IWIBE7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/26/2026	03/19/2032	414	3,227,620	6800 / 4800 / 5000 / 6000 / 5800 / 5600 / 6400 / 6600 / 11200 / 13600 / 13200 / 11600 / 14000 / 12000	0	3,297,403	0	4,911,448	^	4,911,448	1,490,089	0	123,956	0	37,748		0005
EQUITY OPTION COLLAR GDDUEAFE @2671 03/16/2029 BHF5IWIBY3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/16/2029	240	641,105	2800 / 3000 / 2900 / 2400 / 2500 / 2600	0	163,530	0	342,072		342,072	178,542	0	0	0	5,028		0005
EQUITY OPTION COLLAR GDDUEAFE @2850 03/19/2032 BHF5IWIBZ0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/19/2032	422	1,203,631	2800 / 2400 / 2900 / 3000 / 3300 / 3400 / 3200 / 2500 / 2200 / 2100	0	3,417	0	143,142		143,142	139,725	0	0	0	14,077		0005
EQUITY OPTION COLLAR GDDUEAFE @2896 03/19/2027 BHF5IWIC06	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/19/2027	353	1,022,143	2900 / 3200 / 3000 / 2400 / 2700 / 2100 / 2500 / 2800 / 3500 / 3600 / 3300 / 3700 / 3100 / 2700 / 3400	0	129,299	0	383,985		383,985	254,686	0	0	0	3,488		0005
EQUITY OPTION COLLAR @22060 03/17/2028 BHF5IWICV8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/17/2028	67	1,479,026	20000 / 24000 / 22400 / 24800 / 20800	0	520,504	0	1,008,091		1,008,091	487,587	0	0	0	8,945		0005
EQUITY OPTION COLLAR @23611 03/19/2027 BHF5IWID05	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/19/2027	58	1,364,715	24000 / 20000 / 28000 / 21600 / 26400 / 21600	0	57,107	0	94,701		94,701	37,594	0	0	0	4,657		0005

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EQUITY OPTION COLLAR RTY @2273 03/17/2028 BHF5IWID70	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/17/2028	152	346,268	2000 / 2400 / 2200 / 2500	0	85,719	0	104,031		104,031	18,312	0	0	0	2,094		0005
EQUITY OPTION COLLAR RTY @2386 03/19/2027 BHF5IWID96	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/19/2027	1,119	2,670,068	2100 / 3200 / 2700 / 2200 / 3100 / 2600 / 2100 / 1800 / 2300 / 2200 / 1900 / 2000 / 2000 / 2400 / 2800 / 3300 / 2300 / 2500 / 2900 / 3000	0	301,764	0	1,451,537		1,451,537	1,149,773	0	0	0	9,111		0005
EQUITY OPTION COLLAR RTY @2349 04/16/2027 BHF5IWIDH8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	04/16/2027	257	603,472	2400 / 2500 / 2200	0	70,062	0	122,296		122,296	52,234	0	0	0	2,222		0005
EQUITY OPTION COLLAR RTY @2963 03/16/2029 BHF5IWIDK1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/16/2029	350	1,038,139	2400 / 4400 / 3000 / 2300 / 2100 / 2200 / 2000 / 2500 / 2600 / 5000 / 3100 / 4600 / 4800 / 3200 / 4200	0	522,471	0	916,194		916,194	393,723	0	0	0	8,142		0005
EQUITY OPTION COLLAR RTY @3013 04/20/2029 BHF5IWIDL9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	04/20/2029	139	418,420	2400 / 2500 / 4400 / 2100	0	114,793	0	162,088		162,088	47,295	0	0	0	3,345		0005
EQUITY OPTION COLLAR RTY @2571 03/19/2032 BHF5IWIDU9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/19/2032	513	1,318,112	2500 / 2300 / 2400 / 3200 / 3100 / 3000 / 1900 / 2200 / 1800 / 2100	0	157,754	0	358,240		358,240	200,486	0	0	0	15,416		0005
EQUITY OPTION COLLAR SPX @5752 03/17/2028 BHF5IWIF03	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/26/2026	03/17/2028	351	2,018,918	5400 / 5600 / 6800 / 5800 / 6000 / 5600 / 5400 / 6000	0	27,400	0	127,712	^	127,712	100,442	0	(130)	0	12,210		0005
EQUITY OPTION COLLAR SPX @6417 03/19/2027 BHF5IWIF11	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/19/2027	2,522	16,184,471	5600 / 7200 / 7400 / 7600 / 7800 / 8400 / 5800 / 5600 / 5200 / 6000 / 6200 / 6600 / 5000 / 5400 / 4800 / 6400 / 5400 / 5800 / 6000 / 7000 / 8000 / 6800	0	2,691,161	0	11,171,925	^	11,171,925	8,524,448	0	(43,684)	0	55,226		0005
EQUITY OPTION COLLAR SPX @6266 04/16/2027 BHF5IWIF86	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2026	04/16/2027	426	2,668,509	6400 / 6600 / 7000 / 5600 / 5000 / 6000 / 5800	0	141,356	0	658,730	^	658,730	519,584	0	(2,210)	0	9,827		0005

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EQUITY OPTION COLLAR SPX @7214 03/16/2029 BHF5WWFB9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/26/2026	03/16/2029	750	5,407,645	..6400 / 5800 / 6000 / 6200 / 5600 / 6800 / 6600 / 10000 / 7600 / 10400 / 7400 / 9600 / 5400	0	2,054,094	0	4,638,977	^	4,638,977	2,568,473	0	16,410	0	42,410		0005
EQUITY OPTION COLLAR SPX @7803 04/20/2029 BHF5WWFC7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2026	04/20/2029	208	1,625,743	..6400 / 6600 / 10000 / 10400 / 9600 / 5600	0	422,994	0	753,030	^	753,030	326,173	0	3,863	0	12,996		0005
EQUITY OPTION COLLAR SPX @6551 02/19/2027 BHF5WWFE3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2026	02/19/2027	311	2,036,287	..6600 / 6800 / 6000	0	66,107	0	214,027	^	214,027	149,028	0	(1,108)	0	6,350		0005
EQUITY OPTION COLLAR SPX @6716 03/19/2032 BHF5WWFK9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/26/2026	03/19/2032	2,420	16,251,450	..6600 / 5200 / 5400 / 6000 / 5000 / 6800 / 6400 / 8800 / 8400 / 8000 / 5600 / 5800 / 4800	0	2,654,040	0	6,395,154	^	6,395,154	3,641,343	0	99,771	0	190,066		0005
EQUITY OPTION COLLAR SPX @6864 04/16/2032 BHF5WWFL7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/26/2026	04/16/2032	270	1,854,218	..6600 / 8000 / 8400 / 5600 / 5000	0	45,983	0	96,074	^	96,074	48,332	0	1,759	0	21,837		0005
EQUITY OPTION COLLAR SPX @8779 12/21/2029 BHF5WWGF9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/26/2026	12/21/2029	136	1,194,327	14000 / 14400 / 3500 / 3600	0	40,098	0	26,013		26,013	(14,085)	0	0	0	10,728		0005
PUT OPTION SEP27SPXP@5387.1115 09/27/2027 5387.112 PUT BHF5X62L7	S&P 500	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	09/27/2027	389,422	2,499,949,836	6419.6412	0	0	0	(864,048,551)		(864,048,551)	(864,048,551)	0	0	0	0		0005
PUT OPTION MAR29SPXP@5298.9584 03/27/2029 5298.958 PUT BHF5X62V5	S&P 500	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/27/2029	389,422	2,641,319,997	6782.666767	0	0	0	(982,693,767)		(982,693,767)	(982,693,767)	0	0	0	0		0005
CALL OPTION APR32 SPX C @ 6200 04/16/2032 6200. CALL BHF5XL2A8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/02/2026	04/16/2032	586	3,819,986	6515.600498	0	867,427	0	1,708,344	^	1,708,344	809,017	0	31,900	0	44,988		0005
CALL OPTION MAR32 MXEA C @ 2900 03/19/2032 2900. CALL BHF5XL7K1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	03/19/2032	129	458,040	3558.555724	0	123,337	0	191,712		191,712	68,375	0	0	0	5,357		0005
CALL OPTION MAR32 RTY C @ 2500 03/19/2032 2500. CALL BHF5XL7V7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	03/19/2032	130	424,042	3249.614092	0	134,195	0	198,973		198,973	64,778	0	0	0	4,959		0005
CALL OPTION MAR27 SPX C @ 6400 03/19/2027 6400. CALL BHF5XL804	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/02/2026	03/19/2027	147	1,001,353	6791.5031	0	8,571	0	(8,157)		(8,157)	(16,728)	0	0	0	3,417		0005
CALL OPTION MAR32 SPX C @ 6400 03/19/2032 6400. CALL BHF5XL812	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/02/2026	03/19/2032	311	2,319,387	7465.318406	0	1,742,576	0	2,939,862	^	2,939,862	1,134,285	0	63,001	0	27,126		0005
CALL OPTION APR32 SPX C @ 6600 04/16/2032 6600. CALL BHF5XL853	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/02/2026	04/16/2032	206	1,234,974	5990.945474	0	891,075	0	1,530,388	^	1,530,388	606,544	0	32,769	0	14,544		0005
CALL OPTION MAR27 MXEA C @ 2800 03/19/2027 2800. CALL BHF5XL8P9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	03/19/2027	735	2,037,730	2770.897193	0	94,043	0	343,156		343,156	249,113	0	0	0	6,953		0005

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CALL OPTION APR27 MXEA C @ 2800 04/16/2027 2800. CALL BHF5XL8S3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/16/2027	467	1,298,146	2780.876299	0	31,991	0	136,018		136,018	104,027	0	0	0	4,781		0005
CALL OPTION APR29 MXEA C @ 2800 04/20/2029 2800. CALL BHF5XL8T1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/20/2029	112	292,168	2599.706367	0	40,450	0	64,379		64,379	23,929	0	0	0	2,336		0005
CALL OPTION MAR29 MXEA C @ 2900 03/16/2029 2900. CALL BHF5XL8Y0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	03/16/2029	140	393,859	2818.864177	0	52,307	0	82,099		82,099	29,792	0	0	0	3,089		0005
CALL OPTION APR32 MXEA C @ 2900 04/16/2032 2900. CALL BHF5XL8Z7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/16/2032	181	528,200	2912.827017	0	57,223	0	77,782		77,782	20,559	0	0	0	6,221		0005
CALL OPTION MAR27 NDX C @ 20000 03/19/2027 20000. CALL BHF5XL9Q6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/01/2026	03/19/2027	63	1,413,870	22304.31298	0	98,451	0	246,159		246,159	147,708	0	0	0	4,825		0005
CALL OPTION MAR27 RTY C @ 2200 03/19/2027 2200. CALL BHF5XL9W3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	03/19/2027	1,130	2,753,739	2437.076459	0	291,846	0	1,311,806		1,311,806	1,019,960	0	0	0	9,397		0005
CALL OPTION APR27 RTY C @ 2400 04/16/2027 2400. CALL BHF5XLA43	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	04/16/2027	587	1,426,629	2429.917165	0	17,835	0	382,507		382,507	364,672	0	0	0	5,254		0005
CALL OPTION APR32 RTY C @ 2500 04/16/2032 2500. CALL BHF5XLAF8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	04/16/2032	182	482,582	2648.765819	0	81,097	0	129,785		129,785	48,688	0	0	0	5,683		0005
CALL OPTION MAR32 RTY C @ 2600 03/19/2032 2600. CALL BHF5XLAK7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	03/19/2032	377	993,494	2634.214388	0	31,031	0	35,805		35,805	4,774	0	0	0	11,619		0005
CALL OPTION MAR32 SPX C @ 6400 03/19/2032 6400. CALL BHF5XLCK5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/02/2026	03/19/2032	1,408	9,461,407	6718.178789	0	845,233	0	914,705	^	914,705	38,913	0	30,559	0	110,654		0005
CALL OPTION APR32 SPX C @ 6400 04/16/2032 6400. CALL BHF5YONR3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	04/16/2032	266	2,293,111	8617.124097	0	1,992,188	0	1,844,063	^	1,844,063	(221,388)	0	73,263	0	27,006		0005
CALL OPTION APR27SPXC@5400 04/16/2027 5400. CALL BHF5Y0P34	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/09/2026	04/16/2027	125	750,218	6002.384254	0	288,260	0	449,428	^	449,428	164,878	0	(3,710)	0	2,763		0005
CALL OPTION MAR32 SPX C @ 6400 03/19/2032 6400. CALL BHF5Y0PF7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/19/2032	282	2,273,870	8064.476945	0	1,406,721	0	2,211,532	^	2,211,532	753,952	0	50,859	0	26,594		0005
CALL OPTION APR28 SPX C @ 5600 04/21/2028 5600. CALL BHF5Y0PH3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/09/2026	04/21/2028	198	1,120,859	5662.763028	0	279,137	0	393,691	^	393,691	115,258	0	(704)	0	6,997		0005
CALL OPTION MAR27SPXC@5400 03/19/2027 5400. CALL BHF5Y0PX8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/09/2026	03/19/2027	140	837,098	5980.12216	0	163,177	0	193,029	^	193,029	32,033	0	(2,181)	0	2,856		0005
CALL OPTION MAR32 RTY C @ 2600 03/19/2032 2600. CALL BHF5Y0PZ3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/19/2032	116	418,399	3601.764731	0	68,056	0	81,869		81,869	13,813	0	0	0	4,893		0005
CALL OPTION APR27MXEAC@2900 04/16/2027 2900. CALL BHF5Y2ZG0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	04/16/2027	550	1,590,404	2891.558609	0	66,042	0	207,376		207,376	141,334	0	0	0	5,857		0005

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CALL OPTION MAR29MXEAC@2900 03/16/2029 2900. CALL BHF5Y2ZH8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/16/2029	151	408,921	2714.104138	0	60,950	0	80,673		80,673	19,723	0	0	0	3,207		0005
CALL OPTION APR29MXEAC@2900 04/20/2029 2900. CALL BHF5Y2ZX3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	04/20/2029	165	449,736	2733.292816	0	76,360	0	99,880		99,880	23,520	0	0	0	3,595		0005
CALL OPTION MAR27 RTY C @ 2200 03/19/2027 2200. CALL BHF5Y30G6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/19/2027	746	1,865,529	2501.098819	0	161,811	0	583,169		583,169	421,358	0	0	0	6,366		0005
CALL OPTION APR27 RTY C @ 2100 04/16/2027 2100. CALL BHF5Y30T8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	04/16/2027	1,037	2,583,865	2492.301926	0	252,765	0	852,851		852,851	600,086	0	0	0	9,515		0005
CALL OPTION APR27 NDX C @ 20000 04/16/2027 20000. CALL BHF5Y3159	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	04/16/2027	70	1,546,760	21961.66406	0	182,606	0	385,607		385,607	203,001	0	0	0	5,696		0005
CALL OPTION MAR32MXEAC@2900 03/19/2032 2900. CALL BHF5Y3175	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/19/2032	279	800,898	2875.180651	0	7,617	0	51,516		51,516	43,899	0	0	0	9,367		0005
CALL OPTION MAR29 RTY C @ 2500 03/16/2029 2500. CALL BHF5Y31R1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/16/2029	260	698,099	2686.377127	0	208,998	0	350,930		350,930	141,932	0	0	0	5,475		0005
CALL OPTION APR29 RTY C @ 2500 04/20/2029 2500. CALL BHF5Y31S9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	04/20/2029	233	613,645	2632.101513	0	157,185	0	284,893		284,893	127,708	0	0	0	4,905		0005
CALL OPTION MAR32 RTY C @ 2500 03/19/2032 2500. CALL BHF5Y31T7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/19/2032	361	940,322	2604.585394	0	137,019	0	259,974		259,974	122,955	0	0	0	10,997		0005
CALL OPTION APR32 RTY C @ 2500 04/16/2032 2500. CALL BHF5Y31V2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	04/16/2032	451	1,171,829	2600.308936	0	121,623	0	269,637		269,637	148,014	0	0	0	13,801		0005
CALL OPTION MAR27SPXC@5400 03/19/2027 5400. CALL BHF5Y3381	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/09/2026	03/19/2027	1,568	9,875,748	6299.179801	0	2,055,487	0	4,371,261	^	4,371,261	2,343,246	0	(27,472)	0	33,699		0005
CALL OPTION APR27SPXC@5400 04/16/2027 5400. CALL BHF5Y3399	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/09/2026	04/16/2027	1,687	10,684,657	6333.164562	0	2,541,633	0	5,408,489	^	5,408,489	2,899,563	0	(32,707)	0	39,347		0005
CALL OPTION MAR28 SPX C @ 5400 03/17/2028 5400. CALL BHF5Y33A6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/09/2026	03/17/2028	416	2,442,866	5876.512977	0	185,769	0	270,081		270,081	84,312	0	0	0	14,774		0005
CALL OPTION MAR29SPXC@6400 03/16/2029 6400. CALL BHF5Y33Y4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/09/2026	03/16/2029	403	2,804,625	6967.146938	0	805,187	0	1,399,370	^	1,399,370	587,760	0	6,423	0	21,996		0005
CALL OPTION MAR32 SPX C @ 6400 03/19/2032 6400. CALL BHF5Y33Z1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/19/2032	1,547	10,331,188	6679.171206	0	1,337,028	0	2,735,235	^	2,735,235	1,349,868	0	48,339	0	120,827		0005
CALL OPTION APR29 SPX C @ 6400 04/20/2029 6400. CALL BHF5Y3407	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/09/2026	04/20/2029	462	3,264,019	7059.002446	0	1,083,953	0	1,838,741		1,838,741	754,788	0	0	0	26,093		0005

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CALL OPTION APR32 SPX C @ 6400 04/16/2032 6400. CALL BHF5Y3415	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	04/16/2032	1,879	12,557,461	6681.939877	0	2,001,930	0	3,990,641	^	3,990,641	1,915,090	0	73,621	0	147,890		0005
PUT OPTION MAR27SPXP@4960 03/19/2027 4960. PUT BHF5YB8P0	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/14/2026	03/19/2027	200,000	827,000,000	4135	0	11,337,000	0	3,497,510		3,497,510	(7,839,490)	0	0	0	2,821,977		0001
PUT OPTION MAR27SPXP@4960 03/19/2027 4960. PUT BHF5YB9R5	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2026	03/19/2027	200,000	827,000,000	4135	0	12,480,000	0	3,497,510		3,497,510	(8,982,490)	0	0	0	2,821,977		0001
CALL OPTION MAR27SPLVP5UPC@298 03/19/2027 298. CALL BHF5YMEK0	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/20/2026	03/19/2027	291,638	90,845,237	311.5	0	3,749,006	0	1,474,579		1,474,579	(2,274,427)	0	0	0	309,992		0005
CALL OPTION MAR27MXEAC@2838 03/19/2027 2838. CALL BHF5YMEN4	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2026	03/19/2027	2,141	6,442,269	3009	0	486,692	0	528,920		528,920	42,228	0	0	0	21,983		0005
CALL OPTION MAR27SPXC@6496 03/19/2027 6496. CALL BHF5YME07	Liability Portfolio	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2026	03/19/2027	5,963	40,697,475	6825	0	2,830,219	0	3,421,835		3,421,835	591,616	0	0	0	138,872		0005
CALL OPTION MAR27SPXC@6522 03/19/2027 6522. CALL BHF5YMJH2	Liability Portfolio	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2026	03/19/2027	4,263	29,472,251	6913.5	0	2,341,836	0	2,861,429		2,861,429	519,593	0	0	0	100,568		0005
CALL OPTION MAR27MXEAC@2871 03/19/2027 2871. CALL BHF5YMJL3	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2026	03/19/2027	243	747,225	3075	0	61,423	0	65,292		65,292	3,869	0	0	0	2,550		0005
CALL OPTION MAR27RTYC@2491 03/19/2027 2491. CALL BHF5YMJN9	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	03/19/2027	408	1,077,732	2641.5	0	77,767	0	88,752		88,752	10,985	0	0	0	3,678		0005
CALL OPTION MAR27SPXC@6593 03/19/2027 6593. CALL BHF5YNND4	Liability Portfolio	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2026	03/19/2027	5,468	37,885,038	6928.5	0	2,571,491	0	3,143,249		3,143,249	571,758	0	0	0	129,275		0005
CALL OPTION MAR27SPXC@6359 03/19/2027 6359. CALL BHF5YNNE2	Liability Portfolio	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2026	03/19/2027	976	6,450,872	6609.5	0	370,314	0	439,606		439,606	69,292	0	0	0	22,012		0005
CALL OPTION FEB27MXEAC@2732 02/19/2027 2732. CALL BHF5YNNV4	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2026	02/19/2027	65	190,938	2937.5	0	19,004	0	20,883		20,883	1,879	0	0	0	595		0005
CALL OPTION FEB27RTYC@2581 02/19/2027 2581. CALL BHF5YNNW2	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	02/19/2027	1,487	4,047,614	2722	0	256,870	0	274,946		274,946	18,076	0	0	0	12,623		0005
CALL OPTION FEB27RTYC@2424 02/19/2027 2424. CALL BHF5YNP18	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	02/19/2027	195	501,053	2569.5	0	38,617	0	44,738		44,738	6,121	0	0	0	1,563		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB27SPLVP5UPC@303 02/19/2027 303. CALL																						
BHF5YNP42	Liability Portfolio .	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/20/2026	02/19/2027	952	304,164	319.5	0	9,144	0	2,145		2,145	(6,999)	0	0	0	949		0005
CALL OPTION FEB27MXEAC@3057 02/19/2027 3057. CALL																						
BHF5YNPG5	Liability Portfolio .	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2026	02/19/2027	418	1,341,989	3210.5	0	66,696	0	63,490		63,490	(3,206)	0	0	0	4,185		0005
CALL OPTION MAR27MXEAC@2902 03/19/2027 2902. CALL																						
BHF5YNPK6	Liability Portfolio .	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2026	03/19/2027	867	2,640,015	3045	0	169,420	0	172,286		172,286	2,866	0	0	0	9,009		0005
CALL OPTION APR32MXEAC@3000 04/16/2032 3000. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP267		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	04/16/2032	158	540,076	3418.374348	0	214,599	0	249,635		249,635	35,036	0	0	0	6,360		0005
CALL OPTION APR27RTYC@2600 04/16/2027 2600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP2D2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	04/16/2027	188	481,051	2560.508853	0	47,129	0	50,720		50,720	3,591	0	0	0	1,772		0005
CALL OPTION APR32RTYC@2600 04/16/2032 2600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP2G5		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	04/16/2032	165	497,515	3016.095461	0	218,042	0	252,835		252,835	34,793	0	0	0	5,859		0005
CALL OPTION MAR27SPXC@6600 03/19/2027 6600. CALL	Index Linked Annuities																					
BHF5YP309		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/16/2026	03/19/2027	158	991,968	6292.616087	0	112,614	0	183,938	^	183,938	72,829	0	(1,505)	0	3,385		0005
CALL OPTION APR27SPXC@6600 04/16/2027 6600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP317		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2026	04/16/2027	152	1,040,533	6837.516099	0	147,250	0	206,493	^	206,493	61,138	0	(1,895)	0	3,832		0005
CALL OPTION MAR32SPXC@6600 03/19/2032 6600. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF5YP325		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	04/16/2026	03/19/2032	158	1,171,620	7399.948324	0	1,027,926	0	1,452,337	^	1,452,337	387,247	0	37,164	0	13,702		0005
CALL OPTION APR32SPXC@6600 04/16/2032 6600. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF5YP333		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	04/16/2026	04/16/2032	283	2,168,212	7650.827969	0	2,267,927	0	3,256,230	^	3,256,230	904,899	0	83,404	0	25,535		0005
CALL OPTION MAR27MXEAC@3000 03/19/2027 3000. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP499		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	03/19/2027	181	526,763	2914.93355	0	37,613	0	45,852		45,852	8,239	0	0	0	1,797		0005
CALL OPTION APR27MXEAC@3000 04/16/2027 3000. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP4A6		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	04/16/2027	392	1,174,838	2996.459864	0	96,428	0	171,410		171,410	74,982	0	0	0	4,326		0005
CALL OPTION MAR29MXEAC@3000 03/16/2029 3000. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP4B4		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	03/16/2029	138	379,810	2750.054305	0	28,261	0	35,324		35,324	7,063	0	0	0	2,979		0005
CALL OPTION APR29MXEAC@3000 04/20/2029 3000. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP4C2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	04/20/2029	220	711,170	3237.851281	0	136,368	0	159,646		159,646	23,278	0	0	0	5,685		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR32MXEAC@3000 04/16/2032 3000. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP4D0		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	04/16/2032	279	850,954	3045.174931	0	24,900	0	36,181		36,181	11,281	0	0	0	10,022		0005
CALL OPTION APR27NDXC@20800 04/16/2027 20800. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF5YP598		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2026	04/16/2027	96	2,178,749	22588.24668	0	500,645	0	950,468		950,468	449,823	0	0	0	8,023		0005
CALL OPTION MAR28NDXC@20800 03/17/2028 20800. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF5YP5A5		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2026	03/17/2028	47	986,604	21199.05458	0	28,510	0	33,718		33,718	5,208	0	0	0	5,967		0005
CALL OPTION APR27RTYC@2200 04/16/2027 2200. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP5J6		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	04/16/2027	1,072	2,768,927	2583.757138	0	304,755	0	659,912		659,912	355,157	0	0	0	10,197		0005
CALL OPTION MAR28RTYC@2200 03/17/2028 2200. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP5K3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	03/17/2028	119	268,571	2260.067321	0	18,405	0	25,270		25,270	6,865	0	0	0	1,624		0005
CALL OPTION APR28RTYC@2200 04/21/2028 2200. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP5L1		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	04/21/2028	189	422,011	2233.689726	0	62,010	0	70,731		70,731	8,721	0	0	0	2,635		0005
CALL OPTION MAR27RTYC@2300 03/19/2027 2300. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP5M9		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	03/19/2027	387	991,657	2562.658542	0	55,201	0	130,030		130,030	74,829	0	0	0	3,384		0005
CALL OPTION MAR29RTYC@2600 03/16/2029 2600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP5V9		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	03/16/2029	131	369,116	2815.064889	0	89,918	0	111,277		111,277	21,359	0	0	0	2,895		0005
CALL OPTION APR29RTYC@2600 04/20/2029 2600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP5W7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	04/20/2029	260	769,982	2964.332105	0	170,511	0	254,887		254,887	84,376	0	0	0	6,155		0005
CALL OPTION MAR32RTYC@2600 03/19/2032 2600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP5X5		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	03/19/2032	127	351,877	2767.593714	0	99,621	0	111,705		111,705	12,084	0	0	0	4,115		0005
CALL OPTION APR32RTYC@2600 04/16/2032 2600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP5Y3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	04/16/2032	398	1,086,234	2727.228752	0	151,333	0	240,629		240,629	89,296	0	0	0	12,793		0005
CALL OPTION MAR27SPXC@5600 03/19/2027 5600. CALL	Index Linked Annuities																					
BHF5YP7E5		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/16/2026	03/19/2027	713	4,702,753	6597.21238	0	757,093	0	1,450,322	^	1,450,322	703,348	0	(10,119)	0	16,047		0005
CALL OPTION APR27SPXC@5600 04/16/2027 5600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5YP7F2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2026	04/16/2027	2,785	18,435,658	6619.419862	0	2,978,580	0	5,893,325	^	5,893,325	2,953,075	0	(38,330)	0	67,891		0005
CALL OPTION APR28SPXC@5600 04/21/2028 5600. CALL				SOCIETE GENERALE SA																		
BHF5YP7H8	Asset Portfolio	Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	04/16/2026	04/21/2028	485	2,919,531	6016.355104	0	163,627	0	210,207	^	210,207	46,993	0	(413)	0	18,226		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAR29SPXC@6800 03/16/2029 6800. CALL				SOCIETE GENERALE SA																		
BHF5YP820	Asset Portfolio	Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	04/16/2026	03/16/2029	309	2,331,981	7557.136561	0	313,191	0	453,346		453,346	140,155	0	0	0	18,289		0005
CALL OPTION APR29SPXC@6800 04/20/2029 6800. CALL				SOCIETE GENERALE SA																		
BHF5YP838	Asset Portfolio	Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	04/16/2026	04/20/2029	542	3,981,112	7345.375674	0	1,246,896	0	1,948,442	^	1,948,442	690,273	0	11,273	0	31,825		0005
CALL OPTION MAR32SPXC@6800 03/19/2032 6800. CALL				BANK OF AMERICA NA																		
BHF5YP846	Asset Portfolio	Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	04/16/2026	03/19/2032	509	3,532,911	6938.318173	0	872,590	0	1,218,365	^	1,218,365	314,227	0	31,548	0	41,319		0005
CALL OPTION APR32SPXC@6800 04/16/2032 6800. CALL				GOLDMAN SACHS																		
BHF5YP853	Asset Portfolio	Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	04/16/2026	04/16/2032	1,585	11,038,302	6964.790847	0	1,652,728	0	2,881,759	^	2,881,759	1,168,252	0	60,779	0	129,999		0005
PUT OPTION MAR27SPXP@4960 03/19/2027 4960. PUT				JPMORGAN CHASE BANK																		
BHF5YTH14	Variable Annuities	Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	04/15/2026	03/19/2027	200,000	827,000,000	4135	0	11,089,000	0	3,497,510		3,497,510	(7,591,490)	0	0	0	2,821,977		0001
CALL OPTION APR32RTYC@2700 04/16/2032 2700. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5ZHUP1		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	04/22/2026	04/16/2032	199	633,491	3187.658662	0	198,746	0	234,174		234,174	35,428	0	0	0	7,461		0005
CALL OPTION APR27RTYC@2700 04/16/2027 2700. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5ZHUV8		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	04/22/2026	04/16/2027	160	454,483	2840.839594	0	25,613	0	36,318		36,318	10,705	0	0	0	1,674		0005
CALL OPTION APR27SPXC@7000 04/16/2027 7000. CALL	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF5ZHUX4		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	04/23/2026	04/16/2027	216	1,452,151	6734.232109	0	169,914	0	357,802	^	357,802	190,075	0	(2,187)	0	5,348		0005
CALL OPTION APR32SPXC@6800 04/16/2032 6800. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF5ZHV96		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	04/23/2026	04/16/2032	489	4,119,442	8417.52741	0	3,626,146	0	4,996,088	^	4,996,088	1,236,589	0	133,353	0	48,515		0005
CALL OPTION APR32MXEAC@3100 04/16/2032 3100. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5ZHVA3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	04/16/2032	130	382,969	2945.688793	0	85,525	0	103,832		103,832	18,307	0	0	0	4,510		0005
CALL OPTION APR27MXEAC@3100 04/16/2027 3100. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5ZHVV7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	04/16/2027	474	1,452,187	3066.043697	0	76,581	0	171,905		171,905	95,324	0	0	0	5,348		0005
CALL OPTION APR28RTYC@2700 04/21/2028 2700. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5ZHW53		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	04/22/2026	04/21/2028	255	634,907	2486.598476	0	63,837	0	77,404		77,404	13,567	0	0	0	3,964		0005
CALL OPTION APR29MXEAC@3100 04/20/2029 3100. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5ZHW87		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	04/20/2029	156	554,020	3548.355811	0	43,081	0	58,035		58,035	14,954	0	0	0	4,429		0005
CALL OPTION APR27RTYC@2300 04/16/2027 2300. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5ZHWC8		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	04/22/2026	04/16/2027	1,346	3,563,215	2647.125821	0	418,789	0	756,301		756,301	337,512	0	0	0	13,122		0005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or 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 APR32MXEAC@3100 04/16/2032 3100. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5ZHWH7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	04/16/2032	437	1,319,766	3023.267254	0	5,838	0	91,182		91,182	85,344	0	0	0	15,543		0005
CALL OPTION APR32RTYC@2700 04/16/2032 2700. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5ZHX03		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	04/22/2026	04/16/2032	483	1,377,563	2850.535468	0	196,706	0	297,472		297,472	100,766	0	0	0	16,224		0005
CALL OPTION MAY27RTYC@2700 05/21/2027 2700. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5ZHXF0		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	04/22/2026	05/21/2027	161	420,787	2613.543268	0	87,002	0	83,133		83,133	(3,869)	0	0	0	1,681		0005
CALL OPTION APR27NDXC@23200 04/16/2027 23200. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5ZHXN3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	04/16/2027	137	3,291,460	23987.17365	0	199,085	0	413,458		413,458	214,373	0	0	0	12,121		0005
CALL OPTION APR29RTYC@2700 04/20/2029 2700. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5ZHXS2		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	04/22/2026	04/20/2029	214	682,426	3191.825344	0	150,348	0	189,506		189,506	39,158	0	0	0	5,455		0005
CALL OPTION MAR32SPXC@7000 03/19/2032 7000. CALL	Index Linked Annuities																					
BHF5ZHY02		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2026	03/19/2032	154	1,228,854	7999.570354	0	77,319	0	68,948		68,948	(8,371)	0	0	0	14,372		0005
CALL OPTION APR29SPXC@7000 04/20/2029 7000. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5ZHY69		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	04/23/2026	04/20/2029	519	3,951,698	7612.318737	0	1,036,795	0	1,648,871	^	1,648,871	602,702	0	9,374	0	31,590		0005
CALL OPTION MAR27SPXC@6800 03/19/2027 6800. CALL	Index Linked Annuities																					
BHF5ZHYG7		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2026	03/19/2027	276	1,887,464	6848.438889	0	255,968	0	325,962		325,962	69,994	0	0	0	6,441		0005
CALL OPTION APR28SPXC@5800 04/21/2028 5800. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5ZHYM4		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	04/23/2026	04/21/2028	390	2,513,757	6453.344933	0	423,571	0	566,312	^	566,312	143,809	0	(1,068)	0	15,693		0005
CALL OPTION APR27SPXC@5800 04/16/2027 5800. CALL	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF5ZHYN2		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	04/23/2026	04/16/2027	3,337	23,110,879	6925.225155	0	3,384,534	0	8,096,972	^	8,096,972	4,755,992	0	(43,554)	0	85,108		0005
CALL OPTION MAY27SPXC@7000 05/21/2027 7000. CALL	Index Linked Annuities																					
BHF5ZHYS1		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2026	05/21/2027	715	4,988,770	6974.642531	0	258,788	0	462,742		462,742	203,954	0	0	0	19,929		0005
CALL OPTION MAY32SPXC@7000 05/21/2032 7000. CALL	Index Linked Annuities																					
BHF5ZHZ92		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2026	05/21/2032	303	2,269,646	7502.712307	0	448,789	0	564,896		564,896	116,107	0	0	0	26,960		0005
CALL OPTION APR32SPXC@7200 04/16/2032 7200. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF5ZJ013		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	04/23/2026	04/16/2032	2,309	16,595,847	7188.049548	0	3,042,771	0	4,862,709	^	4,862,709	1,708,039	0	111,899	0	195,450		0005
PUT OPTION MAR27SPXP@5350 03/19/2027 5350. PUT				MORGAN STANLEY & CO																		
BHF5ZWBU8	Variable Annuities ...	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/23/2026	03/19/2027	50,000	222,500,000	4450	0	3,697,950	0	1,097,520		1,097,520	(2,600,430)	0	0	0	759,238		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION MAR27SPXP@5350 03/19/2027 5350. PUT BHF6000C6	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2026	03/19/2027	50,000	222,500,000	4450	0	3,555,100	0	1,097,520		1,097,520	(2,457,580)	0	0	0	759,238		0001
CALL OPTION APR27RTYC@2500 04/16/2027 2500. CALL BHF60HJ13	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2026	04/16/2027	118	310,538	2626.33838	0	55,255	0	58,207		58,207	2,952	0	0	0	1,144		0005
CALL OPTION APR27MXEAC@2600 04/16/2027 2600. CALL BHF60HJF2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2026	04/16/2027	434	1,280,008	2952.289583	0	47,247	0	205,081		205,081	157,834	0	0	0	4,714		0005
CALL OPTION APR27SPXC@7000 04/16/2027 7000. CALL BHF60HJL9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/30/2026	04/16/2027	166	1,211,842	7285.221756	0	128,006	0	193,493	^	193,493	67,134	0	(1,647)	0	4,463		0005
CALL OPTION APR27MXEAC@3000 04/16/2027 3000. CALL BHF60HJW5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2026	04/16/2027	104	296,807	2855.418731	0	14,543	0	24,282		24,282	9,739	0	0	0	1,093		0005
CALL OPTION APR27RTYC@2300 04/16/2027 2300. CALL BHF60HKF0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2026	04/16/2027	910	2,480,224	2724.863494	0	262,812	0	508,662		508,662	245,850	0	0	0	9,134		0005
CALL OPTION APR27SPXC@7000 04/16/2027 7000. CALL BHF60HKP8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/30/2026	04/16/2027	3,503	24,346,510	6950.415451	0	2,917,505	0	6,615,916	^	6,615,916	3,735,955	0	(37,544)	0	89,659		0005
CALL OPTION MAY27MXEAC@3000 05/21/2027 3000. CALL BHF60HLX0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2026	05/21/2027	229	682,984	2979.81632	0	15,627	0	59,225		59,225	43,598	0	0	0	2,728		0005
CALL OPTION MAY27RTYC@2700 05/21/2027 2700. CALL BHF60HM76	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2026	05/21/2027	518	1,411,851	2724.449553	0	38,703	0	102,454		102,454	63,751	0	0	0	5,640		0005
CALL OPTION MAY27SPXC@7000 05/21/2027 7000. CALL BHF60HMD3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/30/2026	05/21/2027	1,200	8,336,581	6948.283548	0	816,158	0	1,968,626	^	1,968,626	1,162,402	0	(9,934)	0	33,303		0005
CALL OPTION APR28SPXC@7000 04/21/2028 7000. CALL BHF60HMK7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/30/2026	04/21/2028	480	2,987,104	6226.375642	0	27,981	0	73,442	^	73,442	45,532	0	(71)	0	18,648		0005
CALL OPTION APR28RTYC@2300 04/21/2028 2300. CALL BHF60HNU4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2026	04/21/2028	166	412,035	2475.800911	0	15,626	0	25,513		25,513	9,887	0	0	0	2,572		0005
CALL OPTION MAY28SPXC@6000 05/19/2028 6000. CALL BHF60HPR9	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	05/19/2028	129	786,563	6093.372584	0	40,351	0	57,477		57,477	17,126	0	0	0	5,030		0005
CALL OPTION APR29SPXC@7200 04/20/2029 7200. CALL BHF60HPT5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/30/2026	04/20/2029	163	1,322,342	8109.043151	0	349,295	0	497,897	^	497,897	145,444	0	3,158	0	10,571		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR29MXEAC@3100 04/20/2029 3100. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF60H007		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2026	04/20/2029	188	593,866	3162.732066	0	136,449	0	206,344		206,344	69,895	0	0	0	4,747		0005
CALL OPTION APR29RTYC@2800 04/20/2029 2800. CALL	Index Linked Annuities																					
BHF60HR89		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2026	04/20/2029	387	1,171,381	3023.914643	0	298,625	0	378,790		378,790	80,165	0	0	0	9,364		0005
CALL OPTION FEB32SPXC@8400 02/20/2032 8400. CALL	Index Linked Annuities																					
BHF60HRT3		Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	04/30/2026	02/20/2032	205	1,372,586	6681.960243	0	4,317	0	(12,466)		(12,466)	(16,783)	0	0	0	15,940		0005
CALL OPTION APR29SPXC@7000 04/20/2029 7000. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF60HRX4		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/30/2026	04/20/2029	639	4,950,245	7742.783145	0	1,737,804	0	2,629,059	^	2,629,059	875,543	0	15,712	0	39,572		0005
CALL OPTION MAY29SPXC@7200 05/18/2029 7200. CALL	Index Linked Annuities																					
BHF60HS54		Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	04/30/2026	05/18/2029	210	1,645,518	7818.597181	0	273,430	0	398,620		398,620	125,190	0	0	0	13,350		0005
CALL OPTION APR32SPXC@7000 04/16/2032 7000. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF60HSP0		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	04/30/2026	04/16/2032	589	4,969,294	8436.597841	0	3,710,235	0	5,061,986	^	5,061,986	1,215,306	0	136,445	0	58,524		0005
CALL OPTION APR32RTYC@2700 04/16/2032 2700. CALL	Index Linked Annuities																					
BHF60HTG9		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2026	04/16/2032	375	1,084,916	2889.711362	0	146,062	0	186,435		186,435	40,373	0	0	0	12,777		0005
CALL OPTION APR32RTYC@2800 04/16/2032 2800. CALL	Index Linked Annuities																					
BHF60HTW4		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2026	04/16/2032	129	345,642	2677.627145	0	93,419	0	110,809		110,809	17,390	0	0	0	4,071		0005
CALL OPTION APR32MXEAC@3000 04/16/2032 3000. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF60HU44		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2026	04/16/2032	117	312,985	2673.53877	0	24,621	0	70,375		70,375	45,754	0	0	0	3,686		0005
CALL OPTION APR32SPXC@7200 04/16/2032 7200. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF60HUR3		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	04/30/2026	04/16/2032	1,466	10,620,217	7243.604218	0	1,837,964	0	3,028,618	^	3,028,618	1,123,062	0	67,592	0	125,075		0005
CALL OPTION MAY32MXEAC@3000 05/21/2032 3000. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF60HV19		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2026	05/21/2032	114	365,444	3200.875887	0	18,796	0	22,659		22,659	3,863	0	0	0	4,341		0005
CALL OPTION APR32MXEAC@3000 04/16/2032 3000. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF60HVC5		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2026	04/16/2032	240	726,000	3029.43596	0	20,840	0	71,758		71,758	50,918	0	0	0	8,550		0005
CALL OPTION MAY32SPXC@7000 05/21/2032 7000. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF60HVR2		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	04/30/2026	05/21/2032	261	1,981,808	7591.388953	0	1,233,306	0	1,708,993	^	1,708,993	429,380	0	46,307	0	23,541		0005
CALL OPTION MAY32RTYC@2800 05/21/2032 2800. CALL	Index Linked Annuities																					
BHF60HVS0		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2026	05/21/2032	200	608,046	3047.122865	0	79,880	0	90,167		90,167	10,287	0	0	0	7,223		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY32SPXC@7000 05/21/2032 7000. CALL BHF60HVU5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/30/2026	05/21/2032	495	3,578,065	7235.460388	0	352,365	0	692,505	^	692,505	326,910	0	13,230	0	42,502		0005
CALL OPTION APR27MXEAC@3000 04/16/2027 3000. CALL BHF618ST1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2026	04/16/2027	106	297,144	2795.071019	0	24,930	0	23,898		23,898	(1,032)	0	0	0	1,094		0005
CALL OPTION MAY27SPXC@7000 05/21/2027 7000. CALL BHF618T03	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2026	05/21/2027	135	910,942	6728.529748	0	112,089	0	134,491	^	134,491	23,535	0	(1,133)	0	3,639		0005
CALL OPTION MAY27MXEAC@3000 05/21/2027 3000. CALL BHF618TV5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2026	05/21/2027	302	898,087	2969.310851	0	74,163	0	74,843		74,843	680	0	0	0	3,588		0005
CALL OPTION MAY32SPXC@7200 05/21/2032 7200. CALL BHF618U76	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2026	05/21/2032	296	2,717,249	9171.184273	0	1,203,371	0	1,416,927	^	1,416,927	176,848	0	36,708	0	32,277		0005
CALL OPTION APR32MXEAC@3100 04/16/2032 3100. CALL BHF618US0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2026	04/16/2032	233	686,505	2941.873745	0	26,438	0	71,690		71,690	45,252	0	0	0	8,085		0005
CALL OPTION APR32RTYC@2800 04/16/2032 2800. CALL BHF618UU5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2026	04/16/2032	158	576,719	3639.177578	0	180,492	0	176,925		176,925	(3,567)	0	0	0	6,792		0005
CALL OPTION APR32SPXC@7000 04/16/2032 7000. CALL BHF618UY7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2026	04/16/2032	365	3,033,976	8305.413344	0	2,217,530	0	2,742,543	^	2,742,543	458,888	0	66,125	0	35,731		0005
CALL OPTION APR27MXEAC@3000 04/16/2027 3000. CALL BHF618V42	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2026	04/16/2027	368	1,114,147	3029.868348	0	37,218	0	99,374		99,374	62,156	0	0	0	4,103		0005
CALL OPTION MAY32MXEAC@3000 05/21/2032 3000. CALL BHF618V67	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2026	05/21/2032	234	709,228	3036.642071	0	56,919	0	89,566		89,566	32,647	0	0	0	8,424		0005
CALL OPTION MAY28NDXC@23200 05/19/2028 23200. CALL BHF618V83	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2026	05/19/2028	77	1,808,300	23600.8875	0	40,773	0	44,840		44,840	4,067	0	0	0	11,563		0005
CALL OPTION APR32RTYC@2800 04/16/2032 2800. CALL BHF618VG5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2026	04/16/2032	294	839,679	2859.792803	0	114,290	0	146,174		146,174	31,884	0	0	0	9,889		0005
CALL OPTION MAY29RTYC@2800 05/18/2029 2800. CALL BHF618VY6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/18/2029	199	615,170	3084.950604	0	74,634	0	75,209		75,209	575	0	0	0	4,991		0005
CALL OPTION APR28NDXC@23200 04/21/2028 23200. CALL BHF618W17	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2026	04/21/2028	80	1,993,643	24864.59466	0	60,035	0	57,479		57,479	(2,556)	0	0	0	12,446		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY27RTYC@2700 05/21/2027 2700. CALL	Index Linked Annuities																					
BHF618WA7		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/21/2027	392	1,093,317	2786.622658	0	54,351	0	123,240		123,240	68,889	0	0	0	4,368		0005
CALL OPTION APR27RTYC@2700 04/16/2027 2700. CALL	Index Linked Annuities																					
BHF618WL3		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2026	04/16/2027	523	1,459,237	2791.922408	0	113,727	0	170,856		170,856	57,129	0	0	0	5,374		0005
CALL OPTION APR29RTYC@2800 04/20/2029 2800. CALL	Index Linked Annuities																					
BHF618WS8		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2026	04/20/2029	204	607,641	2978.947927	0	85,846	0	89,126		89,126	3,280	0	0	0	4,857		0005
CALL OPTION MAY32RTYC@2700 05/21/2032 2700. CALL	Index Linked Annuities																					
BHF618WU3		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/21/2032	280	801,971	2862.239116	0	83,427	0	108,297		108,297	24,870	0	0	0	9,526		0005
CALL OPTION MAY29SPXC@7200 05/18/2029 7200. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF618XZ1		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	05/07/2026	05/18/2029	359	2,711,473	7556.156694	0	661,749	0	925,306	^	925,306	259,081	0	4,476	0	21,998		0005
CALL OPTION MAY28SPXC@6400 05/19/2028 6400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF618Y31		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/07/2026	05/19/2028	449	2,926,004	6514.559778	0	131,696	0	137,484		137,484	5,788	0	0	0	18,711		0005
CALL OPTION APR28SPXC@7000 04/21/2028 7000. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF618YY3		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/07/2026	04/21/2028	632	4,115,781	6510.685799	0	529,068	0	625,129		625,129	96,061	0	0	0	25,694		0005
CALL OPTION APR29SPXC@7200 04/20/2029 7200. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF618Z06		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	05/07/2026	04/20/2029	341	2,578,056	7568.973172	0	957,757	0	1,323,726	^	1,323,726	360,139	0	5,830	0	20,609		0005
CALL OPTION MAY27SPXC@6400 05/21/2027 6400. CALL	Index Linked Annuities			ROYAL BANK OF																		
BHF618ZH9		Exh 5	Equity/Index	CANADA ES7IP3U3RHIGC71XBU11	05/07/2026	05/21/2027	1,823	12,822,840	7034.00615	0	1,826,545	0	3,205,894	^	3,205,894	1,397,809	0	(18,460)	0	51,225		0005
CALL OPTION APR27SPXC@6400 04/16/2027 6400. CALL	Index Linked Annuities																					
BHF618ZN6		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2026	04/16/2027	2,208	15,494,823	7017.021635	0	2,587,288	0	4,416,401	^	4,416,401	1,856,566	0	(27,453)	0	57,061		0005
CALL OPTION MAY32SPXC@7200 05/21/2032 7200. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF619002		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/07/2026	05/21/2032	1,070	7,854,721	7338.02878	0	1,580,658	0	2,209,741	^	2,209,741	580,866	0	48,217	0	93,301		0005
CALL OPTION APR32SPXC@7200 04/16/2032 7200. CALL	Index Linked Annuities																					
BHF619010		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2026	04/16/2032	1,383	10,146,906	7336.896754	0	2,110,197	0	2,939,618	^	2,939,618	766,497	0	62,924	0	119,501		0005
CALL OPTION APR27SPXC@6710 04/16/2027 6710. CALL																						
BHF610D91	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2026	04/16/2027	4,406	31,463,246	7141	0	2,680,919	0	3,032,870		3,032,870	351,951	0	0	0	115,867		0005
CALL OPTION APR27MXEAC@2980 04/16/2027 2980. CALL				GOLDMAN SACHS																		
BHF610DE0	Liability Portfolio .	Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2026	04/16/2027	3,005	9,354,565	3113	0	421,248	0	497,170		497,170	75,922	0	0	0	34,449		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR27SPLVP5UPC@300 04/16/2027 300. CALL				MORGAN STANLEY & CO																		
BHF610EU3	Liability Portfolio .	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/12/2026	04/16/2027	371,003	115,196,432	310.5	0	3,469,397	0	1,668,262		1,668,262	(1,801,135)	0	0	0	424,224		0005
CALL OPTION APR27SPXC@6825 04/16/2027 6825. CALL																						
BHF61RU09	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2026	04/16/2027	3,266	23,828,736	7296	0	2,064,994	0	2,331,018		2,331,018	266,024	0	0	0	87,752		0005
CALL OPTION APR27MXEAC@2995 04/16/2027 2995. CALL				GOLDMAN SACHS																		
BHF61RU25	Liability Portfolio .	Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2026	04/16/2027	204	649,128	3182	0	35,894	0	41,455		41,455	5,561	0	0	0	2,390		0005
CALL OPTION APR27RTYC@2625 04/16/2027 2625. CALL				GOLDMAN SACHS																		
BHF61RU33	Liability Portfolio .	Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2026	04/16/2027	192	544,416	2835.5	0	44,184	0	43,548		43,548	(636)	0	0	0	2,005		0005
CALL OPTION APR27SPXC@6488 04/16/2027 6488. CALL																						
BHF61RUT6	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2026	04/16/2027	239	1,673,956	7004	0	180,000	0	202,880		202,880	22,880	0	0	0	6,165		0005
CALL OPTION APR27SPXC@6893 04/16/2027 6893. CALL																						
BHF61RUU3	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2026	04/16/2027	4,056	29,580,408	7293	0	2,187,198	0	2,474,609		2,474,609	287,411	0	0	0	108,933		0005
CALL OPTION APR28SPXC@6200 04/21/2028 6200. CALL	Index Linked Annuities			ROYAL BANK OF																		
BHF624861		Exh 5	Equity/Index	CANADA ES7IP3U3RHIGC71XBU11	05/14/2026	04/21/2028	308	2,034,064	6603.247414	0	136,264	0	172,879	^	172,879	37,019	0	(404)	0	12,698		0005
CALL OPTION MAY28SPXC@6200 05/19/2028 6200. CALL	Index Linked Annuities			ROYAL BANK OF																		
BHF6248A2		Exh 5	Equity/Index	CANADA ES7IP3U3RHIGC71XBU11	05/14/2026	05/19/2028	383	2,507,236	6547.546859	0	78,361	0	154,280	^	154,280	76,097	0	(178)	0	16,033		0005
CALL OPTION MAY27SPXC@7200 05/21/2027 7200. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF624807		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	05/14/2026	05/21/2027	1,963	14,035,443	7149.638454	0	2,041,438	0	3,475,355	^	3,475,355	1,454,549	0	(20,632)	0	56,070		0005
CALL OPTION APR29SPXC@7400 04/20/2029 7400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF624945		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/14/2026	04/20/2029	269	2,217,978	8245.516595	0	438,402	0	515,152	^	515,152	74,081	0	2,669	0	17,731		0005
CALL OPTION MAY32MXEAC@3000 05/21/2032 3000. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF624C41		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2026	05/21/2032	183	637,039	3484.226215	0	213,644	0	269,442		269,442	55,798	0	0	0	7,567		0005
CALL OPTION APR32MXEAC@3000 04/16/2032 3000. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF624G13		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2026	04/16/2032	158	483,923	3057.48223	0	205,873	0	245,884		245,884	40,011	0	0	0	5,699		0005
CALL OPTION MAY32RTYC@2900 05/21/2032 2900. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF624G96		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2026	05/21/2032	116	356,352	3080.551185	0	11,927	0	26,101		26,101	14,174	0	0	0	4,233		0005
CALL OPTION MAY27SPXC@6400 05/21/2027 6400. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF624GG0		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	05/14/2026	05/21/2027	190	1,314,059	6929.777192	0	320,349	0	349,552	^	349,552	32,441	0	(3,238)	0	5,249		0005

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CALL OPTION APR32SPXC@7400 04/16/2032 7400. CALL BHF624GK1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/14/2026	04/16/2032	332	2,893,957	8704.336292	0	2,261,990	0	2,579,311	^	2,579,311	249,871	0	67,450	0	34,082		0005
CALL OPTION APR27SPXC@6400 04/16/2027 6400. CALL BHF624GL9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2026	04/16/2027	157	1,112,950	7095.519676	0	121,960	0	168,164	^	168,164	47,498	0	(1,294)	0	4,099		0005
CALL OPTION APR29MXEAC@3000 04/20/2029 3000. CALL BHF624H12	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2026	04/20/2029	101	284,060	2801.104428	0	34,047	0	42,505		42,505	8,458	0	0	0	2,271		0005
CALL OPTION MAY29MXEAC@3100 05/18/2029 3100. CALL BHF624H20	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2026	05/18/2029	148	429,490	2911.204501	0	117,374	0	137,625		137,625	20,251	0	0	0	3,484		0005
CALL OPTION APR27MXEAC@2600 04/16/2027 2600. CALL BHF624HC8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2026	04/16/2027	241	713,360	2965.660077	0	98,868	0	147,786		147,786	48,918	0	0	0	2,627		0005
CALL OPTION MAY32MXEAC@3100 05/21/2032 3100. CALL BHF624HD6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2026	05/21/2032	304	924,095	3039.5649	0	90,907	0	148,790		148,790	57,883	0	0	0	10,977		0005
CALL OPTION MAY27RTYC@2400 05/21/2027 2400. CALL BHF624HK0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2026	05/21/2027	721	2,010,388	2788.204244	0	102,279	0	200,514		200,514	98,235	0	0	0	8,031		0005
CALL OPTION MAY32SPXC@7400 05/21/2032 7400. CALL BHF624HP9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/14/2026	05/21/2032	417	3,611,569	8650.831818	0	3,102,315	0	3,569,933	^	3,569,933	372,984	0	94,634	0	42,900		0005
CALL OPTION APR29MXEAC@3000 04/20/2029 3000. CALL BHF624J85	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2026	04/20/2029	109	306,112	2813.270839	0	40,673	0	49,749		49,749	9,076	0	0	0	2,447		0005
CALL OPTION MAY27MXEAC@3000 05/21/2027 3000. CALL BHF624JC6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2026	05/21/2027	355	1,050,141	2956.369277	0	46,789	0	130,369		130,369	83,580	0	0	0	4,195		0005
CALL OPTION APR27RTYC@2800 04/16/2027 2800. CALL BHF624JE2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2026	04/16/2027	545	1,509,123	2768.295034	0	79,242	0	122,434		122,434	43,192	0	0	0	5,558		0005
CALL OPTION MAY29RTYC@2900 05/18/2029 2900. CALL BHF624JJ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2026	05/18/2029	223	697,767	3123.037379	0	161,345	0	164,488		164,488	3,143	0	0	0	5,661		0005
CALL OPTION APR32RTYC@2900 04/16/2032 2900. CALL BHF624JN2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2026	04/16/2032	185	562,946	3040.225527	0	163,316	0	169,520		169,520	6,204	0	0	0	6,630		0005
CALL OPTION MAY32RTYC@2900 05/21/2032 2900. CALL BHF624JU6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2026	05/21/2032	238	711,775	2988.030981	0	121,412	0	152,354		152,354	30,942	0	0	0	8,455		0005

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CALL OPTION APR27SPXC@6600 04/16/2027 6600. CALL BHF624K03	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2026	04/16/2027	1,197	8,570,030	7157.89672	0	1,203,581	0	2,034,423	^	2,034,423	843,613	0	(12,771)	0	31,560		0005
CALL OPTION APR29RTYC@2900 04/20/2029 2900. CALL BHF624KR1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2026	04/20/2029	143	525,148	3681.456513	0	3,497	0	17,577		17,577	14,080	0	0	0	4,198		0005
CALL OPTION MAY29SPXC@7200 05/18/2029 7200. CALL BHF624KS9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/14/2026	05/18/2029	408	3,265,116	7994.72526	0	973,346	0	1,174,145	^	1,174,145	194,215	0	6,584	0	26,490		0005
CALL OPTION APR32SPXC@7200 04/16/2032 7200. CALL BHF624KW0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/14/2026	04/16/2032	762	5,739,018	7530.966491	0	952,593	0	1,237,927	^	1,237,927	256,929	0	28,405	0	67,589		0005
CALL OPTION MAY32SPXC@7400 05/21/2032 7400. CALL BHF624KY6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/14/2026	05/21/2032	1,440	10,814,761	7510.227283	0	1,660,765	0	2,336,286	^	2,336,286	624,860	0	50,661	0	128,462		0005
CALL OPTION MAY29SPXC@7400 05/18/2029 7400. CALL BHF630TM0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2026	05/18/2029	142	979,978	6889.12478	0	182,057	0	221,851	^	221,851	38,563	0	1,231	0	7,951		0005
CALL OPTION MAY27MXEAC@2500 05/21/2027 2500. CALL BHF630U14	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/21/2027	486	1,444,683	2975.34015	0	170,085	0	284,383		284,383	114,298	0	0	0	5,771		0005
CALL OPTION MAY28MXEAC@2600 05/19/2028 2600. CALL BHF630U71	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/19/2028	122	322,034	2646.345221	0	34,400	0	36,657		36,657	2,257	0	0	0	2,059		0005
CALL OPTION APR29SPXC@7400 04/20/2029 7400. CALL BHF630VD7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/21/2026	04/20/2029	212	1,501,404	7086.774285	0	279,479	0	338,007		338,007	58,528	0	0	0	12,002		0005
CALL OPTION MAY32SPXC@7600 05/21/2032 7600. CALL BHF630VM7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2026	05/21/2032	1,501	11,354,025	7564.329854	0	2,136,794	0	3,023,873	^	3,023,873	821,897	0	65,182	0	134,867		0005
CALL OPTION APR32SPXC@7400 04/16/2032 7400. CALL BHF630VN5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/21/2026	04/16/2032	473	3,571,557	7554.328777	0	593,540	0	746,958	^	746,958	135,719	0	17,699	0	42,062		0005
CALL OPTION MAY28RTYC@2400 05/19/2028 2400. CALL BHF630X86	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2026	05/19/2028	506	1,238,356	2449.546529	0	42,056	0	41,874		41,874	(182)	0	0	0	7,919		0005
CALL OPTION APR32RTYC@2900 04/16/2032 2900. CALL BHF631130	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2026	04/16/2032	106	363,239	3417.972524	0	157,356	0	153,467		153,467	(3,889)	0	0	0	4,278		0005
CALL OPTION MAY32RTYC@2800 05/21/2032 2800. CALL BHF631155	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2026	05/21/2032	153	609,744	3973.095427	0	86,503	0	91,915		91,915	5,412	0	0	0	7,243		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR27MXEAC@3000 04/16/2027 3000. CALL BHF6311C0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2026	04/16/2027	192	582,387	3029.258169	0	44,457	0	57,103		57,103	12,646	0	0	0	2,145		0005
CALL OPTION MAY32MXEAC@3100 05/21/2032 3100. CALL BHF6311E6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/21/2032	128	352,654	2754.085398	0	127,938	0	157,121		157,121	29,183	0	0	0	4,189		0005
CALL OPTION MAY27RTYC@2800 05/21/2027 2800. CALL BHF6311H9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2026	05/21/2027	128	332,550	2597.503124	0	26,499	0	20,028		20,028	(6,471)	0	0	0	1,328		0005
CALL OPTION MAY32SPXC@7600 05/21/2032 7600. CALL BHF6311Y2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/21/2026	05/21/2032	550	4,790,581	8706.332929	0	3,820,621	0	4,149,157	^	4,149,157	211,990	0	116,546	0	56,904		0005
CALL OPTION APR32SPXC@7400 04/16/2032 7400. CALL BHF631288	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/21/2026	04/16/2032	242	2,024,517	8373.732059	0	737,629	0	869,872	^	869,872	110,248	0	21,995	0	23,843		0005
CALL OPTION MAY27SPXC@6600 05/21/2027 6600. CALL BHF6312E5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	150	1,076,178	7182.660348	0	61,508	0	72,757	^	72,757	11,871	0	(622)	0	4,299		0005
CALL OPTION MAY28RTYC@2300 05/19/2028 2300. CALL BHF631312	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2026	05/19/2028	209	505,491	2419.775012	0	244,237	0	234,065		234,065	(10,172)	0	0	0	3,232		0005
CALL OPTION MAY32RTYC@2900 05/21/2032 2900. CALL BHF6313P9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2026	05/21/2032	306	886,593	2894.121557	0	149,407	0	197,257		197,257	47,850	0	0	0	10,531		0005
CALL OPTION MAY29MXEAC@3000 05/18/2029 3000. CALL BHF6313T1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/18/2029	207	670,175	3233.633693	0	123,911	0	172,176		172,176	48,265	0	0	0	5,437		0005
CALL OPTION APR32MXEAC@3000 04/16/2032 3000. CALL BHF6313U8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2026	04/16/2032	117	311,464	2670.874244	0	76,429	0	88,089		88,089	11,660	0	0	0	3,668		0005
CALL OPTION MAY32MXEAC@3000 05/21/2032 3000. CALL BHF6313V6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/21/2032	367	1,052,220	2870.422017	0	244,494	0	325,272		325,272	80,778	0	0	0	12,499		0005
CALL OPTION MAY27RTYC@2400 05/21/2027 2400. CALL BHF6313Y0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2026	05/21/2027	717	1,962,156	2738.290252	0	364,097	0	504,217		504,217	140,120	0	0	0	7,839		0005
CALL OPTION APR27RTYC@2700 04/16/2027 2700. CALL BHF6313Z7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2026	04/16/2027	208	572,995	2758.64995	0	160,894	0	164,430		164,430	3,536	0	0	0	2,110		0005
CALL OPTION MAY27NDXC@28800 05/21/2027 28800. CALL BHF631452	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/20/2026	05/21/2027	73	2,006,235	27445.07068	0	263,859	0	394,172		394,172	130,313	0	0	0	8,015		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY28NDXC@24000 05/19/2028 24000. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6314F0		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	05/20/2026	05/19/2028	55	1,362,536	24780.14004	0	82,605	0	90,046		90,046	7,441	0	0	0	8,713		0005
CALL OPTION MAY29RTYC@2900 05/18/2029 2900. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6314V5		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2026	05/18/2029	203	622,679	3068.963864	0	104,730	0	134,634		134,634	29,904	0	0	0	5,052		0005
CALL OPTION APR29RTYC@2800 04/20/2029 2800. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6314X1		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2026	04/20/2029	117	307,102	2618.090367	0	54,015	0	50,854		50,854	(3,161)	0	0	0	2,455		0005
CALL OPTION APR28SPXC@6200 04/21/2028 6200. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6315A0		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/21/2026	04/21/2028	172	1,048,590	6090.430969	0	110,755	0	123,585		123,585	12,830	0	0	0	6,546		0005
CALL OPTION APR27SPXC@7400 04/16/2027 7400. CALL	Index Linked Annuities																					
BHF631619		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2026	04/16/2027	885	6,415,929	7248.628787	0	688,074	0	1,041,847	^	1,041,847	361,074	0	(7,301)	0	23,627		0005
CALL OPTION MAY27SPXC@7200 05/21/2027 7200. CALL	Index Linked Annuities																					
BHF631627		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	3,299	23,889,387	7242.040396	0	2,995,428	0	5,009,011	^	5,009,011	2,043,857	0	(30,274)	0	95,435		0005
CALL OPTION MAY28SPXC@6600 05/19/2028 6600. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF631650		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/21/2026	05/19/2028	691	4,543,729	6580.305905	0	285,808	0	324,218	^	324,218	39,059	0	(649)	0	29,055		0005
CALL OPTION MAY29SPXC@7600 05/18/2029 7600. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6316T8		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/21/2026	05/18/2029	705	5,617,134	7964.911223	0	1,659,735	0	2,256,207	^	2,256,207	585,245	0	11,227	0	45,572		0005
CALL OPTION MAY28SPXC@6200 05/19/2028 6200. CALL	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF63V134		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	05/28/2026	05/19/2028	411	2,635,979	6413.760986	0	123,082	0	137,617	^	137,617	14,815	0	(280)	0	16,856		0005
CALL OPTION MAY32SPXC@7200 05/21/2032 7200. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF63V1E0		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2026	05/21/2032	1,031	7,787,186	7556.278555	0	1,612,694	0	2,187,967	^	2,187,967	526,079	0	49,194	0	92,499		0005
CALL OPTION MAR32SPXC@8400 03/19/2032 8400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF63V241		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/28/2026	03/19/2032	288	2,030,097	7046.193761	0	319,932	0	322,204		322,204	2,272	0	0	0	23,743		0005
CALL OPTION MAY28NDXC@24800 05/19/2028 24800. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF63V2V1		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	05/27/2026	05/19/2028	68	1,716,180	25128.92598	0	235,972	0	243,538		243,538	7,566	0	0	0	10,974		0005
CALL OPTION MAY27NDXC@28800 05/21/2027 28800. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF63V589		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	05/27/2026	05/21/2027	80	2,313,770	29074.03182	0	3,646	0	88,469		88,469	84,823	0	0	0	9,243		0005
CALL OPTION MAY32MXEAC@3100 05/21/2032 3100. CALL	Index Linked Annuities																					
BHF63V6P0		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/27/2026	05/21/2032	147	694,160	4706.325638	0	73,171	0	78,905		78,905	5,734	0	0	0	8,245		0005

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CALL OPTION MAY27RTYC@2800 05/21/2027 2800. CALL BHF63V6S4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2026	05/21/2027	144	416,078	2890.072794	0	91,229	0	65,157		65,157	(26,072)	0	0	0	1,662		0005
CALL OPTION MAY27SPXC@6600 05/21/2027 6600. CALL BHF63V7E4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/21/2027	256	1,802,968	7056.109385	0	209,793	0	242,403	^	242,403	34,730	0	(2,120)	0	7,203		0005
CALL OPTION MAY32SPXC@7600 05/21/2032 7600. CALL BHF63V7J3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/28/2026	05/21/2032	550	4,745,124	8621.306516	0	4,077,179	0	4,598,240	^	4,598,240	396,689	0	124,372	0	56,364		0005
CALL OPTION MAY32MXEAC@3100 05/21/2032 3100. CALL BHF63V7X2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/27/2026	05/21/2032	151	459,080	3031.064649	0	29,377	0	47,695		47,695	18,318	0	0	0	5,453		0005
CALL OPTION MAY27RTYC@2700 05/21/2027 2700. CALL BHF63V845	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2026	05/21/2027	625	1,727,316	2762.675822	0	285,092	0	274,038		274,038	(11,054)	0	0	0	6,900		0005
CALL OPTION MAY28RTYC@2800 05/19/2028 2800. CALL BHF63V878	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2026	05/19/2028	154	437,117	2843.684741	0	28,934	0	22,358		22,358	(6,576)	0	0	0	2,795		0005
CALL OPTION MAY32RTYC@2700 05/21/2032 2700. CALL BHF63V8E3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2026	05/21/2032	140	411,015	2929.666212	0	370,178	0	339,304		339,304	(30,874)	0	0	0	4,882		0005
CALL OPTION MAY32RTYC@2900 05/21/2032 2900. CALL BHF63V8V5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2026	05/21/2032	168	474,479	2828.262698	0	80,917	0	84,193		84,193	3,276	0	0	0	5,636		0005
CALL OPTION MAY27MXEAC@3000 05/21/2027 3000. CALL BHF63V9M4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/27/2026	05/21/2027	419	1,250,238	2984.350953	0	200,989	0	225,464		225,464	24,475	0	0	0	4,995		0005
CALL OPTION MAY27SPXC@6600 05/21/2027 6600. CALL BHF63V905	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/21/2027	2,714	19,513,491	7188.680379	0	2,504,598	0	3,635,168	^	3,635,168	1,155,883	0	(25,313)	0	77,954		0005
CALL OPTION MAY32NDXC@29600 05/21/2032 29600. CALL BHF63V9V4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/27/2026	05/21/2032	57	1,617,459	28373.14934	0	1,104,696	0	1,292,515		1,292,515	187,819	0	0	0	19,213		0005
CALL OPTION APR27SPXC@7200 04/16/2027 7200. CALL BHF63V9Y8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/28/2026	04/16/2027	158	1,028,818	6513.358235	0	104,780	0	121,287		121,287	16,507	0	0	0	3,789		0005
CALL OPTION MAY29RTYC@2700 05/18/2029 2700. CALL BHF63V9Z5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2026	05/18/2029	156	471,258	3012.628854	0	192,940	0	164,283		164,283	(28,657)	0	0	0	3,823		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY29SPXC@7600 05/18/2029 7600. CALL BHF63VAM2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/28/2026	05/18/2029	446	3,558,186	7969.196011	0	1,037,622	0	1,241,070	^	1,241,070	196,429	0	7,019	0	28,868		0005
Interest Rate Collar With NOMURA GLOBAL FINANCIAL RCV 3.50 PAY SOFR 06/03/2029 BHF64GDV1	Liability Portfolio	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/01/2026	06/03/2029	0	500,000,000	0	0	2,538,152	0	1,102,566	^	1,102,566	(1,434,635)	0	(951)	0	4,090,165		0003
CALL OPTION MAY32MXEAC@3100 05/21/2032 3100. CALL BHF64LHV6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2026	05/21/2032	124	407,383	3284.818578	0	36,062	0	69,994		69,994	33,932	0	0	0	4,839		0005
CALL OPTION MAY32SPXC@7600 05/21/2032 7600. CALL BHF64LJL6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/03/2026	05/21/2032	1,600	12,305,152	7690.575802	0	2,396,615	0	2,873,692	^	2,873,692	396,693	0	80,384	0	146,165		0005
CALL OPTION JUN32SPXC@7600 06/17/2032 7600. CALL BHF64LKL4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/03/2026	06/17/2032	258	2,243,518	8680.329645	0	1,128,768	0	1,224,073	^	1,224,073	56,823	0	38,482	0	26,823		0005
CALL OPTION JUN32RTYC@2900 06/17/2032 2900. CALL BHF64LKR1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	06/17/2032	171	516,880	3022.263542	0	56,498	0	59,085		59,085	2,587	0	0	0	6,180		0005
CALL OPTION MAY27NDXC@24800 05/21/2027 24800. CALL BHF64LL09	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	05/21/2027	80	2,270,148	28336.11683	0	786,528	0	846,597		846,597	60,069	0	0	0	9,069		0005
CALL OPTION JUN32SPXC@7400 06/17/2032 7400. CALL BHF64LL74	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/03/2026	06/17/2032	669	5,142,213	7691.731208	0	925,751	0	1,123,968	^	1,123,968	166,656	0	31,561	0	61,480		0005
CALL OPTION MAY27MXEAC@3100 05/21/2027 3100. CALL BHF64LM16	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2026	05/21/2027	562	1,696,719	3017.126442	0	215,429	0	317,830		317,830	102,401	0	0	0	6,778		0005
CALL OPTION MAY27SPXC@7400 05/21/2027 7400. CALL BHF64LMB4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/03/2026	05/21/2027	235	1,749,052	7428.280377	0	262,355	0	302,634	^	302,634	42,462	0	(2,183)	0	6,987		0005
CALL OPTION MAY27RTYC@2400 05/21/2027 2400. CALL BHF64LMW8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	05/21/2027	1,029	2,895,307	2814.166431	0	334,589	0	284,281		284,281	(50,308)	0	0	0	11,566		0005
CALL OPTION MAY27RTYC@2900 05/21/2027 2900. CALL BHF64LNA5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	05/21/2027	129	413,129	3211.263117	0	29,752	0	17,246		17,246	(12,506)	0	0	0	1,650		0005
CALL OPTION MAY27SPXC@6200 05/21/2027 6200. CALL BHF64LPG0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/03/2026	05/21/2027	3,599	26,286,010	7303.191902	0	3,459,778	0	5,272,604	^	5,272,604	1,841,612	0	(28,786)	0	105,009		0005

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CALL OPTION JUN27RTYC@2900 06/17/2027 2900. CALL BHF64LPP0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	06/17/2027	529	1,482,907	2801.442734	0	185,976	0	130,402		130,402	(55,574)	0	0	0	6,258		0005
CALL OPTION MAY28RTYC@2400 05/19/2028 2400. CALL BHF64LQ53	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	05/19/2028	383	955,149	2493.633088	0	23,310	0	31,738		31,738	8,428	0	0	0	6,108		0005
CALL OPTION JUN27NDXC@27200 06/17/2027 27200. CALL BHF64LQG9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	06/17/2027	65	1,758,372	26878.20238	0	126,059	0	94,824		94,824	(31,235)	0	0	0	7,420		0005
CALL OPTION JUN27SPXC@6400 06/17/2027 6400. CALL BHF64LQL8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/03/2026	06/17/2027	1,393	10,093,733	7244.31401	0	1,171,785	0	1,751,279	^	1,751,279	588,873	0	(9,379)	0	42,595		0005
CALL OPTION JUN28RTYC@2400 06/16/2028 2400. CALL BHF64LQV6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	06/16/2028	175	427,497	2447.382281	0	28,734	0	23,857		23,857	(4,877)	0	0	0	2,797		0005
CALL OPTION MAY28SPXC@6200 05/19/2028 6200. CALL BHF64LR37	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/03/2026	05/19/2028	143	902,700	6299.152158	0	26,891	0	27,659	^	27,659	795	0	(27)	0	5,772		0005
CALL OPTION JUN27MXEAC@3000 06/17/2027 3000. CALL BHF64LR78	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2026	06/17/2027	231	703,755	3051.502917	0	102,534	0	111,997		111,997	9,463	0	0	0	2,970		0005
CALL OPTION MAY28MXEAC@2600 05/19/2028 2600. CALL BHF64LR94	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2026	05/19/2028	111	287,378	2600	0	63,144	0	68,951		68,951	5,807	0	0	0	1,838		0005
CALL OPTION MAY29MXEAC@3100 05/18/2029 3100. CALL BHF64LRH6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2026	05/18/2029	242	878,707	3626.174395	0	109,748	0	128,178		128,178	18,430	0	0	0	7,129		0005
CALL OPTION MAY28SPXC@6200 05/19/2028 6200. CALL BHF64LSM4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/03/2026	05/19/2028	439	2,999,603	6834.193265	0	468,861	0	562,632	^	562,632	94,235	0	(464)	0	19,181		0005
CALL OPTION MAY29RTYC@2800 05/18/2029 2800. CALL BHF64LSR3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	05/18/2029	265	882,012	3327.260267	0	220,137	0	183,922		183,922	(36,215)	0	0	0	7,156		0005
CALL OPTION JUN28SPXC@6800 06/16/2028 6800. CALL BHF64LT27	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2026	06/16/2028	331	2,263,426	6843.371933	0	363,145	0	372,337		372,337	9,192	0	0	0	14,809		0005
CALL OPTION MAY29SPXC@7600 05/18/2029 7600. CALL BHF64LT76	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/03/2026	05/18/2029	477	3,880,405	8129.142235	0	1,220,444	0	1,399,232	^	1,399,232	168,817	0	9,971	0	31,482		0005
CALL OPTION JUN29SPXC@7600 06/15/2029 7600. CALL BHF64LTE1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/03/2026	06/15/2029	360	2,935,162	8147.456663	0	941,893	0	1,057,335	^	1,057,335	107,097	0	8,345	0	24,158		0005

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CALL OPTION JUN29RTYC@2900 06/15/2029 2900. CALL BHF64LU74	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	06/15/2029	194	583,313	3005.186964	0	113,711	0	89,544		89,544	(24,167)	0	0	0	4,801		0005
CALL OPTION MAY32RTYC@2900 05/21/2032 2900. CALL BHF64LUM1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	05/21/2032	180	646,645	3596.234023	0	144,210	0	139,981		139,981	(4,229)	0	0	0	7,681		0005
CALL OPTION MAY32MXEAC@3100 05/21/2032 3100. CALL BHF64LV24	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2026	05/21/2032	229	665,939	2901.995849	0	119,520	0	196,774		196,774	77,254	0	0	0	7,910		0005
CALL OPTION MAY32SPXC@7400 05/21/2032 7400. CALL BHF64LVA6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/03/2026	05/21/2032	504	4,525,232	8984.340145	0	2,832,585	0	3,087,198	^	3,087,198	159,607	0	95,006	0	53,752		0005
CALL OPTION JUN32MXEAC@3100 06/17/2032 3100. CALL BHF64LVP3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2026	06/17/2032	200	612,227	3067.935591	0	78,735	0	96,225		96,225	17,490	0	0	0	7,320		0005
CALL OPTION MAY32RTYC@3000 05/21/2032 3000. CALL BHF64LVW8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	05/21/2032	344	1,028,986	2988.69484	0	209,684	0	212,102		212,102	2,418	0	0	0	12,223		0005
CALL OPTION JUN32MXEAC@3100 06/17/2032 3100. CALL BHF65LK09	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/17/2032	173	533,907	3089.260917	0	75,588	0	95,216		95,216	19,628	0	0	0	6,383		0005
CALL OPTION JUN32RTYC@2900 06/17/2032 2900. CALL BHF65LKB5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/17/2032	174	512,801	2954.261004	0	208,834	0	213,040		213,040	4,206	0	0	0	6,131		0005
CALL OPTION MAY27RTYC@2400 05/21/2027 2400. CALL BHF65LKJ8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	05/21/2027	475	1,318,520	2773.19783	0	153,566	0	190,596		190,596	37,030	0	0	0	5,267		0005
CALL OPTION JUN32SPXC@7400 06/17/2032 7400. CALL BHF65LKT6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/11/2026	06/17/2032	931	7,062,656	7584.459559	0	1,521,995	0	1,947,697	^	1,947,697	373,814	0	51,888	0	84,441		0005
CALL OPTION JUN28MXEAC@2600 06/16/2028 2600. CALL BHF65LL57	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/16/2028	226	607,623	2689.132792	0	61,171	0	65,197		65,197	4,026	0	0	0	3,976		0005
CALL OPTION JUN27SPXC@6200 06/17/2027 6200. CALL BHF65LLY4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/11/2026	06/17/2027	1,458	10,371,926	7111.382848	0	1,207,778	0	3,126,644	^	3,126,644	1,928,483	0	(9,617)	0	43,769		0005
CALL OPTION JUN27RTYC@2800 06/17/2027 2800. CALL BHF65LM31	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/17/2027	566	1,569,743	2774.686952	0	169,828	0	240,241		240,241	70,413	0	0	0	6,624		0005
CALL OPTION MAY27NDXC@30400 05/21/2027 30400. CALL BHF65LME7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2026	05/21/2027	70	1,936,609	27748.52417	0	758,811	0	942,315		942,315	183,504	0	0	0	7,736		0005

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CALL OPTION MAY27SPXC@7200 05/21/2027 7200. CALL BHF65LMM9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2026	05/21/2027	1,098	7,858,468	7156.403543	0	1,189,735	0	2,683,661	^	2,683,661	1,503,825	0	(9,899)	0	31,393		0005
CALL OPTION MAY27MXEAC@3000 05/21/2027 3000. CALL BHF65LMW7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	05/21/2027	240	715,475	2980.505586	0	102,111	0	167,485		167,485	65,374	0	0	0	2,858		0005
CALL OPTION JUN27MXEAC@2600 06/17/2027 2600. CALL BHF65LMY3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/17/2027	337	1,008,025	2989.084238	0	108,897	0	184,899		184,899	76,002	0	0	0	4,254		0005
CALL OPTION JUN27NDXC@25600 06/17/2027 25600. CALL BHF65LNL0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2026	06/17/2027	79	2,101,716	26627.58844	0	692,176	0	963,949		963,949	271,773	0	0	0	8,869		0005
CALL OPTION JUN29RTYC@2800 06/15/2029 2800. CALL BHF65LNU0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/15/2029	175	544,806	3110.893916	0	188,414	0	171,224		171,224	(17,190)	0	0	0	4,484		0005
CALL OPTION JUN27SPXC@7400 06/17/2027 7400. CALL BHF65LPE4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/11/2026	06/17/2027	157	1,119,980	7113.92003	0	57,810	0	95,328	^	95,328	37,978	0	(460)	0	4,726		0005
CALL OPTION MAY28SPXC@6600 05/19/2028 6600. CALL BHF65LPR5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/11/2026	05/19/2028	309	2,041,962	6613.597969	0	406,407	0	445,592	^	445,592	39,587	0	(402)	0	13,057		0005
CALL OPTION MAR28SPXC@6400 03/17/2028 6400. CALL BHF65LQH6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/11/2026	03/17/2028	312	2,023,166	6492.309667	0	123,204	0	133,159		133,159	9,955	0	0	0	12,236		0005
CALL OPTION JUN28SPXC@6600 06/16/2028 6600. CALL BHF65LQP8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/11/2026	06/16/2028	372	2,478,766	6663.192062	0	218,784	0	261,173	^	261,173	42,448	0	(59)	0	16,218		0005
CALL OPTION MAY28MXEAC@2600 05/19/2028 2600. CALL BHF65LQV5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	05/19/2028	153	411,981	2690.048972	0	40,082	0	42,377		42,377	2,295	0	0	0	2,634		0005
CALL OPTION MAY28RTYC@2800 05/19/2028 2800. CALL BHF65LR28	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	05/19/2028	152	383,182	2520.599921	0	114,076	0	98,121		98,121	(15,955)	0	0	0	2,450		0005
CALL OPTION JUN28RTYC@2400 06/16/2028 2400. CALL BHF65LRA0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/16/2028	258	653,217	2526.97705	0	75,099	0	69,080		69,080	(6,019)	0	0	0	4,274		0005
CALL OPTION JUN29SPXC@7400 06/15/2029 7400. CALL BHF65LRY8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/11/2026	06/15/2029	402	3,249,412	8091.732714	0	968,655	0	1,387,624	^	1,387,624	410,387	0	8,582	0	26,744		0005
CALL OPTION MAY29RTYC@3000 05/18/2029 3000. CALL BHF65LS19	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	05/18/2029	116	343,216	2961.884317	0	70,736	0	62,289		62,289	(8,447)	0	0	0	2,785		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY29SPXC@7400 05/18/2029 7400. CALL BHF65LS35	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/11/2026	05/18/2029	285	2,218,824	7774.785129	0	598,827	0	828,200	^	828,200	224,480	0	4,893	0	18,001		0005
CALL OPTION MAY32MXEAC@3100 05/21/2032 3100. CALL BHF65LST8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	05/21/2032	114	334,167	2930.606876	0	133,255	0	162,076		162,076	28,821	0	0	0	3,969		0005
CALL OPTION MAY32SPXC@7600 05/21/2032 7600. CALL BHF65LTH3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/11/2026	05/21/2032	329	2,916,703	8875.487639	0	1,861,540	0	2,330,827	^	2,330,827	406,850	0	62,437	0	34,646		0005
CALL OPTION MAY32MXEAC@3100 05/21/2032 3100. CALL BHF65LTL4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	05/21/2032	142	467,573	3288.288246	0	10,902	0	9,531		9,531	(1,371)	0	0	0	5,554		0005
CALL OPTION MAY32RTYC@2900 05/21/2032 2900. CALL BHF65LTS9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	05/21/2032	185	567,932	3075.887441	0	48,078	0	58,420		58,420	10,342	0	0	0	6,746		0005
CALL OPTION JUN29MXEAC@3100 06/15/2029 3100. CALL BHF65LU16	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/15/2029	126	363,861	2893.143387	0	23,543	0	40,703		40,703	17,160	0	0	0	2,995		0005
CALL OPTION MAY32SPXC@7400 05/21/2032 7400. CALL BHF65LUH1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/11/2026	05/21/2032	865	6,609,078	7644.007869	0	1,335,770	0	1,705,932	^	1,705,932	325,360	0	44,802	0	78,505		0005
CALL OPTION MAY32RTYC@3000 05/21/2032 3000. CALL BHF65LV23	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	05/21/2032	111	495,510	4472.717426	0	79,999	0	75,347		75,347	(4,652)	0	0	0	5,886		0005
CALL OPTION JUN32SPXC@7600 06/17/2032 7600. CALL BHF65LVU1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/11/2026	06/17/2032	337	2,951,339	8768.468902	0	1,714,430	0	2,212,583	^	2,212,583	439,705	0	58,448	0	35,286		0005
CALL OPTION JUN32MXEAC@3100 06/17/2032 3100. CALL BHF65LW06	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/17/2032	137	398,703	2915.024676	0	95,331	0	117,392		117,392	22,061	0	0	0	4,767		0005
CALL OPTION MAY27 RTY C @ 2835 05/21/2027 2835. CALL BHF65THM8	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	05/21/2027	309	926,537	2998.5	0	52,950	0	39,837		39,837	(13,113)	0	0	0	3,701		0005
CALL OPTION MAY27 SPX C @ 7393 05/21/2027 7393. CALL BHF65THQ9	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2026	05/21/2027	4,522	35,115,591	7765.5	0	1,804,866	0	2,025,875		2,025,875	221,009	0	0	0	140,282		0005
CALL OPTION MAY27 MXEA C @ 3049 05/21/2027 3049. CALL BHF65THR7	Liability Portfolio .	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/12/2026	05/21/2027	263	849,227	3229	0	46,391	0	46,922		46,922	531	0	0	0	3,393		0005
CALL OPTION MAY27 SPX C @ 7318 05/21/2027 7318. CALL BHF65TJZ7	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2026	05/21/2027	6,407	48,603,502	7586	0	2,038,515	0	2,313,046		2,313,046	274,531	0	0	0	194,164		0005
CALL OPTION MAY27 MXEA C @ 3047 05/21/2027 3047. CALL BHF65TK10	Liability Portfolio .	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/12/2026	05/21/2027	3,018	9,538,389	3160.5	0	377,250	0	391,421		391,421	14,171	0	0	0	38,105		0005

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CALL OPTION MAY27 SPLVPSUP C @ 298 05/21/2027 298. CALL BHF65TK36	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2026	05/21/2027	311,674	96,774,777	310.5	0	4,061,112	0	1,968,552		1,968,552	(2,092,560)	0	0	0	386,602		0005
CALL OPTION MAY27 SPX C @ 7240 05/21/2027 7240. CALL BHF65TW58	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2026	05/21/2027	778	5,754,088	7396	0	156,814	0	178,259		178,259	21,445	0	0	0	22,987		0005
CALL OPTION MAY27 SPX C @ 7416 05/21/2027 7416. CALL BHF65TW82	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2026	05/21/2027	3,645	28,261,508	7753.5	0	1,330,024	0	1,498,001		1,498,001	167,977	0	0	0	112,901		0005
CALL OPTION MAY27 RTY C @ 2800 05/21/2027 2800. CALL BHF66C109	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/17/2026	05/21/2027	304	859,599	2827.287848	0	149,696	0	93,985		93,985	(55,711)	0	0	0	3,434		0005
CALL OPTION MAY27SPXC@6600 05/21/2027 6600. CALL BHF66C1A7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/18/2026	05/21/2027	154	1,022,892	6652.379197	0	121,125	0	148,649	^	148,649	28,532	0	(1,008)	0	4,086		0005
CALL OPTION MAY27 NDX C @ 29600 05/21/2027 29600. CALL BHF66C1M1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2026	05/21/2027	52	1,441,574	27538.5453	0	277,038	0	263,414		263,414	(13,624)	0	0	0	5,759		0005
CALL OPTION MAY27 MXEA C @ 3000 05/21/2027 3000. CALL BHF66C265	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2026	05/21/2027	175	509,622	2919.90446	0	140,668	0	125,342		125,342	(15,326)	0	0	0	2,036		0005
CALL OPTION JUN29 SPX C @ 7600 06/15/2029 7600. CALL BHF66C2D0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/18/2026	06/15/2029	706	5,743,565	8134.358231	0	1,933,832	0	2,303,908	^	2,303,908	352,943	0	17,133	0	47,272		0005
CALL OPTION MAY32SPXC@7400 05/21/2032 7400. CALL BHF66C2M0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/18/2026	05/21/2032	466	3,511,329	7540.360286	0	625,863	0	711,591	^	711,591	64,736	0	20,992	0	41,709		0005
CALL OPTION MAY27SPXC@6200 05/21/2027 6200. CALL BHF66C2N8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/18/2026	05/21/2027	927	6,608,525	7125.392031	0	1,078,741	0	1,506,427	^	1,506,427	436,661	0	(8,975)	0	26,400		0005
CALL OPTION MAY27 MXEA C @ 3100 05/21/2027 3100. CALL BHF66C3A5	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2026	05/21/2027	103	306,762	2967.901832	0	15,859	0	6,520		6,520	(9,339)	0	0	0	1,225		0005
CALL OPTION JUN27 MXEA C @ 3000 06/17/2027 3000. CALL BHF66C695	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2026	06/17/2027	636	1,825,508	2868.195796	0	285,461	0	284,475		284,475	(986)	0	0	0	7,704		0005
CALL OPTION JUN27 RTY C @ 2900 06/17/2027 2900. CALL BHF66C737	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/17/2026	06/17/2027	1,046	2,959,645	2830.129732	0	416,291	0	268,645		268,645	(147,646)	0	0	0	12,490		0005
CALL OPTION JUN27 NDX C @ 24800 06/17/2027 24800. CALL BHF66C7B9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2026	06/17/2027	84	2,396,985	28624.56151	0	302,776	0	482,992		482,992	180,216	0	0	0	10,115		0005
CALL OPTION JUN27SPXC@6600 06/17/2027 6600. CALL BHF66C7N3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	3,248	23,337,936	7185.78542	0	3,904,201	0	5,623,794	^	5,623,794	1,750,681	0	(31,088)	0	98,486		0005
CALL OPTION JUN27SPXC@7400 06/17/2027 7400. CALL BHF66C7S2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	256	1,851,269	7239.223392	0	312,814	0	369,060	^	369,060	58,737	0	(2,491)	0	7,812		0005

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CALL OPTION JUN28 RTY C @ 2400 06/16/2028 2400. CALL BHF66C877	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/17/2026	06/16/2028	138	371,295	2687.867161	0	27,640	0	22,819		22,819	(4,821)	0	0	0	2,429		0005
CALL OPTION JUN28SPXC@6200 06/16/2028 6200. CALL BHF66C8A0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/18/2026	06/16/2028	358	2,360,563	6596.092786	0	1,101,164	0	1,173,058	^	1,173,058	72,189	0	(295)	0	15,445		0005
CALL OPTION MAY28 SPX C @ 6600 05/19/2028 6600. CALL BHF66C8J1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/18/2026	05/19/2028	138	921,483	6699.745529	0	22,376	0	22,152		22,152	(224)	0	0	0	5,892		0005
CALL OPTION JUN28 NDX C @ 24000 06/16/2028 24000. CALL BHF66C8L6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2026	06/16/2028	60	1,458,344	24332.0931	0	280,892	0	221,347		221,347	(59,545)	0	0	0	9,542		0005
CALL OPTION MAY29SPXC@7400 05/18/2029 7400. CALL BHF66C8Z5	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/18/2026	05/18/2029	202	1,764,371	8731.916262	0	338,676	0	353,359	^	353,359	11,916	0	2,767	0	14,314		0005
CALL OPTION JUN29 RTY C @ 2900 06/15/2029 2900. CALL BHF66C9B7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/17/2026	06/15/2029	200	670,233	3350.463539	0	184,671	0	132,838		132,838	(51,833)	0	0	0	5,516		0005
CALL OPTION JUN29 MXEA C @ 3100 06/15/2029 3100. CALL BHF66C9V3	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/17/2026	06/15/2029	186	669,980	3602.527221	0	105,319	0	105,531		105,531	212	0	0	0	5,514		0005
CALL OPTION MAY32 RTY C @ 2900 05/21/2032 2900. CALL BHF66CBE8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/17/2026	05/21/2032	153	464,862	3034.479307	0	44,733	0	40,794		40,794	(3,939)	0	0	0	5,522		0005
CALL OPTION MAY32SPXC@7200 05/21/2032 7200. CALL BHF66CC23	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/18/2026	05/21/2032	217	2,029,484	9355.477409	0	1,120,440	0	1,214,636	^	1,214,636	56,616	0	37,580	0	24,107		0005
CALL OPTION MAY32 RTY C @ 2900 05/21/2032 2900. CALL BHF66CCL1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/17/2026	05/21/2032	120	303,342	2530.481752	0	88,451	0	74,896		74,896	(13,555)	0	0	0	3,603		0005
CALL OPTION JUN32 MXEA C @ 3000 06/17/2032 3000. CALL BHF66CEC9	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/17/2026	06/17/2032	157	566,471	3609.356781	0	173,967	0	187,755		187,755	13,788	0	0	0	6,773		0005
CALL OPTION JUN32 SPX C @ 7200 06/17/2032 7200. CALL BHF66CEP0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/18/2026	06/17/2032	411	3,465,169	8432.982348	0	3,166,505	0	3,621,326	^	3,621,326	346,869	0	107,952	0	41,429		0005
CALL OPTION JUN32 MXEA C @ 3100 06/17/2032 3100. CALL BHF66CF53	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/17/2026	06/17/2032	260	781,719	3008.88411	0	94,585	0	108,202		108,202	13,617	0	0	0	9,346		0005
CALL OPTION JUN32 RTY C @ 2900 06/17/2032 2900. CALL BHF66CFH7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/17/2026	06/17/2032	136	455,884	3347.871381	0	185,709	0	161,917		161,917	(23,792)	0	0	0	5,451		0005
CALL OPTION JUN32 SPX C @ 7600 06/17/2032 7600. CALL BHF66CFR5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/18/2026	06/17/2032	1,231	9,296,456	7552.725473	0	2,498,483	0	3,174,596	^	3,174,596	590,935	0	85,178	0	111,148		0005
CALL OPTION JUN32 RTY C @ 2900 06/17/2032 2900. CALL BHF66CFU8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/17/2026	06/17/2032	281	823,530	2929.612957	0	231,926	0	214,787		214,787	(17,139)	0	0	0	9,846		0005
CALL OPTION JUL27 RTY C @ 2500 07/16/2027 2500. CALL BHF674GZ3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	07/16/2027	161	453,919	2814.43275	0	91,355	0	49,168		49,168	(42,187)	0	0	0	2,020		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN27 RTY C @ 2900 06/17/2027 2900. CALL BHF674H25	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/17/2027	149	420,709	2820.801904	0	7,388	0	(3,401)		(3,401)	(10,789)	0	0	0	1,775		0005
CALL OPTION JUN27 SPX C @ 7400 06/17/2027 7400. CALL BHF674HA7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/24/2026	06/17/2027	257	1,865,157	7261.657582	0	106,040	0	186,611	^	186,611	81,415	0	(844)	0	7,871		0005
CALL OPTION JUN28 RTY C @ 2500 06/16/2028 2500. CALL BHF674HV1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/16/2028	652	1,676,465	2571.55406	0	163,229	0	22,804		22,804	(140,425)	0	0	0	10,969		0005
CALL OPTION JUN27 MXEA C @ 2600 06/17/2027 2600. CALL BHF674KH8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/17/2027	552	1,661,799	3011.506026	0	36,624	0	139,269		139,269	102,645	0	0	0	7,013		0005
CALL OPTION JUL29 SPX C @ 7600 07/20/2029 7600. CALL BHF674KW5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/24/2026	07/20/2029	161	1,289,046	7998.669004	0	369,598	0	428,823	^	428,823	55,633	0	3,592	0	10,795		0005
CALL OPTION JUN32 MXEA C @ 3200 06/17/2032 3200. CALL BHF674LQ7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/17/2032	135	393,942	2908.497914	0	32,568	0	54,770		54,770	22,202	0	0	0	4,710		0005
CALL OPTION JUN28 SPX C @ 6600 06/16/2028 6600. CALL BHF674LW4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/24/2026	06/16/2028	572	3,756,516	6572.555626	0	313,327	0	356,686	^	356,686	43,443	0	(84)	0	24,578		0005
CALL OPTION JUN32 MXEA C @ 3100 06/17/2032 3100. CALL BHF674ME3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/17/2032	261	763,456	2927.458177	0	251,752	0	371,194		371,194	119,442	0	0	0	9,128		0005
CALL OPTION JUN27 RTY C @ 2600 06/17/2027 2600. CALL BHF674MJ2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/17/2027	1,039	2,985,034	2871.813942	0	382,879	0	200,016		200,016	(182,863)	0	0	0	12,597		0005
CALL OPTION JUL27 SPX C @ 6200 07/16/2027 6200. CALL BHF674MK9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2026	07/16/2027	419	2,969,241	7083.013317	0	400,324	0	540,469	^	540,469	143,172	0	(3,027)	0	13,210		0005
CALL OPTION JUN32 SPX C @ 7400 06/17/2032 7400. CALL BHF674N69	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/24/2026	06/17/2032	2,526	19,151,160	7580.97603	0	3,757,338	0	4,894,045	^	4,894,045	1,008,613	0	128,094	0	228,971		0005
CALL OPTION JUN28 NDX C @ 27200 06/16/2028 27200. CALL BHF674NR3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2026	06/16/2028	85	2,259,564	26647.37308	0	619,028	0	623,921		623,921	4,893	0	0	0	14,784		0005
CALL OPTION JUN27 SPX C @ 7400 06/17/2027 7400. CALL BHF674PM2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/24/2026	06/17/2027	4,486	32,359,299	7213.804772	0	3,270,186	0	5,488,447	^	5,488,447	2,244,301	0	(26,040)	0	136,556		0005
CALL OPTION JUN29 RTY C @ 2900 06/15/2029 2900. CALL BHF674QA7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/15/2029	219	662,360	3018.686277	0	183,940	0	121,138		121,138	(62,802)	0	0	0	5,451		0005
CALL OPTION JUN29 MXEA C @ 3100 06/15/2029 3100. CALL BHF674QJ8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/15/2029	149	455,989	3067.11845	0	65,536	0	81,253		81,253	15,717	0	0	0	3,753		0005
CALL OPTION JUN27 NDX C @ 25600 06/17/2027 25600. CALL BHF674QZ2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2026	06/17/2027	92	2,613,211	28474.80931	0	187,542	0	347,504		347,504	159,962	0	0	0	11,028		0005
CALL OPTION JUN29 SPX C @ 7600 06/15/2029 7600. CALL BHF674R99	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/24/2026	06/15/2029	218	1,837,968	8441.40172	0	453,127	0	528,172	^	528,172	71,030	0	4,015	0	15,127		0005
CALL OPTION JUN29 SPX C @ 7600 06/15/2029 7600. CALL BHF674RH1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/24/2026	06/15/2029	565	4,578,756	8100.623634	0	1,501,398	0	1,905,916	^	1,905,916	391,216	0	13,302	0	37,685		0005

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CALL OPTION JUN32 SPX C @ 7400 06/17/2032 7400. CALL BHF674S00	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2026	06/17/2032	557	4,985,845	8954.012011	0	3,387,716	0	3,946,796	^	3,946,796	443,587	0	115,493	0	59,611		0005
CALL OPTION JUL32 SPX C @ 7400 07/16/2032 7400. CALL BHF674TK2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2026	07/16/2032	293	2,192,422	7492.642083	0	454,834	0	537,556	^	537,556	66,905	0	15,817	0	26,394		0005
CALL OPTION JUN32 RTY C @ 2900 06/17/2032 2900. CALL BHF674U87	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/17/2032	335	1,015,885	3036.481946	0	181,033	0	181,997		181,997	964	0	0	0	12,146		0005
CALL OPTION FEB28SPXC@5800 02/18/2028 5800. CALL BHF67QT80	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/30/2026	02/18/2028	229	1,353,262	5898.622614	0	51,350	0	52,836		52,836	1,486	0	0	0	7,967		0005
CALL OPTION JUL27SPXC@6600 07/16/2027 6600. CALL BHF67QTS6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2026	07/16/2027	854	6,033,240	7066.346008	0	725,006	0	936,363	^	936,363	216,839	0	(5,482)	0	26,843		0005
CALL OPTION MAR27SPXC@6400 03/19/2027 6400. CALL BHF67QVF1	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/30/2026	03/19/2027	140	908,881	6503.388072	0	11,295	0	12,775		12,775	1,480	0	0	0	3,101		0005
CALL OPTION JUN27RTYC@2500 06/17/2027 2500. CALL BHF67QV07	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/30/2026	06/17/2027	728	2,121,146	2913.996031	0	274,092	0	48,411		48,411	(225,681)	0	0	0	8,951		0005
CALL OPTION JUN27NDXC@24800 06/17/2027 24800. CALL BHF67QVT1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	06/17/2027	173	4,895,992	28314.79441	0	362,463	0	475,608		475,608	113,145	0	0	0	20,661		0005
CALL OPTION JUN27MXEAC@3000 06/17/2027 3000. CALL BHF67QW60	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	06/17/2027	215	648,297	3013.909702	0	123,441	0	147,548		147,548	24,107	0	0	0	2,736		0005
CALL OPTION JUN27RTYC@2600 06/17/2027 2600. CALL BHF67QWC7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/30/2026	06/17/2027	155	410,207	2640.420967	0	58,385	0	21,596		21,596	(36,789)	0	0	0	1,731		0005
CALL OPTION JUN27SPXC@6600 06/17/2027 6600. CALL BHF67QWF0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/17/2027	291	2,050,540	7055.208814	0	202,132	0	237,552	^	237,552	37,038	0	(1,618)	0	8,653		0005
CALL OPTION JUN27MXEAC@3100 06/17/2027 3100. CALL BHF67QWX1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	06/17/2027	108	364,010	3385.977396	0	24,112	0	22,391		22,391	(1,721)	0	0	0	1,536		0005
CALL OPTION JUL27RTYC@3000 07/16/2027 3000. CALL BHF67QXV4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/30/2026	07/16/2027	341	1,005,351	2946.572325	0	28,870	0	(14,497)		(14,497)	(43,367)	0	0	0	4,473		0005
CALL OPTION JUN27SPXC@6200 06/17/2027 6200. CALL BHF67QYE1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/17/2027	1,873	13,213,734	7054.523609	0	2,250,616	0	2,989,245	^	2,989,245	756,643	0	(18,014)	0	55,762		0005

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CALL OPTION MAR28SPXC@5800 03/17/2028 5800. CALL BHF670Z67	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/30/2026	03/17/2028	172	1,009,101	5874.893022	0	213,250	0	221,956		221,956	8,706	0	0	0	6,103		0005
CALL OPTION JUN28SPXC@7200 06/16/2028 7200. CALL BHF670ZF7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/30/2026	06/16/2028	1,066	7,365,544	6906.745653	0	504,767	0	577,236	^	577,236	72,604	0	(135)	0	48,191		0005
CALL OPTION JUL27MXEAC@3000 07/16/2027 3000. CALL BHF670ZM2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	07/16/2027	117	391,840	3347.245081	0	22,372	0	24,615		24,615	2,243	0	0	0	1,743		0005
CALL OPTION JUN28RTYC@2700 06/16/2028 2700. CALL BHF670ZS9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/30/2026	06/16/2028	543	1,396,213	2571.285557	0	77,751	0	74,905		74,905	(2,846)	0	0	0	9,135		0005
CALL OPTION JUL28SPXC@7200 07/21/2028 7200. CALL BHF67R014	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2026	07/21/2028	595	4,135,660	6947.887239	0	17,440	0	9,638	^	9,638	(7,812)	0	10	0	27,806		0005
CALL OPTION JUL29RTYC@3000 07/20/2029 3000. CALL BHF67R030	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/30/2026	07/20/2029	135	389,222	2881.201421	0	77,716	0	48,712		48,712	(29,004)	0	0	0	3,260		0005
CALL OPTION JUL29SPXC@7400 07/20/2029 7400. CALL BHF67R089	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/30/2026	07/20/2029	198	1,500,054	7584.169879	0	273,987	0	333,202	^	333,202	56,552	0	2,663	0	12,563		0005
CALL OPTION JUN29SPXC@7400 06/15/2029 7400. CALL BHF67R0D8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/30/2026	06/15/2029	282	2,272,931	8053.585424	0	745,963	0	889,610	^	889,610	137,038	0	6,609	0	18,707		0005
CALL OPTION JUN29RTYC@3000 06/15/2029 3000. CALL BHF67R0Z9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/30/2026	06/15/2029	160	561,532	3517.612579	0	33,062	0	20,388		20,388	(12,674)	0	0	0	4,622		0005
CALL OPTION JUN29MXEAC@3100 06/15/2029 3100. CALL BHF67R105	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	06/15/2029	142	418,410	2954.973693	0	41,583	0	49,536		49,536	7,953	0	0	0	3,444		0005
CALL OPTION JUN32RTYC@3000 06/17/2032 3000. CALL BHF67R2T1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/30/2026	06/17/2032	133	378,687	2850.807393	0	88,698	0	72,293		72,293	(16,405)	0	0	0	4,528		0005
CALL OPTION JUN32SPXC@7400 06/17/2032 7400. CALL BHF67R2U8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/30/2026	06/17/2032	385	3,311,309	8607.9786	0	2,296,401	0	2,690,811	^	2,690,811	316,122	0	78,288	0	39,590		0005
CALL OPTION JUN32RTYC@3000 06/17/2032 3000. CALL BHF67R352	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/30/2026	06/17/2032	266	848,189	3187.532413	0	755	0	8,007		8,007	7,252	0	0	0	10,141		0005
CALL OPTION JUN32MXEAC@3100 06/17/2032 3100. CALL BHF67R3B9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	06/17/2032	259	765,074	2955.32293	0	114,708	0	156,426		156,426	41,718	0	0	0	9,147		0005

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CALL OPTION JUN32SPXC@7200 06/17/2032 7200. CALL BHF67R3D5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/30/2026	06/17/2032	1,734	12,853,396	7412.95903	0	2,754,649	0	3,378,409	^	3,378,409	529,849	0	93,911	0	153,675		0005
CALL OPTION JUL32RTYC@3000 07/16/2032 3000. CALL BHF67R3V5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/30/2026	07/16/2032	182	599,786	3293.536873	0	135,681	0	119,080		119,080	(16,601)	0	0	0	7,221		0005
CALL OPTION JUL32MXEAC@3100 07/16/2032 3100. CALL BHF67R3X1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	07/16/2032	127	415,126	3259.981153	0	62,921	0	59,532		59,532	(3,389)	0	0	0	4,998		0005
CALL OPTION JUL32SPXC@7400 07/16/2032 7400. CALL BHF67R3Y9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/30/2026	07/16/2032	209	1,756,943	8408.841454	0	708,790	0	806,668	^	806,668	73,230	0	24,648	0	21,151		0005
CALL OPTION JUL32SPXC@7200 07/16/2032 7200. CALL BHF67R4J1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/30/2026	07/16/2032	587	4,354,800	7424.414746	0	826,667	0	996,500	^	996,500	141,086	0	28,747	0	52,426		0005
CALL OPTION JUN27RTYC@3000 06/17/2027 3000. CALL BHF68LY84	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2026	06/17/2027	164	522,943	3184.595944	0	47,850	0	23,373		23,373	(24,477)	0	0	0	2,207		0005
CALL OPTION JUL27SPXC@7400 07/16/2027 7400. CALL BHF68LYE1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2026	07/16/2027	229	1,647,828	7208.435301	0	93,370	0	137,614	^	137,614	44,647	0	(403)	0	7,331		0005
CALL OPTION JUN27SPXC@6600 06/17/2027 6600. CALL BHF68LYG6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2026	06/17/2027	230	1,698,999	7385.559242	0	89,380	0	123,276	^	123,276	34,312	0	(416)	0	7,170		0005
CALL OPTION JUN27NDXC@24800 06/17/2027 24800. CALL BHF68LZY6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	06/17/2027	80	2,143,929	26753.96518	0	626,027	0	810,277		810,277	184,250	0	0	0	9,047		0005
CALL OPTION JUN28SPXC@7200 06/16/2028 7200. CALL BHF68LZZ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2026	06/16/2028	387	2,589,776	6696.380257	0	1,611,933	0	1,791,690	^	1,791,690	177,250	0	2,507	0	16,944		0005
CALL OPTION JUL28SPXC@7200 07/21/2028 7200. CALL BHF68M0A4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2026	07/21/2028	371	2,470,306	6665.288805	0	268,580	0	310,743	^	310,743	41,567	0	596	0	16,609		0005
CALL OPTION JUN27RTYC@2700 06/17/2027 2700. CALL BHF68M0C0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2026	06/17/2027	937	2,764,223	2951.597608	0	264,878	0	72,210		72,210	(192,668)	0	0	0	11,665		0005
CALL OPTION JUN27SPXC@6600 06/17/2027 6600. CALL BHF68M0Z9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2026	06/17/2027	2,691	19,143,246	7114.633011	0	2,691,109	0	4,104,995	^	4,104,995	1,426,418	0	(12,532)	0	80,784		0005
CALL OPTION JUN29SPXC@7400 06/15/2029 7400. CALL BHF68M1C9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2026	06/15/2029	129	1,108,971	8569.214919	0	129,065	0	155,814	^	155,814	25,658	0	1,091	0	9,127		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN29 MXEA C @ 3100 06/15/2029 3100. CALL BHF68M1L9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	06/15/2029	124	475,771	3822.562347	0	27,620	0	41,619		41,619	13,999	0	0	0	3,916		0005
CALL OPTION JUL29RTYC@3000 07/20/2029 3000. CALL BHF68M253	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2026	07/20/2029	202	648,791	3212.188456	0	96,030	0	64,879		64,879	(31,151)	0	0	0	5,433		0005
CALL OPTION JUN32SPXC@7600 06/17/2032 7600. CALL BHF68M3S2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/08/2026	06/17/2032	1,212	9,216,017	7604.959718	0	1,642,826	0	2,016,493	^	2,016,493	330,740	0	42,927	0	110,186		0005
CALL OPTION JUL27 MXEA C @ 3000 07/16/2027 3000. CALL BHF68M4H5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	07/16/2027	334	1,002,723	2999.014881	0	37,503	0	103,876		103,876	66,373	0	0	0	4,461		0005
CALL OPTION JUL32SPXC@7600 07/16/2032 7600. CALL BHF68M4U6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	07/16/2032	363	3,274,130	9010.513376	0	1,754,797	0	2,001,881	^	2,001,881	200,440	0	46,644	0	39,416		0005
CALL OPTION JUL32SPXC@7600 07/16/2032 7600. CALL BHF68M4Y8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	07/16/2032	1,303	9,878,237	7578.252517	0	1,918,797	0	2,311,913	^	2,311,913	342,113	0	51,003	0	118,922		0005
CALL OPTION JUL27NDXC@24800 07/16/2027 24800. CALL BHF68M543	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	07/16/2027	103	2,696,455	26174.08917	0	310,447	0	471,682		471,682	161,235	0	0	0	11,997		0005
CALL OPTION JUL27RTYC@2500 07/16/2027 2500. CALL BHF68M584	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2026	07/16/2027	782	2,310,768	2956.557922	0	218,819	0	59,638		59,638	(159,181)	0	0	0	10,281		0005
CALL OPTION JUL27SPXC@6200 07/16/2027 6200. CALL BHF68M5G6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/08/2026	07/16/2027	2,654	19,017,152	7164.698717	0	2,685,158	0	3,981,539	^	3,981,539	1,307,979	0	(11,598)	0	84,609		0005
CALL OPTION JUN28NDXC@25600 06/16/2028 25600. CALL BHF68M675	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	06/16/2028	48	1,275,008	26433.25386	0	20,317	0	24,436		24,436	4,119	0	0	0	8,342		0005
CALL OPTION JUN28RTYC@2500 06/16/2028 2500. CALL BHF68M691	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2026	06/16/2028	259	676,278	2610.875468	0	89,272	0	65,540		65,540	(23,732)	0	0	0	4,425		0005
CALL OPTION JUL28RTYC@2500 07/21/2028 2500. CALL BHF68M6P5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2026	07/21/2028	238	616,785	2589.50403	0	60,664	0	54,069		54,069	(6,595)	0	0	0	4,147		0005
CALL OPTION JUN29RTYC@3000 06/15/2029 3000. CALL BHF68M7D1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2026	06/15/2029	241	821,272	3401.080033	0	105,317	0	74,766		74,766	(30,551)	0	0	0	6,759		0005
CALL OPTION JUN29SPXC@7400 06/15/2029 7400. CALL BHF68M7H2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/08/2026	06/15/2029	410	3,400,203	8297.905902	0	1,246,327	0	1,576,686	^	1,576,686	319,827	0	10,532	0	27,985		0005

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CALL OPTION JUL29SPXC@7200 07/20/2029 7200. CALL BHF68M873	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2026	07/20/2029	349	2,901,844	8318.930502	0	1,311,435	0	1,627,636	^	1,627,636	304,284	0	11,917	0	24,302		0005
CALL OPTION APR30SPXC@11600 04/18/2030 11600. CALL BHF68M8H1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2026	04/18/2030	135	990,026	7311.051213	0	39,109	0	43,570		43,570	4,461	0	0	0	9,328		0005
CALL OPTION JUN32SPXC@7400 06/17/2032 7400. CALL BHF68M9K3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2026	06/17/2032	375	3,332,779	8879.123189	0	1,883,018	0	2,147,365	^	2,147,365	215,144	0	49,203	0	39,847		0005
CALL OPTION JUN32RTYC@3000 06/17/2032 3000. CALL BHF68M9R8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2026	06/17/2032	166	499,876	3013.196759	0	9,261	0	11,617		11,617	2,356	0	0	0	5,977		0005
CALL OPTION JUL32 MXEAC @ 3100 07/16/2032 3100. CALL BHF68MAX3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	07/16/2032	137	405,184	2947.433379	0	59,603	0	74,992		74,992	15,389	0	0	0	4,878		0005
CALL OPTION JUL32RTYC@3000 07/16/2032 3000. CALL BHF68MB04	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2026	07/16/2032	172	518,184	3006.730825	0	68,570	0	62,074		62,074	(6,496)	0	0	0	6,238		0005
CALL OPTION JUN27RTYC@2939 06/17/2027 2939. CALL BHF68YUA5	Liability Portfolio .	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2026	06/17/2027	403	1,246,882	3094	0	59,737	0	40,234		40,234	(19,503)	0	0	0	5,262		0005
CALL OPTION JUN27MXEAC@3086 06/17/2027 3086. CALL BHF68YUB3	Liability Portfolio .	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/13/2026	06/17/2027	338	1,094,106	3237	0	50,068	0	49,963		49,963	(105)	0	0	0	4,617		0005
CALL OPTION JUN27SPXC@7396 06/17/2027 7396. CALL BHF68YUD9	Liability Portfolio .	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/13/2026	06/17/2027	4,304	33,317,264	7741	0	1,753,234	0	1,841,764		1,841,764	88,530	0	0	0	140,598		0005
CALL OPTION JUN27SPLVP5UPC@302 06/17/2027 302. CALL BHF69C9L2	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2026	06/17/2027	1,076	342,706	318.5	0	325,683	0	5,337		5,337	(320,346)	0	0	0	1,446		0005
CALL OPTION MAY27MXEAC@3047 05/21/2027 3047. CALL BHF69C9M0	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2026	05/21/2027	1,137	3,634,421	3196.5	0	202,058	0	180,509		180,509	(21,549)	0	0	0	14,519		0005
CALL OPTION MAY27MXEAC@2964 05/21/2027 2964. CALL BHF69C9N8	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2026	05/21/2027	236	726,998	3080.5	0	33,585	0	35,345		35,345	1,760	0	0	0	2,904		0005
CALL OPTION MAY27RTYC@2736 05/21/2027 2736. CALL BHF69C9U2	Liability Portfolio .	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/16/2026	05/21/2027	1,017	3,003,710	2953.5	0	259,894	0	193,595		193,595	(66,299)	0	0	0	11,999		0005
CALL OPTION MAY27RTYC@2613 05/21/2027 2613. CALL BHF69C9V0	Liability Portfolio .	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/16/2026	05/21/2027	184	523,204	2843.5	0	55,274	0	45,800		45,800	(9,474)	0	0	0	2,090		0005

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CALL OPTION JUN27SPXC@7294 06/17/2027 7294. CALL BHF69CA06	Liability Portfolio .	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2026	06/17/2027	797	5,925,297	7434.5	0	153,024	0	161,476		161,476	8,452	0	0	0	25,005		0005
CALL OPTION JUN27SPXC@7443 06/17/2027 7443. CALL BHF69CA14	Liability Portfolio .	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2026	06/17/2027	4,620	35,915,880	7774	0	1,801,800	0	1,859,815		1,859,815	58,015	0	0	0	151,564		0005
CALL OPTION JUL28NDXC@24800 07/21/2028 24800. CALL BHF69CAR7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2026	07/21/2028	81	2,102,572	26091.35695	0	35,837	0	39,016		39,016	3,179	0	0	0	14,137		0005
CALL OPTION JUN27RTYC@2900 06/17/2027 2900. CALL BHF69CBH8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2026	06/17/2027	328	943,282	2873.863359	0	74,106	0	26,304		26,304	(47,802)	0	0	0	3,981		0005
CALL OPTION JUN27RTYC@2900 06/17/2027 2900. CALL BHF69CBM7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2026	06/17/2027	121	328,485	2723.301829	0	69,223	0	38,261		38,261	(30,962)	0	0	0	1,386		0005
CALL OPTION JUL27RTYC@2500 07/16/2027 2500. CALL BHF69CBX3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2026	07/16/2027	1,021	2,932,461	2872.849203	0	431,640	0	203,712		203,712	(227,928)	0	0	0	13,047		0005
CALL OPTION JUL27RTYC@2600 07/16/2027 2600. CALL BHF69CC20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2026	07/16/2027	233	638,506	2738.161483	0	33,988	0	17,011		17,011	(16,977)	0	0	0	2,841		0005
CALL OPTION JUL28RTYC@2500 07/21/2028 2500. CALL BHF69CCV6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2026	07/21/2028	218	569,291	2605.642518	0	32,979	0	22,484		22,484	(10,495)	0	0	0	3,828		0005
CALL OPTION JUN29RTYC@3000 06/15/2029 3000. CALL BHF69CD52	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2026	06/15/2029	153	435,956	2843.342573	0	50,871	0	27,875		27,875	(22,996)	0	0	0	3,588		0005
CALL OPTION JUL29RTYC@3000 07/20/2029 3000. CALL BHF69CDF0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2026	07/20/2029	203	683,603	3360.92725	0	208,168	0	130,862		130,862	(77,306)	0	0	0	5,725		0005
CALL OPTION JUN32RTYC@3000 06/17/2032 3000. CALL BHF69CDV5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2026	06/17/2032	118	379,284	3224.929853	0	163,517	0	140,044		140,044	(23,473)	0	0	0	4,535		0005
CALL OPTION JUN32RTYC@3000 06/17/2032 3000. CALL BHF69CDW3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2026	06/17/2032	122	415,648	3404.718218	0	70,420	0	59,367		59,367	(11,053)	0	0	0	4,969		0005
CALL OPTION JUL32RTYC@3000 07/16/2032 3000. CALL BHF69CDZ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2026	07/16/2032	277	847,937	3055.84867	0	131,053	0	116,878		116,878	(14,175)	0	0	0	10,208		0005
CALL OPTION JUL32RTYC@3000 07/16/2032 3000. CALL BHF69CE36	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2026	07/16/2032	159	551,342	3460.01799	0	172,605	0	147,278		147,278	(25,327)	0	0	0	6,637		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN27SPXC@6400 06/17/2027 6400. CALL BHF69CEF9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2026	06/17/2027	1,081	7,826,206	7239.530963	0	1,005,149	0	1,235,609	^	1,235,609	235,176	0	(4,716)	0	33,026		0005
CALL OPTION JUL27SPXC@7400 07/16/2027 7400. CALL BHF69CF68	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2026	07/16/2027	211	1,588,590	7513.195233	0	34,162	0	50,241	^	50,241	16,227	0	(148)	0	7,068		0005
CALL OPTION JUL28SPXC@6200 07/21/2028 6200. CALL BHF69CG83	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/15/2026	07/21/2028	356	2,332,822	6561.717109	0	128,619	0	150,680	^	150,680	21,776	0	285	0	15,685		0005
CALL OPTION JUN29SPXC@7600 06/15/2029 7600. CALL BHF69CG03	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/15/2026	06/15/2029	211	1,879,513	8919.965287	0	496,902	0	548,472	^	548,472	47,371	0	4,199	0	15,469		0005
CALL OPTION JUL29SPXC@7600 07/20/2029 7600. CALL BHF69CGY6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/15/2026	07/20/2029	420	3,626,380	8637.404191	0	1,013,006	0	1,321,512	^	1,321,512	299,300	0	9,206	0	30,370		0005
CALL OPTION JUL27SPXC@6400 07/16/2027 6400. CALL BHF69CGZ3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2026	07/16/2027	3,215	23,291,198	7245.080116	0	3,641,379	0	4,672,659	^	4,672,659	1,047,009	0	(15,729)	0	103,625		0005
CALL OPTION JUN32SPXC@7400 06/17/2032 7400. CALL BHF69CHE9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/15/2026	06/17/2032	596	4,541,864	7625.164229	0	788,128	0	921,652	^	921,652	112,930	0	20,594	0	54,302		0005
CALL OPTION JUN32SPXC@7400 06/17/2032 7400. CALL BHF69CHG4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/15/2026	06/17/2032	219	1,921,519	8763.427283	0	1,127,667	0	1,264,792	^	1,264,792	107,659	0	29,466	0	22,974		0005
CALL OPTION JUL29SPXC@7400 07/20/2029 7400. CALL BHF69CK96	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/15/2026	07/20/2029	150	1,320,457	8775.742136	0	110,403	0	142,346	^	142,346	30,940	0	1,003	0	11,059		0005
CALL OPTION JUL32SPXC@7600 07/16/2032 7600. CALL BHF69CLK0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/15/2026	07/16/2032	2,013	15,279,197	7591.120815	0	2,911,198	0	3,477,119	^	3,477,119	488,539	0	77,382	0	183,942		0005
CALL OPTION JUL32SPXC@7600 07/16/2032 7600. CALL BHF69CLL8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/15/2026	07/16/2032	517	4,613,056	8930.046053	0	3,073,908	0	3,429,063	^	3,429,063	273,448	0	81,707	0	55,535		0005
CALL OPTION JUL27MXEAC@3100 07/16/2027 3100. CALL BHF69CMM5	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2026	07/16/2027	475	1,412,600	2972.335022	0	260,497	0	223,303		223,303	(37,194)	0	0	0	6,285		0005
CALL OPTION JUL29MXEAC@3200 07/20/2029 3200. CALL BHF69CMR4	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2026	07/20/2029	148	434,546	2929.293202	0	67,601	0	75,530		75,530	7,929	0	0	0	3,639		0005
CALL OPTION JUL28MXEAC@2600 07/21/2028 2600. CALL BHF69CNX0	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2026	07/21/2028	110	292,349	2650.004532	0	8,060	0	8,364		8,364	304	0	0	0	1,966		0005

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CALL OPTION JUL27NDXC@29600 07/16/2027 29600. CALL	Index Linked Annuities																					
BHF69CNZ5		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2026	07/16/2027	107	2,903,649	27223.64032	0	1,622,691	0	1,869,849		1,869,849	247,158	0	0	0	12,919		0005
CALL OPTION JUN27MXEAC@3100 06/17/2027 3100. CALL	Index Linked Annuities																					
BHF69CQ17		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2026	06/17/2027	186	554,166	2986.674481	0	63,391	0	62,890		62,890	(501)	0	0	0	2,339		0005
CALL OPTION JUN27NDXC@24800 06/17/2027 24800. CALL	Index Linked Annuities																					
BHF69CQ41		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2026	06/17/2027	52	1,494,212	28637.09453	0	131,506	0	198,540		198,540	67,034	0	0	0	6,306		0005
CALL OPTION JUL32MXEAC@3200 07/16/2032 3200. CALL	Index Linked Annuities																					
BHF69C082		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2026	07/16/2032	201	601,139	2995.250937	0	34,864	0	65,105		65,105	30,241	0	0	0	7,237		0005
CALL OPTION JUN27MXEAC@3080 06/17/2027 3080. CALL				GOLDMAN SACHS																		
BHF69CUK0	Liability Portfolio .	Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2026	06/17/2027	3,663	11,703,285	3195	0	432,564	0	449,257		449,257	16,693	0	0	0	49,388		0005
CALL OPTION JUN27SPLVP5UPC@299 06/17/2027 299. CALL				GOLDMAN SACHS																		
BHF69CUL8	Liability Portfolio .	Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2026	06/17/2027	339,108	105,462,588	311	0	4,651,205	0	2,131,703		2,131,703	(2,519,502)	0	0	0	445,050		0005
CALL OPTION JUN27SPXC@7393 06/17/2027 7393. CALL				SOCIETE GENERALE SA																		
BHF69CUN4	Liability Portfolio .	Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	07/16/2026	06/17/2027	8,301	63,544,155	7655	0	2,747,631	0	2,841,191		2,841,191	93,560	0	0	0	268,155		0005
CALL OPTION JUL32SPXC@7400 07/16/2032 7400. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF6A58N2		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	07/23/2026	07/16/2032	479	4,280,946	8944.455208	0	3,112,531	0	3,538,554	^	3,538,554	343,289	0	82,734	0	51,537		0005
CALL OPTION JUL29SPXC@7400 07/20/2029 7400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6A58S1		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	07/23/2026	07/20/2029	216	1,765,607	8180.773223	0	501,447	0	588,238	^	588,238	82,234	0	4,557	0	14,787		0005
CALL OPTION JUL32MXEAC@3200 07/16/2032 3200. CALL	Index Linked Annuities																					
BHF6A5943		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2026	07/16/2032	136	503,946	3718.331735	0	167,585	0	179,663		179,663	12,078	0	0	0	6,067		0005
CALL OPTION JUL32RTYC@2900 07/16/2032 2900. CALL	Index Linked Annuities																					
BHF6A59D3		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2026	07/16/2032	132	468,634	3554.837038	0	194,828	0	163,463		163,463	(31,365)	0	0	0	5,642		0005
CALL OPTION JUL27SPXC@7400 07/16/2027 7400. CALL	Index Linked Annuities			ROYAL BANK OF																		
BHF6A59K7		Exh 5	Equity/Index	CANADA ES7IP3U3RHIGC71XBU11	07/23/2026	07/16/2027	210	1,570,216	7480.070503	0	150,409	0	198,547	^	198,547	48,788	0	(650)	0	6,986		0005
CALL OPTION JUL32RTYC@2900 07/16/2032 2900. CALL	Index Linked Annuities																					
BHF6A5A17		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2026	07/16/2032	318	965,871	3033.663705	0	161,685	0	145,724		145,724	(15,961)	0	0	0	11,628		0005
CALL OPTION JUL29RTYC@2900 07/20/2029 2900. CALL	Index Linked Annuities																					
BHF6A5A74		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2026	07/20/2029	156	537,064	3434.91213	0	129,820	0	82,040		82,040	(47,780)	0	0	0	4,498		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION AUG27RTYC@2900 08/20/2027 2900. CALL	Index Linked Annuities																					
BHF6A5A82		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2026	08/20/2027	311	883,858	2842.591032	0	54,862	0	16,696		16,696	(38,166)	0	0	0	4,164		0005
CALL OPTION JUN27SPXC@7400 06/17/2027 7400. CALL	Index Linked Annuities																					
BHF6A5AG4		Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/23/2026	06/17/2027	190	1,338,474	7042.744541	0	113,893	0	137,092	^	137,092	23,729	0	(530)	0	5,648		0005
CALL OPTION JUL27NDXC@28000 07/16/2027 28000. CALL	Index Linked Annuities																					
BHF6A5AL3		Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/22/2026	07/16/2027	101	2,741,145	27148.59947	0	330,092	0	581,669		581,669	251,577	0	0	0	12,196		0005
CALL OPTION JUL29MXEAC@3100 07/20/2029 3100. CALL	Index Linked Annuities																					
BHF6A5AN9		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2026	07/20/2029	202	583,564	2886.215936	0	93,901	0	93,276		93,276	(625)	0	0	0	4,887		0005
CALL OPTION JUL27MXEAC@3100 07/16/2027 3100. CALL	Index Linked Annuities																					
BHF6A5AQ2		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2026	07/16/2027	359	1,075,445	2999.501411	0	282,163	0	244,043		244,043	(38,120)	0	0	0	4,785		0005
CALL OPTION JUL32MXEAC@3100 07/16/2032 3100. CALL	Index Linked Annuities																					
BHF6A5AW9		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2026	07/16/2032	268	805,533	3010.005178	0	7,103	0	30,158		30,158	23,055	0	0	0	9,698		0005
CALL OPTION JUN28SPXC@6200 06/16/2028 6200. CALL	Index Linked Annuities																					
BHF6A5BB4		Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/23/2026	06/16/2028	204	1,337,601	6549.723953	0	54,452	0	55,456	^	55,456	919	0	85	0	8,752		0005
CALL OPTION JUL28NDXC@25600 07/21/2028 25600. CALL	Index Linked Annuities																					
BHF6A5BM0		Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/22/2026	07/21/2028	93	2,377,501	25579.19954	0	577,408	0	642,195		642,195	64,787	0	0	0	15,985		0005
CALL OPTION JUL28RTYC@2500 07/21/2028 2500. CALL	Index Linked Annuities																					
BHF6A5C07		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2026	07/21/2028	347	905,543	2606.667482	0	58,147	0	43,805		43,805	(14,342)	0	0	0	6,088		0005
CALL OPTION JUL27RTYC@2500 07/16/2027 2500. CALL	Index Linked Annuities																					
BHF6A5C64		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2026	07/16/2027	1,805	5,246,126	2905.960035	0	599,253	0	221,392		221,392	(377,861)	0	0	0	23,341		0005
CALL OPTION AUG27SPXC@6200 08/20/2027 6200. CALL	Index Linked Annuities																					
BHF6A5D89		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2026	08/20/2027	512	3,543,230	6926.970356	0	494,146	0	607,129	^	607,129	114,888	0	(1,905)	0	16,692		0005
CALL OPTION JUL27SPXC@6600 07/16/2027 6600. CALL	Index Linked Annuities																					
BHF6A5DA4		Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/23/2026	07/16/2027	4,695	33,618,175	7159.676675	0	4,803,143	0	7,013,845	^	7,013,845	2,231,449	0	(20,747)	0	149,571		0005
CALL OPTION AUG32SPXC@7400 08/20/2032 7400. CALL	Index Linked Annuities																					
BHF6A5DV8		Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/23/2026	08/20/2032	271	2,046,820	7552.562636	0	108,148	0	121,374		121,374	13,226	0	0	0	24,844		0005
CALL OPTION JUL32SPXC@7400 07/16/2032 7400. CALL	Index Linked Annuities																					
BHF6A5E13		Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/23/2026	07/16/2032	1,963	14,819,762	7548.229758	0	3,307,443	0	4,123,545	^	4,123,545	728,187	0	87,915	0	178,411		0005

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CALL OPTION JUL29SPXC@7600 07/20/2029 7600. CALL BHF6A5E96	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/23/2026	07/20/2029	574	4,870,948	8482.706136	0	1,780,908	0	2,185,915	^	2,185,915	388,823	0	16,184	0	40,793		0005
CALL OPTION JUL28SPXC@6600 07/21/2028 6600. CALL BHF6A5EG0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/23/2026	07/21/2028	317	2,126,929	6699.201025	0	182,262	0	236,908	^	236,908	54,242	0	404	0	14,300		0005
CALL OPTION AUG27RTYC@2600 08/20/2027 2600. CALL BHF6B0JL4	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/29/2026	08/20/2027	599	1,710,497	2855.674023	0	119,749	0	76,166		76,166	(43,583)	0	0	0	8,058		0005
CALL OPTION JUL27 MXEA C @ 3100 07/16/2027 3100. CALL BHF6B0JX8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2026	07/16/2027	553	1,683,373	3041.973163	0	166,351	0	210,623		210,623	44,272	0	0	0	7,489		0005
CALL OPTION JUL27RTYC@2900 07/16/2027 2900. CALL BHF6B0KK4	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/29/2026	07/16/2027	1,292	3,731,788	2889.306899	0	324,328	0	141,984		141,984	(182,344)	0	0	0	16,603		0005
CALL OPTION AUG27 MXEA C @ 3100 08/20/2027 3100. CALL BHF6B0KT5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2026	08/20/2027	365	1,084,009	2967.678851	0	32,814	0	41,738		41,738	8,924	0	0	0	5,107		0005
CALL OPTION JUL29 MXEA C @ 3100 07/20/2029 3100. CALL BHF6B0L07	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2026	07/20/2029	167	475,135	2849.042094	0	49,276	0	62,283		62,283	13,007	0	0	0	3,979		0005
CALL OPTION JUL32 MXEA C @ 3100 07/16/2032 3100. CALL BHF6B0L31	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2026	07/16/2032	141	395,374	2796.536521	0	51,811	0	68,223		68,223	16,412	0	0	0	4,760		0005
CALL OPTION JUL32 MXEA C @ 3100 07/16/2032 3100. CALL BHF6B0L80	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2026	07/16/2032	170	482,107	2827.907932	0	142,427	0	165,675		165,675	23,248	0	0	0	5,804		0005
CALL OPTION JUL28SPXC@6600 07/21/2028 6600. CALL BHF6B0LH0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/30/2026	07/21/2028	305	1,976,368	6486.273384	0	83,079	0	85,382		85,382	2,303	0	0	0	13,288		0005
CALL OPTION JUL29SPXC@7400 07/20/2029 7400. CALL BHF6B0LS6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/30/2026	07/20/2029	573	4,843,313	8458.026501	0	1,881,888	0	2,471,824	^	2,471,824	572,835	0	17,101	0	40,562		0005
CALL OPTION AUG27NDXC@23200 08/20/2027 23200. CALL BHF6B0PG8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/29/2026	08/20/2027	80	1,985,838	24942.23004	0	569,177	0	615,230		615,230	46,053	0	0	0	9,355		0005
CALL OPTION JUL27NDXC@24800 07/16/2027 24800. CALL BHF6B0PL7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/29/2026	07/16/2027	133	3,328,062	25070.31721	0	522,595	0	1,041,893		1,041,893	519,298	0	0	0	14,807		0005
CALL OPTION JUL28RTYC@2400 07/21/2028 2400. CALL BHF6B0QJ1	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/29/2026	07/21/2028	166	416,606	2509.319975	0	121,695	0	101,608		101,608	(20,087)	0	0	0	2,801		0005
CALL OPTION JUL27RTYC@2900 07/16/2027 2900. CALL BHF6B0QU6	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/29/2026	07/16/2027	235	681,235	2896.448362	0	44,378	0	24,419		24,419	(19,959)	0	0	0	3,031		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUL29RTYC@2900 07/20/2029 2900. CALL	Index Linked Annuities																					
BHF6B00Y8		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2026	07/20/2029	277	867,498	3128.260791	0	211,416	0	174,031		174,031	(37,385)	0	0	0	7,265		0005
CALL OPTION JUL32RTYC@2900 07/16/2032 2900. CALL	Index Linked Annuities																					
BHF6B00Z5		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2026	07/16/2032	307	925,803	3015.513984	0	172,777	0	177,663		177,663	4,886	0	0	0	11,146		0005
CALL OPTION JUL32RTYC@3000 07/16/2032 3000. CALL	Index Linked Annuities																					
BHF6B0RA9		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2026	07/16/2032	126	341,718	2706.746053	0	51,983	0	49,710		49,710	(2,273)	0	0	0	4,114		0005
CALL OPTION AUG32RTYC@3000 08/20/2032 3000. CALL	Index Linked Annuities																					
BHF6B0RB7		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2026	08/20/2032	148	460,168	3118.177752	0	125,706	0	120,582		120,582	(5,124)	0	0	0	5,585		0005
CALL OPTION JUL27SPXC@6600 07/16/2027 6600. CALL	Index Linked Annuities																					
BHF6B0SX8		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2026	07/16/2027	3,961	28,590,957	7217.510523	0	2,891,759	0	4,546,092	^	4,546,092	1,666,824	0	(12,491)	0	127,204		0005
CALL OPTION JUL27SPXC@6600 07/16/2027 6600. CALL	Index Linked Annuities																					
BHF6B0SY6		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2026	07/16/2027	213	1,486,975	6997.529412	0	254,805	0	308,643	^	308,643	54,939	0	(1,101)	0	6,616		0005
CALL OPTION AUG27SPXC@7400 08/20/2027 7400. CALL	Index Linked Annuities																					
BHF6B0TD1		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2026	08/20/2027	1,434	10,357,125	7224.02813	0	952,715	0	1,474,810	^	1,474,810	525,768	0	(3,673)	0	48,791		0005
CALL OPTION AUG29SPXC@7400 08/17/2029 7400. CALL	Index Linked Annuities			ROYAL BANK OF																		
BHF6B0TF6		Exh 5	Equity/Index	CANADA ES7IP3U3RHIGC71XBU11	07/30/2026	08/17/2029	194	1,609,830	8299.634984	0	336,317	0	433,660	^	433,660	94,118	0	3,225	0	13,665		0005
CALL OPTION JUL32SPXC@7400 07/16/2032 7400. CALL	Index Linked Annuities																					
BHF6B0TJ8		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/30/2026	07/16/2032	467	4,005,111	8572.918077	0	2,815,073	0	3,362,406	^	3,362,406	472,506	0	74,827	0	48,217		0005
CALL OPTION AUG32SPXC@7400 08/20/2032 7400. CALL	Index Linked Annuities																					
BHF6B0TL3		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/30/2026	08/20/2032	282	2,484,721	8811.690545	0	852,619	0	1,018,529	^	1,018,529	142,815	0	23,095	0	30,159		0005
CALL OPTION JUL32SPXC@7600 07/16/2032 7600. CALL	Index Linked Annuities																					
BHF6B0TZ2		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/30/2026	07/16/2032	1,577	11,855,636	7515.688912	0	3,009,827	0	3,693,644	^	3,693,644	603,813	0	80,004	0	142,727		0005
CALL OPTION AUG32SPXC@7600 08/20/2032 7600. CALL	Index Linked Annuities																					
BHF6B0U07		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/30/2026	08/20/2032	706	5,300,137	7503.914854	0	1,242,005	0	1,279,860	^	1,279,860	4,213	0	33,642	0	64,333		0005
CALL OPTION JUL27 RTY C @ 2400 07/16/2027	Index Linked Annuities																					
2400. CALL BHF6BMFQ9		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	07/16/2027	761	2,183,493	2868.36907	0	378,072	0	144,344		144,344	(233,728)	0	0	0	9,715		0005
CALL OPTION AUG28 SPX C @ 6200 08/18/2028	Index Linked Annuities			ROYAL BANK OF																		
6200. CALL BHF6BMH20		Exh 5	Equity/Index	CANADA ES7IP3U3RHIGC71XBU11	08/06/2026	08/18/2028	155	975,205	6302.827597	0	5,690	0	6,008		6,008	318	0	0	0	6,694		0005
CALL OPTION AUG32 SPX C @ 7200 08/20/2032	Index Linked Annuities			BANK OF AMERICA NA																		
7200. CALL BHF6BMHG9		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	08/20/2032	647	4,849,975	7492.159523	0	1,268,541	0	1,363,649	^	1,363,649	68,358	0	26,750	0	58,869		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUL32 SPX C @ 7400 07/16/2032	Index Linked Annuities			GOLDMAN SACHS																		
7400. CALL BHF6BMHK0		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	07/16/2032	301	2,593,313	8602.563902	0	2,819,590	0	2,919,992	^	2,919,992	42,079	0	58,323	0	31,220		0005
CALL OPTION AUG29 SPX C @ 7400 08/17/2029	Index Linked Annuities			ROYAL BANK OF																		
7400. CALL BHF6BMHQ7		Exh 5	Equity/Index	CANADA ES7IP3U3RHIGC71XBU11	08/06/2026	08/17/2029	173	1,454,957	8423.137785	0	342,070	0	335,432	^	335,432	(9,402)	0	2,764	0	12,350		0005
CALL OPTION JUL29 SPX C @ 7600 07/20/2029	Index Linked Annuities			SOCIETE GENERALE SA																		
7600. CALL BHF6BMJ69		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	08/06/2026	07/20/2029	223	1,855,275	8313.931056	0	803,455	0	794,648	^	794,648	(15,005)	0	6,198	0	15,538		0005
CALL OPTION JUL32 SPX C @ 7600 07/16/2032	Index Linked Annuities			GOLDMAN SACHS																		
7600. CALL BHF6BMJ93		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	07/16/2032	1,001	7,498,445	7490.886469	0	1,883,362	0	2,129,451	^	2,129,451	207,132	0	38,957	0	90,272		0005
CALL OPTION AUG32 RTY C @ 2900 08/20/2032	Index Linked Annuities																					
2900. CALL BHF6BMKW0		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	08/20/2032	142	391,165	2763.359566	0	82,702	0	57,149		57,149	(25,553)	0	0	0	4,748		0005
CALL OPTION AUG27 SPX C @ 6600 08/20/2027	Index Linked Annuities			SOCIETE GENERALE SA																		
6600. CALL BHF6BMM73		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	08/06/2026	08/20/2027	180	1,314,381	7311.557985	0	166,245	0	150,468	^	150,468	(15,528)	0	(249)	0	6,192		0005
CALL OPTION JUL32 RTY C @ 2900 07/16/2032	Index Linked Annuities																					
2900. CALL BHF6BMMA6		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	07/16/2032	280	859,826	3073.643339	0	784,464	0	621,801		621,801	(162,663)	0	0	0	10,351		0005
CALL OPTION JUL29 MXEA C @ 3200 07/20/2029	Index Linked Annuities																					
3200. CALL BHF6BMMT5		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	07/20/2029	143	680,657	4753.191341	0	55,481	0	48,780		48,780	(6,701)	0	0	0	5,700		0005
CALL OPTION JUL27 MXEA C @ 2600 07/16/2027	Index Linked Annuities																					
2600. CALL BHF6BMN31		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	07/16/2027	306	892,684	2920.083632	0	3,780	0	(10,923)		(10,923)	(14,703)	0	0	0	3,972		0005
CALL OPTION AUG27 RTY C @ 2900 08/20/2027	Index Linked Annuities																					
2900. CALL BHF6BMN72		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	08/20/2027	438	1,277,383	2916.350462	0	215,450	0	90,975		90,975	(124,475)	0	0	0	6,018		0005
CALL OPTION JUL29 RTY C @ 2900 07/20/2029	Index Linked Annuities																					
2900. CALL BHF6BMNF4		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	07/20/2029	151	526,539	3489.653475	0	127,066	0	63,907		63,907	(63,159)	0	0	0	4,410		0005
CALL OPTION AUG29 RTY C @ 2900 08/17/2029	Index Linked Annuities																					
2900. CALL BHF6BMNG2		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	08/17/2029	169	459,261	2713.904565	0	100,331	0	64,254		64,254	(36,077)	0	0	0	3,898		0005
CALL OPTION JUL27 SPX C @ 7400 07/16/2027	Index Linked Annuities			SOCIETE GENERALE SA																		
7400. CALL BHF6BMNQ0		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	08/06/2026	07/16/2027	189	1,372,086	7250.420977	0	320,449	0	316,423	^	316,423	(3,439)	0	(587)	0	6,105		0005
CALL OPTION JUL32 RTY C @ 2900 07/16/2032	Index Linked Annuities																					
2900. CALL BHF6BMNW7		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	07/16/2032	134	601,313	4486.296941	0	134,110	0	111,372		111,372	(22,738)	0	0	0	7,239		0005
CALL OPTION JUL27 RTY C @ 2900 07/16/2027	Index Linked Annuities																					
2900. CALL BHF6BMO61		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	07/16/2027	142	441,663	3115.277908	0	26,414	0	16,645		16,645	(9,769)	0	0	0	1,965		0005
CALL OPTION AUG27 MXEA C @ 2800 08/20/2027	Index Linked Annuities																					
2800. CALL BHF6BMRB9		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	08/20/2027	247	724,425	2929.678369	0	132,185	0	99,446		99,446	(32,739)	0	0	0	3,413		0005
CALL OPTION AUG32 SPX C @ 7400 08/20/2032	Index Linked Annuities			BANK OF AMERICA NA																		
7400. CALL BHF6BMRE3		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	08/20/2032	260	2,120,183	8163.118437	0	1,434,020	0	1,511,137	^	1,511,137	46,878	0	30,239	0	25,735		0005
CALL OPTION AUG27 NDX C @ 28000 08/20/2027																						
28000. CALL BHF6BMRH6	Index Linked Annuities			GOLDMAN SACHS																		
		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/05/2026	08/20/2027	70	1,826,699	26206.13538	0	199,460	0	110,046		110,046	(89,414)	0	0	0	8,605		0005

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUL32 MXEA C @ 3200 07/16/2032 3200. CALL BHF6BMS10	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	07/16/2032	232	746,150	3214.257175	0	621,695	0	574,292		574,292	(47,403)	0	0	0	8,983		0005
CALL OPTION JUL27 NDX C @ 28000 07/16/2027 28000. CALL BHF6BMS77	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/05/2026	07/16/2027	67	1,871,946	28135.81332	0	570,094	0	611,370		611,370	41,276	0	0	0	8,328		0005
CALL OPTION AUG27 RTY C @ 2900 08/20/2027 2900. CALL BHF6BMSD4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	08/20/2027	164	481,782	2941.192271	0	33,382	0	18,156		18,156	(15,226)	0	0	0	2,270		0005
CALL OPTION AUG27 SPX C @ 7200 08/20/2027 7200. CALL BHF6BMTL5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/06/2026	08/20/2027	1,058	7,537,197	7124.475694	0	3,851,724	0	3,679,047	^	3,679,047	(166,898)	0	(5,779)	0	35,506		0005
CALL OPTION JUL28 SPX C @ 6200 07/21/2028 6200. CALL BHF6BMTR2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2026	07/21/2028	181	1,225,188	6755.27589	0	42,424	0	43,452	^	43,452	914	0	114	0	8,238		0005
CALL OPTION JUL27 SPX C @ 7200 07/16/2027 7200. CALL BHF6BMTX9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/06/2026	07/16/2027	1,455	10,386,846	7137.706889	0	6,065,780	0	5,807,516	^	5,807,516	(247,158)	0	(11,106)	0	46,212		0005
CALL OPTION JUN27 RTY C @ 3600 06/17/2027 3600. CALL BHF6BPWI83	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	06/17/2027	295	788,539	2671.183703	0	6,386	0	51,939		51,939	45,553	0	0	0	3,328		0005
CALL OPTION JUN27 MXEA C @ 2500 06/17/2027 2500. CALL BHF6BPWP5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	06/17/2027	155	434,175	2797.15611	0	120,546	0	108,717		108,717	(11,829)	0	0	0	1,832		0005
CALL OPTION JUN27 SPX C @ 6400 06/17/2027 6400. CALL BHF6BPWY6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	06/17/2027	588	3,945,746	6708.520899	0	1,541,800	0	765,890		765,890	(775,910)	0	0	0	16,651		0005
CALL OPTION JUN31 SPX C @ 7600 06/18/2031 7600. CALL BHF6BPYS7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	06/18/2031	193	1,281,069	6629.076326	0	627,717	0	586,868		586,868	(40,849)	0	0	0	13,913		0005
CALL OPTION JUN32 MXEA C @ 3500 06/17/2032 3500. CALL BHF6BPZ15	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	06/17/2032	326	1,002,961	3072.146513	0	936,770	0	832,378		832,378	(104,392)	0	0	0	11,991		0005
CALL OPTION JUN32 RTY C @ 3700 06/17/2032 3700. CALL BHF6BPZF4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	06/17/2032	617	1,912,000	3098.362988	0	1,055,313	0	851,225		851,225	(204,088)	0	0	0	22,860		0005
CALL OPTION JUN29 MXEA C @ 2800 06/15/2029 2800. CALL BHF6BQ268	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	06/15/2029	133	362,377	2731.291266	0	2,916	0	4,251		4,251	1,335	0	0	0	2,983		0005
CALL OPTION SEP31 MXEA C @ 3400 09/19/2031 3400. CALL BHF6BQ342	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	09/19/2031	131	387,077	2944.145834	0	20,624	0	13,081		13,081	(7,543)	0	0	0	4,316		0005
CALL OPTION OCT31 MXEA C @ 3400 10/17/2031 3400. CALL BHF6BQ375	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	10/17/2031	131	354,953	2711.47948	0	41,573	0	31,546		31,546	(10,027)	0	0	0	3,988		0005
CALL OPTION APR27 NDX C @ 23200 04/16/2027 23200. CALL BHF6BQ4M1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/05/2026	04/16/2027	129	2,946,160	22853.50813	0	192,252	0	196,406		196,406	4,154	0	0	0	10,850		0005
CALL OPTION FEB28 RTY C @ 2300 02/18/2028 2300. CALL BHF6BQ649	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	02/18/2028	232	507,639	2186.931985	0	454,596	0	325,775		325,775	(128,821)	0	0	0	2,989		0005
CALL OPTION APR28 RTY C @ 2500 04/21/2028 2500. CALL BHF6BQ722	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/21/2028	148	295,409	1995.009252	0	66,339	0	35,186		35,186	(31,153)	0	0	0	1,844		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN28 RTY C @ 2500 06/16/2028 2500. CALL BHF6B0771	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	06/16/2028	134	272,874	2030.764733	0	65,230	0	12,643		12,643	(52,587)	0	0	0	1,785		0005
CALL OPTION OCT26 MXEA C @ 2900 10/16/2026 2900. CALL BHF6BQ7A4	Joint Venture Interests Portfolio	BA	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	10/16/2026	171	459,975	2696.028415	0	45,200	0	15,818		15,818	(29,382)	0	0	0	482		0005
CALL OPTION DEC29 MXEA C @ 2900 12/21/2029 2900. CALL BHF6B0709	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	12/21/2029	113	309,429	2728.731003	0	41,481	0	31,155		31,155	(10,326)	0	0	0	2,779		0005
CALL OPTION JUN29 RTY C @ 2700 06/15/2029 2700. CALL BHF6B0870	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	06/15/2029	138	302,424	2183.982524	0	90,338	0	84,578		84,578	(5,760)	0	0	0	2,489		0005
CALL OPTION MAR27 MXEA C @ 3100 03/19/2027 3100. CALL BHF6B08T2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	03/19/2027	223	602,041	2694.462791	0	71,778	0	12,750		12,750	(59,028)	0	0	0	2,054		0005
CALL OPTION AUG30 RTY C @ 2900 08/16/2030 2900. CALL BHF6B08U9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	08/16/2030	110	259,034	2351.323015	0	99,404	0	77,104		77,104	(22,300)	0	0	0	2,551		0005
CALL OPTION AUG28 MXEA C @ 3100 08/18/2028 3100. CALL BHF6B0920	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	08/18/2028	104	287,919	2762.205593	0	58,322	0	47,578		47,578	(10,744)	0	0	0	1,976		0005
CALL OPTION JUL31 RTY C @ 3100 07/18/2031 3100. CALL BHF6B09C8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/18/2031	200	488,676	2443.217119	0	49,012	0	33,088		33,088	(15,924)	0	0	0	5,353		0005
CALL OPTION JAN32 RTY C @ 3200 01/16/2032 3200. CALL BHF6B09F1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	01/16/2032	294	809,584	2756.481059	0	535,440	0	423,264		423,264	(112,176)	0	0	0	9,318		0005
CALL OPTION FEB27 MXEA C @ 3200 02/19/2027 3200. CALL BHF6B09K0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	02/19/2027	190	509,188	2677.606582	0	89,719	0	49,876		49,876	(39,843)	0	0	0	1,588		0005
CALL OPTION APR29 RTY C @ 4400 04/20/2029 4400. CALL BHF6B0A51	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/20/2029	221	597,103	2701.035615	0	34,274	0	9,949		9,949	(24,325)	0	0	0	4,773		0005
CALL OPTION JAN32 MXEA C @ 3400 01/16/2032 3400. CALL BHF6BQAD4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	01/16/2032	184	524,062	2855.488536	0	335,058	0	284,823		284,823	(50,235)	0	0	0	6,032		0005
PUT OPTION MAR30 RTY P @ 1600 03/15/2030 1600. PUT BHF6B0AF9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	03/15/2030	110	170,183	1551.203172	0	13,773	0	9,929		9,929	(3,844)	0	0	0	1,582		0005
CALL OPTION MAR32 MXEA C @ 3400 03/19/2032 3400. CALL BHF6BQAH5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	03/19/2032	731	2,089,609	2857.515177	0	31,954	0	(111,367)		(111,367)	(143,321)	0	0	0	24,439		0005
CALL OPTION DEC31 MXEA C @ 3500 12/19/2031 3500. CALL BHF6BQAU6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	12/19/2031	151	460,057	3055.332891	0	75,968	0	60,752		60,752	(15,216)	0	0	0	5,256		0005
CALL OPTION APR32 MXEA C @ 3500 04/16/2032 3500. CALL BHF6BQAY8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	04/16/2032	595	1,757,577	2951.71055	0	879,581	0	695,958		695,958	(183,623)	0	0	0	20,699		0005
CALL OPTION MAY32 MXEA C @ 3600 05/21/2032 3600. CALL BHF6BQB19	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	05/21/2032	601	1,813,620	3017.369129	0	1,121,867	0	969,189		969,189	(152,678)	0	0	0	21,543		0005
CALL OPTION FEB32 MXEA C @ 3600 02/20/2032 3600. CALL BHF6BQB68	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	02/20/2032	270	812,085	3009.830437	0	436,388	0	346,001		346,001	(90,387)	0	0	0	9,431		0005
CALL OPTION NOV29 SPX C @ 6000 11/16/2029 6000. CALL BHF6BQD82	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	11/16/2029	191	1,280,822	6694.657119	0	495,846	0	429,446		429,446	(66,400)	0	0	0	11,333		0005

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CALL OPTION JUN28 SPX C @ 7400 06/16/2028	Index Linked Annuities			BANK OF AMERICA NA																		
7400. CALL BHF6BQDH2		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	06/16/2028	201	1,257,775	6267.252977	0	264,455	0	162,104		162,104	(102,351)	0	0	0	8,229		0005
CALL OPTION DEC26 SPX C @ 7200 12/18/2026	Index Linked Annuities			GOLDMAN SACHS																		
7200. CALL BHF6BQDJ8		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2026	12/18/2026	332	2,165,178	6513.036603	0	1,177,543	0	713,079		713,079	(464,464)	0	0	0	5,037		0005
CALL OPTION APR28 SPX C @ 7400 04/21/2028	Index Linked Annuities			BANK OF AMERICA NA																		
7400. CALL BHF6BQDN9		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	04/21/2028	175	1,046,591	5964.753329	0	118,789	0	20,606		20,606	(98,183)	0	0	0	6,534		0005
CALL OPTION MAY27 SPX C @ 10000 05/21/2027	Index Linked Annuities			GOLDMAN SACHS																		
10000. CALL BHF6BQDW9		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	05/21/2027	684	4,669,877	6831.999842	0	943,529	0	189,443		189,443	(754,086)	0	0	0	18,656		0005
CALL OPTION NOV29 RTY C @ 2500 11/16/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
2500. CALL BHF6BQK84		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/16/2029	222	472,423	2125.051026	0	115,154	0	47,721		47,721	(67,433)	0	0	0	4,180		0005
CALL OPTION MAY27 RTY C @ 2600 05/21/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
2600. CALL BHF6BQKH4		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/21/2027	253	644,503	2544.877692	0	45,477	0	(11,427)		(11,427)	(56,904)	0	0	0	2,575		0005
CALL OPTION NOV26 RTY C @ 2800 11/20/2026	Index Linked Annuities			MORGAN STANLEY & CO																		
2800. CALL BHF6BQL67		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/20/2026	243	580,354	2390.933903	0	96,706	0	(35,929)		(35,929)	(132,635)	0	0	0	1,085		0005
CALL OPTION DEC26 RTY C @ 2800 12/18/2026	Index Linked Annuities			MORGAN STANLEY & CO																		
2800. CALL BHF6BQL75		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/18/2026	300	746,768	2488.056947	0	315,401	0	61,472		61,472	(253,929)	0	0	0	1,737		0005
CALL OPTION SEP28 RTY C @ 2800 09/15/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
2800. CALL BHF6BQLF7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	09/15/2028	138	305,467	2214.113653	0	76,014	0	39,332		39,332	(36,682)	0	0	0	2,139		0005
CALL OPTION MAY31 RTY C @ 2800 05/16/2031	Index Linked Annuities			MORGAN STANLEY & CO																		
2800. CALL BHF6BQLJ9		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/16/2031	143	326,468	2286.630829	0	62,415	0	40,339		40,339	(22,076)	0	0	0	3,511		0005
CALL OPTION FEB27 RTY C @ 3000 02/19/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
3000. CALL BHF6BQLZ3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	02/19/2027	463	1,197,669	2587.219285	0	567,997	0	181,136		181,136	(386,861)	0	0	0	3,735		0005
CALL OPTION JAN27 RTY C @ 3000 01/15/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
3000. CALL BHF6BQM09		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	01/15/2027	330	839,726	2547.273089	0	221,859	0	15,229		15,229	(206,630)	0	0	0	2,273		0005
CALL OPTION AUG27 RTY C @ 3000 08/20/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
3000. CALL BHF6BQM58		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	08/20/2027	195	473,747	2433.027245	0	220,553	0	93,177		93,177	(127,376)	0	0	0	2,232		0005
CALL OPTION AUG28 RTY C @ 3000 08/18/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
3000. CALL BHF6BQM82		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	08/18/2028	150	365,879	2438.897999	0	66,066	0	31,232		31,232	(34,834)	0	0	0	2,512		0005
CALL OPTION DEC29 RTY C @ 3000 12/21/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3000. CALL BHF6BQM90		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/21/2029	127	294,037	2309.797722	0	17,790	0	(2,652)		(2,652)	(20,442)	0	0	0	2,641		0005
CALL OPTION FEB32 RTY C @ 3100 02/20/2032	Index Linked Annuities																					
3100. CALL BHF6BQMK5		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	02/20/2032	578	1,585,235	2742.504046	0	906,382	0	711,143		711,143	(195,239)	0	0	0	18,409		0005
CALL OPTION MAR32 RTY C @ 3100 03/19/2032	Index Linked Annuities																					
3100. CALL BHF6BQML3		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	03/19/2032	830	2,176,184	2621.030386	0	2,859,393	0	2,314,856		2,314,856	(544,537)	0	0	0	25,451		0005
CALL OPTION MAR27 RTY C @ 3200 03/19/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
3200. CALL BHF6BQMP4		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	03/19/2027	501	1,222,710	2438.463912	0	230,321	0	(77,904)		(77,904)	(308,225)	0	0	0	4,172		0005

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CALL OPTION APR27 RTY C @ 3200 04/16/2027 3200. CALL BHF6BQM02	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/16/2027	400	1,018,962	2549.841466	0	153,672	0	66,048		66,048	(87,624)	0	0	0	3,752		0005
CALL OPTION NOV28 RTY C @ 3200 11/17/2028 3200. CALL BHF6BQMS8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/17/2028	119	354,024	2970.251279	0	2,572	0	(12,162)		(12,162)	(14,734)	0	0	0	2,586		0005
CALL OPTION SEP31 RTY C @ 3300 09/19/2031 3300. CALL BHF6BQMZ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	09/19/2031	322	870,087	2704.518271	0	175,493	0	128,856		128,856	(46,637)	0	0	0	9,701		0005
CALL OPTION OCT31 RTY C @ 3300 10/17/2031 3300. CALL BHF6BQN08	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/17/2031	196	524,348	2677.678708	0	1,811	0	(12,198)		(12,198)	(14,009)	0	0	0	5,891		0005
CALL OPTION JUL27 RTY C @ 3400 07/16/2027 3400. CALL BHF6BQN81	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/16/2027	545	1,470,347	2696.438868	0	927,992	0	413,444		413,444	(514,548)	0	0	0	6,542		0005
CALL OPTION NOV31 RTY C @ 3400 11/21/2031 3400. CALL BHF6BQNA6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/21/2031	181	487,949	2700.535183	0	161,616	0	107,631		107,631	(53,985)	0	0	0	5,534		0005
CALL OPTION DEC31 RTY C @ 3400 12/19/2031 3400. CALL BHF6BQNB4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/19/2031	270	727,140	2689.859475	0	282,619	0	217,528		217,528	(65,091)	0	0	0	8,308		0005
CALL OPTION APR32 RTY C @ 3400 04/16/2032 3400. CALL BHF6BQNC2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	04/16/2032	776	2,154,577	2775.68214	0	815,733	0	601,584		601,584	(214,149)	0	0	0	25,375		0005
CALL OPTION MAY32 RTY C @ 3600 05/21/2032 3600. CALL BHF6BQNL2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	05/21/2032	594	1,762,110	2965.286336	0	739,280	0	594,378		594,378	(144,902)	0	0	0	20,931		0005
CALL OPTION MAR29 RTY C @ 3900 03/16/2029 3900. CALL BHF6BQNS7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	03/16/2029	301	837,326	2778.718062	0	60,685	0	(4,258)		(4,258)	(64,943)	0	0	0	6,567		0005
CALL OPTION JAN29 RTY C @ 4200 01/19/2029 4200. CALL BHF6BQP06	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	01/19/2029	108	344,371	3186.079603	0	96,038	0	59,206		59,206	(36,832)	0	0	0	2,615		0005
CALL OPTION MAY29 RTY C @ 4600 05/18/2029 4600. CALL BHF6BQP30	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/18/2029	206	573,086	2784.651165	0	87,917	0	39,161		39,161	(48,756)	0	0	0	4,649		0005
CALL OPTION OCT28 SPX C @ 5600 10/20/2028 5600. CALL BHF6BQXF4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	10/20/2028	199	1,148,162	5600 / 2800 / 8400 / 5400 / 8000 / 6600 / 6800 / 5800 / 3300 / 2700 5800 / 7400 / 7600 / 2900 / 5200 / 4000 / 5000 / 6200 / 3800 / 4400 / 6000 / 6800 / 3000 / 3300 / 6200 / 5600 / 5800 / 10800 / 7800 / 8400 / 7000 / 5600 / 8800 / 7200	0	730,227	0	650,431		650,431	(79,796)	0	0	0	8,235		0005
CALL OPTION MAR27 SPX C @ 5800 03/19/2027 5800. CALL BHF6BQXU1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	03/19/2027	673	4,181,087		0	2,356,217	0	1,480,664		1,480,664	(875,553)	0	0	0	14,267		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB28 SPX C @ 6000 02/18/2028 6000. CALL BHF6BQYB2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/06/2026	02/18/2028	152	835,124	..6000 / 7600 / 8000 / 4600 / 3800 / 3700 / 3200	0	159,339	0	109,159		109,159	(50,180)	0	0	0	4,916		0005
CALL OPTION SEP27 SPX C @ 6400 09/17/2027 6400. CALL BHF6BQZ70	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	09/17/2027	186	981,446	..6400 / 3300 / 3800 / 3400 / 8800 / 6800 / 7000 / 7800 / 5800 / 5400 / 4600 / 3900	0	192,747	0	109,607		109,607	(83,140)	0	0	0	4,819		0005
CALL OPTION MAY28 SPX C @ 6600 05/19/2028 6600. CALL BHF6BR001	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/06/2026	05/19/2028	203	1,185,424	..6600 / 5000 / 3400 / 3000 / 3700 / 3600 / 3100 / 10400 / 10000 / 6400 / 7000 / 7200 / 5800 / 3900 / 3500	0	1,120,327	0	988,684		988,684	(131,643)	0	0	0	7,580		0005
CALL OPTION OCT27 SPX C @ 6800 10/15/2027 6800. CALL BHF6BR004	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	10/15/2027	182	917,521	..6800 / 6600 / 6200 / 6400 / 4800 / 5600 / 3200 / 3300 / 3400	0	376,373	0	314,612		314,612	(61,761)	0	0	0	4,681		0005
CALL OPTION OCT26 SPX C @ 7000 10/16/2026 7000. CALL BHF6BR191	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2026	10/16/2026	322	1,836,016	..7000 / 7800 / 3300 / 4400 / 3500 / 4200 / 3600 / 6000 / 5600 / 2600 / 2500 / 7400 / 5800 / 2400 / 3900 / 3500 / 6200 / 4600 / 5800 / 8000 / 6200 / 7200 / 6800 / 7600	0	148,684	0	(355,925)		(355,925)	(504,609)	0	0	0	1,922		0005
CALL OPTION JAN27 SPX C @ 7400 01/15/2027 7400. CALL BHF6BR2L3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	01/15/2027	387	2,398,312	..7400 / 5600 / 6000 / 4600 / 5800 / 3900 / 3700 / 4800 / 6600 / 5000 / 5200 / 8400 / 4200 / 6000 / 6400 / 5800 / 6200 / 4000 / 3200 / 2800 / 2900 / 3300 / 12400 / 7000 / 5200 / 7200 / 8800 / 7600 / 7800	0	366,209	0	(268,544)		(268,544)	(634,753)	0	0	0	6,493		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY31 SPX C @ 7400 05/16/2031 7400. CALL BHF6BR2X7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/16/2031	148	934,568	..7400 / 7800 / 7600 / 5600 / 4400 / 5000	0	583,413	0	547,021		547,021	(36,392)	0	0	0	10,052		0005
CALL OPTION NOV26 SPX C @ 7600 11/20/2026 7600. CALL BHF6BR340	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2026	11/20/2026	311	1,790,431	..7600 / 8000 / 6200 / 4200 / 5000 / 6800 / 3500 / 3700 / 3400 / 3100 / 4000 / 8400 / 2600 / 5600 / 3700 / 6000 / 2800 / 5800 / 3000 / 2700 / 6200 / 5000 / 5800 / 7200 / 11600 / 7400 / 7000 / 7800 / 5200	0	161,544	0	(264,787)		(264,787)	(426,331)	0	0	0	3,346		0005
CALL OPTION JAN28 SPX C @ 7600 01/21/2028 7600. CALL BHF6BR3C2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	01/21/2028	155	928,962	..7600 / 8000 / 7800 / 6000 / 3700 / 3800	0	126,238	0	82,784		82,784	(43,454)	0	0	0	5,315		0005
CALL OPTION FEB31 SPX C @ 7800 02/21/2031 7800. CALL BHF6BR498	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	02/21/2031	139	933,907	..7800 / 7600 / 6200 / 5200 ..7800 / 6800 / 7400 / 6000 / 6600 / 5400 / 5800 / 6200 / 4800 / 5000 / 6400 / 8400 / 5200 / 5600 / 8800 / 8000 / 9200 / 6400 / 7000 / 6600 / 6200	0	240,345	0	218,677		218,677	(21,668)	0	0	0	9,792		0005
CALL OPTION APR32 SPX C @ 7800 04/16/2032 7800. CALL BHF6BR4A5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/13/2026	04/16/2032	3,893	27,473,285	..8000 / 6200 / 5000 / 8800 / 8400 / 7000 / 6600 / 5600 / 5200 / 5800 / 6000	0	9,475,046	0	7,781,288		7,781,288	(1,693,758)	0	0	0	323,554		0005
CALL OPTION FEB32 SPX C @ 8000 02/20/2032 8000. CALL BHF6BR4V9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/11/2026	02/20/2032	2,105	14,800,394		0	10,298,153	0	9,894,404		9,894,404	(403,749)	0	0	0	171,878		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB27 SPX C @ 8400 02/19/2027 8400. CALL BHF6BR522	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	02/19/2027	641	4,080,851	..8400 / 5200 / 6600 / 5000 / 4400 / 3300 / 6000 / 6200 / 3000 / 4600 / 4200 / 7200 / 6400 / 2900 / 5800 / 2800 / 7600 / 7000 / 8800 / 7800 / 7400 / 4800 / 3800	0	1,277,398	0	491,309		491,309	(786,089)	0	0	0	12,727		0005
CALL OPTION APR27 SPX C @ 8400 04/16/2027 8400. CALL BHF6BR548	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	04/16/2027	506	3,243,758	..8400 / 5000 / 5200 / 6000 / 3900 / 4000 / 5800 / 3100 / 3200 / 6400 / 4200 / 7600 / 6600 / 3000 / 6000 / 5600 / 4400 / 4600 / 3500 / 6200 / 7400 / 16800 / 11600 / 8000 / 5600 / 7200 / 7800	0	536,112	0	(164,791)		(164,791)	(700,903)	0	0	0	11,946		0005
CALL OPTION NOV27 SPX C @ 8400 11/19/2027 8400. CALL BHF6BR571	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	11/19/2027	236	1,382,879	..8400 / 6800 / 6000 / 3500 / 4000	0	106,488	0	61,013		61,013	(45,475)	0	0	0	7,373		0005
CALL OPTION MAR28 SPX C @ 8400 03/17/2028 8400. CALL BHF6BR589	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	03/17/2028	193	1,238,627	..8400 / 4600 / 6400 / 4200 / 3900 / 3800 / 3300 / 5000 / 3500 / 5200 / 3400 / 5800 / 4800 / 4000 / 3700 / 3600 / 18400 / 6600 / 7600 / 17600 / 8000 / 7000 / 7800	0	1,107,261	0	933,932		933,932	(173,329)	0	0	0	7,491		0005
CALL OPTION AUG28 SPX C @ 8400 08/18/2028 8400. CALL BHF6BR5A4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	08/18/2028	183	1,119,457	..8400 / 8800 / 9200 / 6400 / 3100 / 5800 / 3000 / 3500	0	28,843	0	(21,558)		(21,558)	(50,401)	0	0	0	7,685		0005
CALL OPTION SEP28 SPX C @ 8400 09/15/2028 8400. CALL BHF6BR5B2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	09/15/2028	165	1,464,353	..8400 / 3400 / 3000 / 3300 / 18400 / 8000 / 19200 / 20000 / 8800 / 6600 / 2800 / 2900	0	178,136	0	122,086		122,086	(56,050)	0	0	0	10,255		0005
CALL OPTION JUL31 SPX C @ 8400 07/18/2031 8400. CALL BHF6BR5F3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/18/2031	278	1,868,197	..8400 / 8000 / 6400 / 4800 / 5400 / 4600	0	676,969	0	629,299		629,299	(47,670)	0	0	0	20,465		0005

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CALL OPTION AUG31 SPX C @ 8400 08/15/2031 8400. CALL BHF6BR5G1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	08/15/2031	240	1,635,910	..8400 / 8000 / 6600 / 5400 / 5800 / 4800 / 5600	0	1,144,086	0	1,083,965		1,083,965	(60,121)	0	0	0	18,063		0005
CALL OPTION SEP31 SPX C @ 8400 09/19/2031 8400. CALL BHF6BR5K2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	09/19/2031	516	3,657,097	..8400 / 8800 / 6800 / 6400 / 5600 / 5000 / 5800	0	1,829,691	0	1,742,340		1,742,340	(87,351)	0	0	0	40,775		0005
CALL OPTION DEC31 SPX C @ 8400 12/19/2031 8400. CALL BHF6BR5L0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/19/2031	573	4,113,773	..8400 / 8800 / 9200 / 7000 / 5800 / 5200 / 5000 / 6000	0	2,614,782	0	2,503,343		2,503,343	(111,439)	0	0	0	47,003		0005
CALL OPTION JUN29 SPX C @ 8800 06/15/2029 8800. CALL BHF6BR5Z9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	06/15/2029	464	3,523,398	..8800 / 6200 / 6600 / 6800 / 3300 / 3200 / 3900 / 6400 / 3700 / 10000 / 11200 / 5800 / 10400 / 10800 / 6200 / 7600 / 4200	0	191,052	0	(3,002)		(3,002)	(194,054)	0	0	0	28,999		0005
CALL OPTION OCT31 SPX C @ 8800 10/17/2031 8800. CALL BHF6BR621	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/17/2031	583	4,082,861	..8800 / 8400 / 6800 / 5800 / 5200 / 5600 / 5000	0	1,154,302	0	1,068,860		1,068,860	(85,442)	0	0	0	45,872		0005
CALL OPTION NOV31 SPX C @ 8800 11/21/2031 8800. CALL BHF6BR639	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/21/2031	542	3,781,120	..8800 / 5800 / 8400 / 7000 / 6600 / 5200 / 5600 / 6000 / 5000 / 6200	0	1,974,891	0	1,847,721		1,847,721	(127,170)	0	0	0	42,884		0005
CALL OPTION JAN32 SPX C @ 8800 01/16/2032 8800. CALL BHF6BR654	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/11/2026	01/16/2032	1,012	7,113,661	..8800 / 8400 / 6800 / 5000 / 5800 / 6200 / 5200 / 6000	0	3,595,189	0	3,438,713		3,438,713	(156,476)	0	0	0	81,874		0005
CALL OPTION MAR32 SPX C @ 8800 03/19/2032 8800. CALL BHF6BR688	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/10/2026	03/19/2032	3,573	24,109,086	..8800 / 6200 / 5000 / 5800 / 5200 / 4600 / 4800 / 5400 / 6000 / 8400 / 8000 / 7800 / 7000 / 6200 / 6400 / 6800 / 5600	0	26,461,179	0	24,930,049		24,930,049	(1,531,130)	0	0	0	281,964		0005
CALL OPTION MAR29 SPX C @ 9200 03/16/2029 9200. CALL BHF6BR6B1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	03/16/2029	514	3,746,252	..9200 / 7000 / 6200 / 4200 / 3900 / 6800 / 6000 / 3500 / 3000 / 5600 / 5400 / 10000 / 2900 / 3100 / 5800 / 11200 / 7800 / 10800 / 9600 / 20000 / 7400 / 7600	0	152,380	0	(213,093)		(213,093)	(365,473)	0	0	0	29,380		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUL32 SPX C @ 9200 07/16/2032 9200. CALL BHF6BR6K1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/11/2026	07/16/2032	2,579	19,539,496	..9200 / 5800 / 6800 / 5400 / 9600 / 8800 / 7200 / 7600 / 6200 / 5600 / 6400 / 6600	0	10,981,781	0	10,665,024		10,665,024	(316,757)	0	0	0	235,231		0005
CALL OPTION NOV28 SPX C @ 10000 11/17/2028 10000. CALL BHF6BR6Q8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/06/2026	11/17/2028	164	1,328,379	.10000 / 3000 / 3300 / 8000 / 8400 / 7600 / 20000 / 6600 / 5800 / 5600 / 9400	0	287,331	0	228,928		228,928	(58,403)	0	0	0	9,703		0005
CALL OPTION APR29 SPX C @ 10000 04/20/2029 10000. CALL BHF6BR6R6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	04/20/2029	526	3,889,221	.10000 / 8000 / 9200 / 6800 / 7400 / 7000 / 6400 / 3100 / 3500 / 6200 / 5400 / 11600 / 5600 / 3000 / 5800 / 6400 / 6600 / 6000 / 3700 / 5800 / 10800 / 10400 / 14400 / 18400 / 9600 / 11200	0	128,224	0	(231,248)		(231,248)	(359,472)	0	0	0	31,090		0005
CALL OPTION MAY29 SPX C @ 10400 05/18/2029 10400. CALL BHF6BR720	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	05/18/2029	473	3,633,310	.10400 / 4000 / 7200 / 6000 / 3700 / 6400 / 3100 / 3200 / 3600 / 3500 / 6200 / 10000 / 6800 / 6600 / 9200 / 6000 / 10800 / 5800 / 18400 / 8400 / 7600	0	591,450	0	318,068		318,068	(273,382)	0	0	0	29,477		0005
CALL OPTION FEB29 SPX C @ 11600 02/16/2029 11600. CALL BHF6BR7U8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	02/16/2029	274	2,109,058	.11600 / 6200 / 6000 / 3100 / 3400 / 5800 / 20000 / 7800 / 11200 / 10800 / 10400 / 6600 / 3000 / 3600	0	409,509	0	282,287		282,287	(127,222)	0	0	0	16,281		0005
CALL OPTION JUL29 SPX C @ 12800 07/20/2029 12800. CALL BHF6BR837	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	07/20/2029	283	2,198,205	.12800 / 6400 / 6600 / 3300 / 3800 / 3400 / 3900 / 10000 / 11600 / 10400 / 20000 / 6400 / 7600 / 6800 / 6200	0	264,041	0	174,418		174,418	(89,623)	0	0	0	18,409		0005
CALL OPTION DEC28 SPX C @ 20000 12/15/2028 20000. CALL BHF6BR8S2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/06/2026	12/15/2028	174	1,232,244	.20000 / 3000 / 8000 / 10400 / 7000 / 3500 / 2900 / 6200 / 5800	0	170,449	0	126,421		126,421	(44,028)	0	0	0	9,161		0005

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CALL OPTION JUL27 RTY C @ 2957 07/16/2027 2957. CALL BHF6C11N6	Liability Portfolio .	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2026	07/16/2027	415	1,286,293	2957 / 3242	0	61,818	0	39,394		39,394	(22,424)	0	0	0	5,723		0005
CALL OPTION JUL27 MXEA C @ 3105 07/16/2027 3105. CALL BHF6C11P1	Liability Portfolio .	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/07/2026	07/16/2027	393	1,286,486	3105 / 3442	0	75,782	0	61,383		61,383	(14,399)	0	0	0	5,724		0005
CALL OPTION JUL27 SPX C @ 7460 07/16/2027 7460. CALL BHF6C11R7	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2026	07/16/2027	6,292	49,105,914	7460 / 8149	0	2,739,348	0	2,601,245		2,601,245	(138,103)	0	0	0	218,477		0005
CALL OPTION JUL27 SPX C @ 7477 07/16/2027 7477. CALL BHF6C1338	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2026	07/16/2027	6,803	53,196,059	7477 / 8162	0	2,925,630	0	2,771,004		2,771,004	(154,626)	0	0	0	236,675		0005
CALL OPTION JUL27 SPX C @ 7359 07/16/2027 7359. CALL BHF6C1353	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2026	07/16/2027	639	4,783,554	7359 / 7613	0	115,410	0	114,136		114,136	(1,274)	0	0	0	21,283		0005
CALL OPTION JUL27 MXEA C @ 3105 07/16/2027 3105. CALL BHF6C1387	Liability Portfolio .	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/07/2026	07/16/2027	3,402	10,962,945	3105 / 3340	0	489,446	0	409,618		409,618	(79,828)	0	0	0	48,775		0005
CALL OPTION JUL27 SPX C @ 7445 07/16/2027 7445. CALL BHF6C1395	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2026	07/16/2027	8,377	64,540,597	7445 / 7964	0	2,869,123	0	2,772,610		2,772,610	(96,513)	0	0	0	287,148		0005
CALL OPTION JUL27 SPLVPSUP C @ 304 07/16/2027 304. CALL BHF6C13D6	Liability Portfolio .	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	07/16/2027	347,843	109,918,388	304 / 328	0	4,088,547	0	1,577,365		1,577,365	(2,511,182)	0	0	0	489,038		0005
CALL OPTION OCT26 RTY C @ 2900 10/16/2026 2900. CALL BHF6CL5R9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	10/16/2026	106	250,066	2900 / 2100	0	138,021	0	83,259		83,259	(54,762)	0	0	0	262		0005
CALL OPTION MAY27 RTY C @ 2900 05/21/2027 2900. CALL BHF6CL631	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	05/21/2027	297	846,943	2900 / 2800	0	7,342	0	(3,707)		(3,707)	(11,049)	0	0	0	3,383		0005
CALL OPTION MAY27 SPX C @ 7600 05/21/2027 7600. CALL BHF6CL649	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	05/21/2027	186	1,340,701	7600 / 7200 / 6600	0	8,777	0	(4,693)		(4,693)	(13,470)	0	0	0	5,356		0005
CALL OPTION JUN27 SPX C @ 10000 06/17/2027 10000. CALL BHF6CL672	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	06/17/2027	192	1,413,867	10000 / 6600 / 7600 / 6800 / 6600 / 6800	0	311,254	0	250,429		250,429	(60,825)	0	0	0	5,966		0005
CALL OPTION JUL27 RTY C @ 2500 07/16/2027 2500. CALL BHF6CL7P1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	07/16/2027	111	297,945	2500 / 3100 / 2500 / 2600	0	31,504	0	17,580		17,580	(13,924)	0	0	0	1,326		0005
CALL OPTION JUL27 MXEA C @ 3100 07/16/2027 3100. CALL BHF6CL813	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	07/16/2027	307	981,355	3100 / 2800 / 2700 / 2900 / 3200 / 3600 / 3300 / 3000 / 4200 / 3800 / 3700 / 3500	0	77,559	0	27,672		27,672	(49,887)	0	0	0	4,366		0005

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CALL OPTION JUL27 RTY C @ 2600 07/16/2027 2600. CALL BHF6CL8F2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	07/16/2027	669	1,956,767	..2600 / 3400 / 2700 / 3900 / 3100 / 3300 / 3200 / 3600 / 1800 / 2800 / 2700 / 2400 / 2600 / 2200 / 2500 / 2500 / 2900 / 3000 / 3800 / 2800 / 1800 / 3500	0	382,707	0	9,362		9,362	(373,345)	0	0	0	8,706		0005
CALL OPTION JUL27 NDX C @ 26400 07/16/2027 26400. CALL BHF6CL8Q8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	07/16/2027	98	2,507,628	26400 / 25600 / 24800 / 20000 / 25600 / 27200 / 35200 / 24800 / 24000 / 21600	0	422,278	0	517,892		517,892	95,614	0	0	0	11,157		0005
CALL OPTION JUL27 SPX C @ 5400 07/16/2027 5400. CALL BHF6CL9H7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2026	07/16/2027	1,554	11,405,239	..5400 / 6600 / 9600 / 7200 / 8000 / 9200 / 8400 / 7000 / 5400 / 7000 / 6600 / 6400 / 5800 / 5600 / 6400 / 6800 / 6800 / 7400 / 7600 / 6200 / 7800 / 5200 / 8800	0	2,964,766	0	2,864,923	^	2,864,923	(94,415)	0	(5,428)	0	50,743		0005
CALL OPTION AUG27 SPX C @ 6800 08/20/2027 6800. CALL BHF6CLCG5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2026	08/20/2027	178	1,308,252	..6800 / 7600 / 9200 / 7000 / 8800 / 6800 / 6600 / 6400	0	20,427	0	32,845	^	32,845	12,449	0	(31)	0	6,163		0005
CALL OPTION AUG27 MXEA C @ 3200 08/20/2027 3200. CALL BHF6CLCU4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	08/20/2027	406	1,305,272	..3200 / 2200 / 4000 / 2700 / 3000 / 2900 / 2800 / 3100 / 3500 / 3800 / 3600 / 3300 / 3900 / 4200 / 3700	0	14,276	0	(52,116)		(52,116)	(66,392)	0	0	0	6,149		0005
CALL OPTION AUG27 SPX C @ 6800 08/20/2027 6800. CALL BHF6CLD74	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2026	08/20/2027	2,606	19,173,903	..6800 / 8800 / 9200 / 7000 / 8000 / 8400 / 6600 / 4600 / 7000 / 6400 / 6800 / 7400 / 6600 / 5600 / 5800 / 6400 / 7600 / 6200 / 5200 / 10000 / 7800 / 9600	0	3,781,402	0	3,760,064	^	3,760,064	(15,664)	0	(5,674)	0	90,325		0005
CALL OPTION AUG27 NDX C @ 29600 08/20/2027 29600. CALL BHF6CLDM1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	08/20/2027	122	3,179,523	29600 / 24800 / 26400 / 35200 / 27200 / 19200 / 26400 / 24800 / 25600	0	1,993,188	0	2,015,504		2,015,504	22,316	0	0	0	14,978		0005

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CALL OPTION MAY28 SPX C @ 7600 05/19/2028	Index Linked Annuities			SOCIETE GENERALE SA																		
7600. CALL BHF6CLDS8		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	08/12/2026	05/19/2028	133	730,156	....7600 / 3200	0	162,536	0	143,320		143,320	(19,216)	0	0	0	4,669		0005
CALL OPTION AUG27 RTY C @ 2900 08/20/2027	Index Linked Annuities			MORGAN STANLEY & CO					..2900 / 3700 / 2800 / 3500 / 3100 / 3200 / 2600 / 3600 / 2500 / 2800 / 2700 / 2400 / 2600 / 2200 / 3000 / 2700 / 2500 / 3400 / 3300 / 3900 /												
2900. CALL BHF6CLDV1		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	08/20/2027	1,126	3,327,771	3800	0	704,626	0	107,063		107,063	(597,563)	0	0	0	15,677		0005
CALL OPTION JUL28 RTY C @ 2900 07/21/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
2900. CALL BHF6CLE65		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	07/21/2028	168	492,863	....2900 / 3000	0	59,115	0	38,545		38,545	(20,570)	0	0	0	3,314		0005
CALL OPTION JUL28 SPX C @ 7400 07/21/2028	Index Linked Annuities			SOCIETE GENERALE SA					..7400 / 3200 /													
7400. CALL BHF6CLEB4		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	08/12/2026	07/21/2028	130	755,226	6600	0	160,534	0	147,732	^	147,732	(13,235)	0	433	0	5,078		0005
CALL OPTION AUG28 SPX C @ 6400 08/18/2028	Index Linked Annuities			SOCIETE GENERALE SA					..6400 / 6800 /													
6400. CALL BHF6CLEM0		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	08/12/2026	08/18/2028	169	1,118,165	6600	0	334,739	0	318,737	^	318,737	(17,035)	0	1,033	0	7,676		0005
CALL OPTION JUL29 RTY C @ 3000 07/20/2029	Index Linked Annuities			MORGAN STANLEY & CO					..3000 / 4600 / 3100 / 5400 /													
3000. CALL BHF6CLG55		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	07/20/2029	137	530,624	2700	0	145,835	0	88,722		88,722	(57,113)	0	0	0	4,444		0005
CALL OPTION JUL29 SPX C @ 7800 07/20/2029	Index Linked Annuities			SOCIETE GENERALE SA					..7800 / 7600 / 12000 / 12400 / 9200 / 7400 / 3400 / 7000 /													
7800. CALL BHF6CLGC0		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	08/12/2026	07/20/2029	276	2,221,703	6600	0	509,616	0	508,976	^	508,976	(4,571)	0	3,931	0	18,606		0005
CALL OPTION AUG29 RTY C @ 3000 08/17/2029	Index Linked Annuities			MORGAN STANLEY & CO					..3000 / 3100 / 5400 / 5000 / 4600 / 2600 /													
3000. CALL BHF6CLHH8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	08/17/2029	220	744,225	2700	0	263,096	0	153,811		153,811	(109,285)	0	0	0	6,317		0005
CALL OPTION AUG29 MXEA C @ 3200 08/17/2029	Index Linked Annuities			GOLDMAN SACHS					..3200 / 2700 /													
3200. CALL BHF6CLHJ4		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	08/17/2029	154	455,824	2800	0	79,010	0	62,295		62,295	(16,715)	0	0	0	3,869		0005
CALL OPTION AUG28 RTY C @ 2600 08/18/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
2600. CALL BHF6CLHP0		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	08/18/2028	140	391,314	.....2600 / 2900	0	182,062	0	121,681		121,681	(60,381)	0	0	0	2,686		0005
CALL OPTION AUG29 SPX C @ 7800 08/17/2029	Index Linked Annuities			SOCIETE GENERALE SA					..7800 / 7000 / 6400 / 6600 / 6800 / 7600 / 11200 / 8800 / 4400 / 12800 / 11600 / 12400 /													
7800. CALL BHF6CLHX3		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	08/12/2026	08/17/2029	443	3,736,307	3700	0	913,907	0	922,727	^	922,727	1,435	0	7,385	0	31,716		0005
CALL OPTION SEP29 MXEA C @ 2700 09/21/2029	Index Linked Annuities			GOLDMAN SACHS																		
2700. CALL BHF6CLJM5		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	09/21/2029	138	306,239	....2700 / 1800	0	115,346	0	102,120		102,120	(13,226)	0	0	0	2,642		0005
CALL OPTION JUN30 SPX C @ 7200 06/20/2030	Index Linked Annuities			SOCIETE GENERALE SA																		
7200. CALL BHF6CLM33		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	08/12/2026	06/20/2030	124	726,187	....7200 / 4600	0	275,510	0	265,791		265,791	(9,719)	0	0	0	7,006		0005
PUT OPTION AUG30 SPX P @ 3900 08/16/2030	Index Linked Annuities			SOCIETE GENERALE SA																		
3900. PUT BHF6CLM90 .		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	08/12/2026	08/16/2030	137	554,195	....3900 / 4200	0	33,042	0	29,152		29,152	(3,890)	0	0	0	5,458		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUL32 RTY C @ 3000 07/16/2032 3000. CALL BHF6CLNB4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	07/16/2032	123	427,911	3000 / 4800 / 5400 / 2700 / 2300 / 2200	0	14,185	0	4,093		4,093	(10,092)	0	0	0	5,152		0005
CALL OPTION JUL32 SPX C @ 7600 07/16/2032 7600. CALL BHF6CLNC2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2026	07/16/2032	312	3,079,703	7600 / 7800 / 13600 / 14000 / 16000 / 6600 / 5800	0	1,539,330	0	1,526,161	^	1,526,161	(45,010)	0	31,841	0	37,076		0005
CALL OPTION JUL32 MXEA C @ 3200 07/16/2032 3200. CALL BHF6CLP71	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	07/16/2032	170	584,786	3200 / 3500 / 3600	0	138,859	0	76,155		76,155	(62,704)	0	0	0	7,040		0005
CALL OPTION JUL32 SPX C @ 7800 07/16/2032 7800. CALL BHF6CLPF3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2026	07/16/2032	964	7,125,187	7800 / 6400 / 5800 / 7000 / 6600 / 9200 / 8800 / 7200 / 9600 / 7600 / 6200 / 5400 / 5600	0	6,698,542	0	6,852,420	^	6,852,420	15,320	0	138,558	0	85,778		0005
CALL OPTION AUG32 SPX C @ 7600 08/20/2032 7600. CALL BHF6CLQE5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2026	08/20/2032	322	3,044,241	7600 / 5600 / 7800 / 16800 / 16000 / 14000 / 13600 / 6600 / 5800 / 7000	0	2,012,958	0	2,027,892	^	2,027,892	(27,513)	0	42,447	0	36,951		0005
CALL OPTION AUG32 RTY C @ 3000 08/20/2032 3000. CALL BHF6CLQH8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	08/20/2032	241	735,877	3000 / 3100 / 3700 / 3800 / 2900 / 2300 / 2700 / 2600	0	128,189	0	94,790		94,790	(33,399)	0	0	0	8,932		0005
CALL OPTION AUG32 MXEA C @ 3200 08/20/2032 3200. CALL BHF6CLR79	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	08/20/2032	125	357,552	3200 / 2400	0	96,420	0	92,597		92,597	(3,823)	0	0	0	4,340		0005
CALL OPTION AUG32 MXEA C @ 3200 08/20/2032 3200. CALL BHF6CLRH7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	08/20/2032	266	826,603	3200 / 3300 / 3600 / 2700 / 2800 / 2400	0	113,187	0	120,047		120,047	6,860	0	0	0	10,033		0005
CALL OPTION AUG32 SPX C @ 7800 08/20/2032 7800. CALL BHF6CLRU8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2026	08/20/2032	1,172	8,849,013	7800 / 5800 / 6600 / 7000 / 6000 / 9200 / 7600 / 10000 / 9600 / 7200 / 7400 / 5600 / 5400	0	1,199,840	0	1,297,011	^	1,297,011	71,870	0	25,301	0	107,408		0005
CALL OPTION MAY27 SPX C @ 6000 05/21/2027 6000. CALL BHF6DH0V3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2026	05/21/2027	153	1,048,712	6000 / 7400 / 6800	0	114,747	0	120,337		120,337	5,590	0	0	0	4,189		0005
CALL OPTION AUG28 NDX C @ 24800 08/18/2028 24800. CALL BHF6DH191	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/18/2028	77	1,950,540	24800 / 25600	0	73,988	0	(29,623)		(29,623)	(103,611)	0	0	0	13,390		0005
CALL OPTION AUG29 SPX C @ 7800 08/17/2029 7800. CALL BHF6DH2S8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2026	08/17/2029	584	5,224,517	7800 / 6600 / 7000 / 6800 / 20000 / 7600 / 8800 / 11200 / 11600 / 12400 / 9200 / 12800	0	2,005,618	0	2,033,381	^	2,033,381	11,556	0	16,207	0	44,348		0005
CALL OPTION JUL27 MXEA C @ 3200 07/16/2027 3200. CALL BHF6DH2Y5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	07/16/2027	227	691,514	3200 / 2700 / 3300 / 3000 / 2900 / 3000	0	117,922	0	82,758		82,758	(35,164)	0	0	0	3,077		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUL27 NDX C @ 29600 07/16/2027 29600. CALL BHF6DH340	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	07/16/2027	51	1,352,665	29600 / 24000 / 24800 / 26400 / 27200 / 25600	0	596,384	0	643,062		643,062	46,678	0	0	0	6,018		0005
CALL OPTION OCT31 RTY C @ 3200 10/17/2031 3200. CALL BHF6DH365	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	10/17/2031	101	252,993	3200 / 1800	0	86,750	0	71,115		71,115	(15,635)	0	0	0	2,842		0005
CALL OPTION JUL27 RTY C @ 2700 07/16/2027 2700. CALL BHF6DH381	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	07/16/2027	479	1,349,483	2700 / 2800 / 3000 / 1900 / 2300 / 2800 / 3100 / 2900 / 2200 / 2700	0	166,595	0	59,398		59,398	(107,197)	0	0	0	6,004		0005
CALL OPTION JUL27 SPX C @ 7600 07/16/2027 7600. CALL BHF6DH407	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/19/2026	07/16/2027	686	5,002,552	7600 / 7800 / 8400 / 4400 / 8800 / 7000 / 5200 / 7000 / 6600 / 5400 / 6400 / 5400 / 6800 / 6600 / 9600 / 7200 / 7400	0	1,441,141	0	1,411,748	^	1,411,748	(26,754)	0	(2,639)	0	22,257		0005
CALL OPTION AUG32 RTY C @ 3100 08/20/2032 3100. CALL BHF6DH4U1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/20/2032	150	479,041	3100 / 4800 / 2600 / 2300	0	38,815	0	26,572		26,572	(12,243)	0	0	0	5,815		0005
CALL OPTION AUG32 MXEA C @ 3300 08/20/2032 3300. CALL BHF6DH4X5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/20/2032	131	642,428	3300 / 6200	0	71,891	0	70,516		70,516	(1,375)	0	0	0	7,798		0005
CALL OPTION AUG27 RTY C @ 3000 08/20/2027 3000. CALL BHF6DH6G8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/20/2027	189	557,686	3000 / 3100 / 2700	0	5,687	0	(8,098)		(8,098)	(13,785)	0	0	0	2,627		0005
CALL OPTION AUG27 SPX C @ 7600 08/20/2027 7600. CALL BHF6DH6T2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/19/2026	08/20/2027	262	1,936,111	7600 / 7000 / 7200 / 9200 / 7000	0	134,019	0	125,755	^	125,755	(8,063)	0	(201)	0	9,121		0005
CALL OPTION AUG27 MXEA C @ 2700 08/20/2027 2700. CALL BHF6DH6V7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/20/2027	519	1,626,239	2700 / 4200 / 2800 / 3000 / 2900 / 3200 / 2900 / 3500 / 3700 / 3000 / 3300 / 3600 / 2800	0	208,748	0	126,376		126,376	(82,372)	0	0	0	7,661		0005
CALL OPTION AUG27 NDX C @ 29600 08/20/2027 29600. CALL BHF6DH7C8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/20/2027	141	3,851,710	29600 / 27200 / 26400 / 24800 / 27200 / 25600 / 30400 / 33600 / 36800 / 25600	0	20,207	0	114,168		114,168	93,961	0	0	0	18,145		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION AUG27 RTY C @ 2600 08/20/2027 2600. CALL BHF6DH7J3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/20/2027	1,270	3,755,903	2600 / 3300 / 2900 / 3100 / 3900 / 2800 / 2700 / 2600 / 2300 / 2800 / 2700 / 2500 / 3000 / 3800 / 3600 / 3500 / 4000 / 3400	0	642,103	0	(9,506)		(9,506)	(651,609)	0	0	0	17,693		0005
CALL OPTION AUG27 SPX C @ 6400 08/20/2027 6400. CALL BHF6DH829	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/19/2026	08/20/2027	2,658	19,952,549	6400 / 9200 / 7400 / 9600 / 7000 / 7200 / 8800 / 7200 / 7000 / 6600 / 6800 / 7600 / 5800 / 6600 / 6800 / 10000 / 7800 / 4400 / 8000 / 8400	0	2,937,311	0	3,104,301	^	3,104,301	171,397	0	(4,407)	0	93,993		0005
CALL OPTION MAR28 SPX C @ 6200 03/17/2028 6200. CALL BHF6DH902	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2026	03/17/2028	131	847,658	6200 / 6800	0	491,161	0	463,686		463,686	(27,475)	0	0	0	5,126		0005
CALL OPTION APR28 SPX C @ 17600 04/21/2028 17600. CALL BHF6DH944	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2026	04/21/2028	131	1,893,612	17600 / 10800	0	6,504	0	3,876		3,876	(2,628)	0	0	0	11,821		0005
CALL OPTION AUG28 RTY C @ 3000 08/18/2028 3000. CALL BHF6DHAB6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/18/2028	103	312,686	3000 / 3100	0	5,628	0	4,646		4,646	(982)	0	0	0	2,146		0005
CALL OPTION AUG28 SPX C @ 7400 08/18/2028 7400. CALL BHF6DHAE0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/19/2026	08/18/2028	178	1,101,386	7400 / 3100 / 6600 / 8400 / 6400 / 7600 / 8000 / 4200 / 6800 / 3200 / 5400	0	10,816	0	(45,454)	^	(45,454)	(56,303)	0	33	0	7,561		0005
PUT OPTION FEB29 RTY P @ 2300 02/16/2029 2300. PUT BHF6DHAS9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	02/16/2029	115	258,278	2300 / 2200	0	24,093	0	25,072		25,072	979	0	0	0	1,994		0005
CALL OPTION AUG29 MXEA C @ 3300 08/17/2029 3300. CALL BHF6DHBX7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/17/2029	184	645,022	3300 / 3200 / 5200 / 2900 / 2800	0	136,311	0	114,254		114,254	(22,057)	0	0	0	5,475		0005
CALL OPTION AUG29 RTY C @ 3100 08/17/2029 3100. CALL BHF6DHC16	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/17/2029	210	706,862	3100 / 3000 / 5200 / 4800 / 5600 / 1500 / 2800 / 2600 / 2700	0	197,482	0	95,496		95,496	(101,986)	0	0	0	6,000		0005
CALL OPTION JUL30 SPX C @ 11200 07/19/2030 11200. CALL BHF6DHCQ1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2026	07/19/2030	123	965,748	11200 / 4600	0	65,987	0	64,484		64,484	(1,503)	0	0	0	9,416		0005
CALL OPTION APR32 SPX C @ 8800 04/16/2032 8800. CALL BHF6DHD98	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2026	04/16/2032	138	1,151,093	8800 / 8400 / 7600	0	259,721	0	261,038		261,038	1,317	0	0	0	13,556		0005
CALL OPTION JUL32 SPX C @ 7800 07/16/2032 7800. CALL BHF6DHED8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2026	07/16/2032	195	1,780,685	7800 / 16800 / 6600 / 7000	0	473,692	0	510,124	^	510,124	26,634	0	9,798	0	21,437		0005

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CALL OPTION JUL32 MXEA C @ 3300 07/16/2032 3300. CALL BHF6DHEK2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	07/16/2032	125	359,937	3300 / 3100 / 2300	0	60,668	0	25,899		25,899	(34,769)	0	0	0	4,333		0005
CALL OPTION AUG32 SPX C @ 7600 08/20/2032 7600. CALL BHF6DHFW5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	08/20/2032	425	3,905,756	7600 / 7800 / 16000 / 14000 / 16800 / 6600 / 7000 / 5800 / 6400	0	2,536,433	0	2,637,606	^	2,637,606	47,687	0	53,486	0	47,408		0005
CALL OPTION AUG32 RTY C @ 3000 08/20/2032 3000. CALL BHF6DHGB0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/20/2032	306	973,528	3000 / 3100 / 3800 / 3700 / 3900 / 2600 / 2300	0	104,179	0	92,328		92,328	(11,851)	0	0	0	11,817		0005
CALL OPTION AUG32 SPX C @ 9200 08/20/2032 9200. CALL BHF6DHGK0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	08/20/2032	1,082	8,312,684	9200 / 6800 / 7000 / 6600 / 5800 / 7600 / 7800 / 10000 / 7400 / 9600 / 5600 / 6200 / 6000	0	1,737,449	0	1,923,726	^	1,923,726	149,639	0	36,638	0	100,899		0005
CALL OPTION RTY OTC 06/17/2027 2600. CALL BHF6EAPB4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	06/17/2027	126	327,568	2600 / 2500 / 2700 / 2600	0	3,179	0	9,082		9,082	5,903	0	0	0	1,382		0005
CALL OPTION MAR27SPXC@7000 03/19/2027 7000. CALL BHF6EAPC2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	03/19/2027	176	1,150,035	7000 / 6000	0	191,194	0	173,548		173,548	(17,646)	0	0	0	3,924		0005
CALL OPTION RTY OTC 09/17/2027 3000. CALL BHF6EAPH1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	09/17/2027	210	606,377	3000 / 2700 / 2900 / 3100 / 2700	0	161,757	0	77,247		77,247	(84,510)	0	0	0	2,977		0005
PUT OPTION OCT26SPXP@5000 10/16/2026 5000. PUT BHF6EAQ80	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	10/16/2026	127	701,855	5000 / 6000	0	2,247	0	138		138	(2,109)	0	0	0	735		0005
CALL OPTION JUN27SPXC@5400 06/17/2027 5400. CALL BHF6EAQJ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	06/17/2027	163	1,049,851	5400 / 8000 / 6400 / 6200 / 6200 / 6600	0	348,437	0	323,010		323,010	(25,427)	0	0	0	4,430		0005
CALL OPTION RTY OTC 08/20/2027 2600. CALL BHF6EAT12	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	08/20/2027	125	361,979	2600 / 3000 / 2700 / 3600 / 2600	0	35,708	0	12,747		12,747	(22,961)	0	0	0	1,705		0005
CALL OPTION AUG27SPXC@7600 08/20/2027 7600. CALL BHF6EAT46	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/26/2026	08/20/2027	424	3,166,496	7600 / 6800 / 8800 / 7000 / 9200 / 7800 / 7000 / 6800	0	254,381	0	258,582	^	258,582	4,583	0	(382)	0	14,917		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION AUG27MXEAC@3200 08/20/2027 3200. CALL BHF6EAT61	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	08/20/2027	474	1,499,533	..3200 / 3500 / 4200 / 3400 / 3600 / 3000 / 2700 / 2400 / 2900 / 2900 / 2700 / 3800 / 3700 / 3900 / 3000 / 3300 / 2800	0	176,415	0	91,411		91,411	(85,004)	0	0	0	7,064		0005
CALL OPTION RTY OTC 08/20/2027 2700. CALL BHF6EAUZ5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	08/20/2027	1,393	4,101,214	..2700 / 3700 / 4000 / 3400 / 2800 / 3100 / 2700 / 2800 / 2300 / 2500 / 2600 / 3000 / 2900 / 2500 / 3300 / 3500 / 3800 / 3900 / 2600	0	660,206	0	84,226		84,226	(575,980)	0	0	0	19,320		0005
CALL OPTION AUG27NDXC@25600 08/20/2027 25600. CALL BHF6EAV27	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/26/2026	08/20/2027	147	3,876,478	25600 / 24000 / 28800 / 24800 / 29600 / 26400 / 26400 / 24800	0	839,604	0	1,055,537		1,055,537	215,933	0	0	0	18,261		0005
CALL OPTION AUG27SPXC@6800 08/20/2027 6800. CALL BHF6EAVM3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/26/2026	08/20/2027	4,352	32,006,442	..6800 / 6200 / 8000 / 8400 / 9200 / 5800 / 7000 / 5600 / 6600 / 6400 / 6800 / 5800 / 6400 / 7600 / 6600 / 9600 / 8800 / 7000 / 7800	0	4,451,036	0	4,668,171	^	4,668,171	223,814	0	(6,679)	0	150,776		0005
CALL OPTION SEP27SPXC@6400 09/17/2027 6400. CALL BHF6EAW00	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/26/2026	09/17/2027	609	4,424,432	..6400 / 7600 / 6800 / 7800 / 7000 / 6600 / 7000 / 6800	0	508,511	0	490,299	^	490,299	(17,594)	0	(618)	0	21,725		0005
CALL OPTION AUG28SPXC@6800 08/18/2028 6800. CALL BHF6EAXE9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/26/2026	08/18/2028	254	1,735,983	..6800 / 7600 / 6400 / 6600 / 7000 / 7800 / 3600	0	93,808	0	96,039	^	96,039	1,941	0	290	0	11,917		0005
CALL OPTION RTY OTC 08/17/2029 3000. CALL BHF6EAYT5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	08/17/2029	185	678,138	..3000 / 5000 / 6000 / 5400 / 3600 / 4600 / 2700 / 2500 / 2600	0	120,942	0	65,217		65,217	(55,725)	0	0	0	5,756		0005
CALL OPTION AUG29MXEAC@3200 08/17/2029 3200. CALL BHF6EAYU2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	08/17/2029	151	507,178	..3200 / 3300 / 5200 / 2800 / 2700	0	129,643	0	101,449		101,449	(28,194)	0	0	0	4,305		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION OCT29SPXC@13200 10/19/2029 13200. CALL	Index Linked Annuities			MORGAN STANLEY & CO					13200 / 12400 /													
BHF6EAZB3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	10/19/2029	131	1,045,316	3100 / 3300	0	36,145	0	28,563		28,563	(7,582)	0	0	0	9,135		0005
CALL OPTION AUG29SPXC@20800 08/17/2029 20800. CALL	Index Linked Annuities			MORGAN STANLEY & CO					20800 / 12400 / 4400 / 8400 / 3900 / 3300 / 6800 / 6400 / 6600 / 7000 / 7600 / 7800 / 13600 / 12000 / 11200 / 11600 /													
BHF6EAZK3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	08/17/2029	335	2,828,925	4600 / 8800	0	381,337	0	417,006	^	417,006	32,587	0	3,082	0	24,013		0005
CALL OPTION SEP29SPXC@7600 09/21/2029 7600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6EB0J2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	09/21/2029	177	1,277,662	7600 / 6600	0	290,441	0	292,091		292,091	1,650	0	0	0	11,024		0005
CALL OPTION JUN32MXEAC@3500 06/17/2032 3500. CALL	Index Linked Annuities																					
BHF6EB144		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	06/17/2032	126	437,227	3500 / 3400	0	163,983	0	149,470		149,470	(14,513)	0	0	0	5,227		0005
CALL OPTION MAR31SPXC@7600 03/21/2031 7600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6EB185		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	03/21/2031	132	833,922	7600 / 5000	0	305,005	0	300,743		300,743	(4,262)	0	0	0	8,819		0005
CALL OPTION MAY32SPXC@8800 05/21/2032 8800. CALL	Index Linked Annuities								8800 / 9200 / 9600 / 7400 / 7600 /													
BHF6EB1U6		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	05/21/2032	154	1,204,770	6800 / 5600	0	244,528	0	242,807	^	242,807	(6,621)	0	4,900	0	14,311		0005
CALL OPTION JUL32MXEAC@3500 07/16/2032 3500. CALL	Index Linked Annuities								3500 / 3400 /													
BHF6EB2F8		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	07/16/2032	156	522,803	3100	0	112,109	0	100,732		100,732	(11,377)	0	0	0	6,294		0005
CALL OPTION AUG32MXEAC@3300 08/20/2032 3300. CALL	Index Linked Annuities								3300 / 3200 /													
BHF6EB3A8		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	08/20/2032	277	854,143	3600 / 2400	0	63,349	0	60,754		60,754	(2,595)	0	0	0	10,368		0005
CALL OPTION RTY OTC 08/20/2032 3000. CALL	Index Linked Annuities								3000 / 5400 /													
BHF6EB3T7		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	08/20/2032	161	587,887	2700	0	152,344	0	123,523		123,523	(28,821)	0	0	0	7,136		0005
CALL OPTION SEP32SPXC@7600 09/17/2032 7600. CALL	Index Linked Annuities			MORGAN STANLEY & CO					7600 / 9200 /													
BHF6EB482		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	09/17/2032	225	1,791,979	9600 / 5800	0	350	0	(2,077)		(2,077)	(2,427)	0	0	0	21,892		0005
CALL OPTION RTY OTC 08/20/2032 3000. CALL	Index Linked Annuities								3000 / 3800 / 3700 / 3600 / 2300 / 2200 /													
BHF6EB4A7		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	08/20/2032	332	1,007,375	2700	0	86,839	0	65,386		65,386	(21,453)	0	0	0	12,227		0005
CALL OPTION AUG32SPXC@8800 08/20/2032 8800. CALL	Index Linked Annuities			GOLDMAN SACHS					8800 / 7000 / 6400 / 5600 / 7800 / 7600 / 9600 / 9200 / 7400 / 6000 /													
BHF6EB4L3		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/26/2026	08/20/2032	1,210	9,182,885	6800 / 5800	0	2,275,133	0	2,635,680	^	2,635,680	312,571	0	47,976	0	111,461		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION AUG32SPXC@7600 08/20/2032 7600. CALL BHF6EB516	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/26/2026	08/20/2032	374	3,326,854	..7600 / 6400 / 7000 / 7800 / 16000 / 13600 / 14000 / 5600 / 5800 / 6800 / 6600	0	2,475,609	0	2,629,134	^	2,629,134	101,322	0	52,203	0	40,381		0005
CALL OPTION AUG27MXEAC@2700 08/20/2027 2700. CALL BHF6F48J9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2026	08/20/2027	155	445,285	..2700 / 3200 / 2800 / 2800	0	46,564	0	36,199		36,199	(10,365)	0	0	0	2,098		0005
CALL OPTION AUG27NDXC@28800 08/20/2027 28800. CALL BHF6F49E9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/02/2026	08/20/2027	130	3,500,167	28800 / 24800 / 26400 / 27200 / 25600 / 29600 / 24800 / 26400	0	193,790	0	268,134		268,134	74,344	0	0	0	16,489		0005
CALL OPTION DEC26RTYC@2200 12/18/2026 2200. CALL BHF6F4AZ0	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	09/02/2026	12/18/2026	106	237,586	....2200 / 2300	0	84,046	0	67,486		67,486	(16,560)	0	0	0	553		0005
CALL OPTION AUG27RTYC@2500 08/20/2027 2500. CALL BHF6F4BZ9	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	09/02/2026	08/20/2027	156	427,145	..2500 / 3100 / 2700	0	65,386	0	48,983		48,983	(16,403)	0	0	0	2,012		0005
CALL OPTION AUG27SPXC@7600 08/20/2027 7600. CALL BHF6F4CS4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/02/2026	08/20/2027	186	1,301,492	..7600 / 6800 / 6400 / 6600 / 8400 / 7000 / 7000 / 6600 / 5800	0	151,167	0	148,470	^	148,470	(2,697)	0	0	0	6,131		0005
CALL OPTION OCT26SPXC@6800 10/16/2026 6800. CALL BHF6F4CU9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/02/2026	10/16/2026	160	907,693	..6800 / 5000 / 6600 / 3700	0	248,136	0	245,381		245,381	(2,755)	0	0	0	950		0005
CALL OPTION AUG27MXEAC@2900 08/20/2027 2900. CALL BHF6F4D12	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2026	08/20/2027	454	1,409,216	..2900 / 2800 / 2500 / 3000 / 2900 / 2400 / 2700 / 3200 / 2700 / 3500 / 2800 / 3000 / 3600 / 4200 / 3300	0	154,618	0	93,127		93,127	(61,491)	0	0	0	6,639		0005
CALL OPTION AUG27SPXC@6400 08/20/2027 6400. CALL BHF6F4EH6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/02/2026	08/20/2027	2,629	19,513,803	..6400 / 9200 / 9600 / 7800 / 7400 / 5600 / 6400 / 6600 / 5800 / 7000 / 6800 / 7600 / 6000 / 8400 / 8000 / 8800 / 5200 / 10000 / 6600	0	2,504,703	0	2,526,909	^	2,526,909	22,206	0	0	0	91,926		0005

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CALL OPTION AUG27RTYC@2500 08/20/2027 2500. CALL	Index Linked Annuities								..2500 / 2600 / 3800 / 3600 / 3400 / 2700 / 2800 / 2600 / 2200 / 2700 / 2500 / 4800 / 2900 / 3300 / 3500 / 3100 / 3000 / 3200 /													
BHF6F4F77		Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	09/02/2026	08/20/2027	876	2,533,718	3900	0	462,331	0	161,202		161,202	(301,129)	0	0	0	11,936		0005
CALL OPTION SEP27MXEAC@2700 09/17/2027 2700. CALL	Index Linked Annuities								..2700 / 3200 / 2800 / 3300 / 3000 / 4200 / 3500 / 3000 /													
BHF6F4GN1		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/02/2026	09/17/2027	306	963,138	2900	0	78,338	0	53,400		53,400	(24,938)	0	0	0	4,729		0005
CALL OPTION SEP27RTYC@2500 09/17/2027 2500. CALL	Index Linked Annuities								..2500 / 2800 / 3400 / 3000 / 2600 / 2700 / 2500 / 2900 / 3300 / 3900 / 3100 / 3800 / 3500 / 2700 /													
BHF6F4GX9		Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	09/02/2026	09/17/2027	525	1,511,356	2600	0	264,783	0	117,545		117,545	(147,238)	0	0	0	7,421		0005
CALL OPTION SEP27SPXC@17600 09/17/2027 17600. CALL	Index Linked Annuities			JPMORGAN CHASE BANK					.17600 / 7000 / 8400 / 9200 / 5800 / 6800 / 6400 / 6600 / 7000 / 6400 / 6800 / 7600 / 8800 / 6600 / 7800 / 9600 /													
BHF6F4KF3		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	09/02/2026	09/17/2027	1,391	10,346,109	8000	0	1,149,345	0	1,180,749	^	1,180,749	31,404	0	0	0	50,801		0005
CALL OPTION NOV28SPXC@10400 11/17/2028 10400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6F4L13		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	11/17/2028	130	1,060,108	... 10400 / 5800	0	343,855	0	340,995		340,995	(2,860)	0	0	0	7,744		0005
CALL OPTION AUG29SPXC@7600 08/17/2029 7600. CALL	Index Linked Annuities			SOCIETE GENERALE SA					..7600 / 7800 / 12400 / 9600 / 12800 / 6600 /													
BHF6F4N29		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	08/17/2029	361	3,035,456	6400 / 7000	0	1,185,198	0	1,197,887	^	1,197,887	12,689	0	0	0	25,766		0005
CALL OPTION SEP29SPXC@7600 09/21/2029 7600. CALL	Index Linked Annuities			SOCIETE GENERALE SA					..7600 / 6400 / 7800 / 11600 / 11200 / 4400 / 12400 / 7000 /													
BHF6F4N45		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	09/21/2029	274	2,292,512	6800 / 6600	0	318,270	0	322,924	^	322,924	4,654	0	0	0	19,781		0005
CALL OPTION AUG29SPXC@7600 08/17/2029 7600. CALL	Index Linked Annuities			SOCIETE GENERALE SA					.7600 / 12400 /													
BHF6F4NC7		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	08/17/2029	131	1,166,167	6600	0	131,512	0	135,967	^	135,967	4,455	0	0	0	9,899		0005
CALL OPTION DEC31SPXC@8800 12/19/2031 8800. CALL	Index Linked Annuities			SOCIETE GENERALE SA					..8800 / 7000 /													
BHF6F4NU7		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	12/19/2031	172	1,215,892	6000 / 5800	0	71,077	0	60,961		60,961	(10,116)	0	0	0	13,892		0005

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CALL OPTION MAY32RTYC@3600 05/21/2032 3600. CALL BHF6F4P76	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	05/21/2032	127	434,231	3600 / 3800 / 2900	0	30,033	0	23,870		23,870	(6,163)	0	0	0	5,158		0005
CALL OPTION JUN32RTYC@3700 06/17/2032 3700. CALL BHF6F4PK7	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	06/17/2032	125	366,857	3700 / 3600 / 3500 / 3000 / 2500 / 2200 / 2600 / 2400	0	158,246	0	145,988		145,988	(12,258)	0	0	0	4,386		0005
CALL OPTION JUL32RTYC@3700 07/16/2032 3700. CALL BHF6F4QY6	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	07/16/2032	127	450,111	3700 / 3800 / 3000	0	51,266	0	42,950		42,950	(8,316)	0	0	0	5,419		0005
CALL OPTION AUG32RTYC@3000 08/20/2032 3000. CALL BHF6F4RJ8	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	08/20/2032	120	490,343	3000 / 6400 / 2500	0	68,015	0	57,676		57,676	(10,339)	0	0	0	5,952		0005
CALL OPTION AUG32SPXC@7600 08/20/2032 7600. CALL BHF6F4RQ2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/02/2026	08/20/2032	405	3,789,448	7600 / 6600 / 6800 / 7800 / 16000 / 14000 / 13600 / 16800 / 7000 / 5800 / 6400	0	2,785,464	0	3,025,246	^	3,025,246	239,782	0	0	0	45,996		0005
CALL OPTION AUG32SPXC@7600 08/20/2032 7600. CALL BHF6F4SE8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/02/2026	08/20/2032	870	6,673,871	7600 / 5800 / 5600 / 7800 / 10400 / 9600 / 7400 / 9200 / 5400 / 6400 / 6600	0	1,235,239	0	1,318,799	^	1,318,799	83,560	0	0	0	81,007		0005
CALL OPTION AUG32RTYC@3000 08/20/2032 3000. CALL BHF6F4SH1	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	08/20/2032	196	569,351	3000 / 3800 / 2500 / 2600	0	70,038	0	57,327		57,327	(12,711)	0	0	0	6,911		0005
CALL OPTION AUG32MXEAC@3200 08/20/2032 3200. CALL BHF6F4SS7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2026	08/20/2032	162	508,163	3200 / 3300 / 3600 / 2500 / 2700 / 2900	0	21,240	0	24,702		24,702	3,462	0	0	0	6,168		0005
CALL OPTION SEP32SPXC@7800 09/17/2032 7800. CALL BHF6F4TP2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/02/2026	09/17/2032	234	2,131,353	7800 / 7600 / 16000 / 14000 / 5800 / 6600	0	1,389,800	0	1,441,125	^	1,441,125	51,325	0	0	0	26,038		0005
CALL OPTION SEP32RTYC@3000 09/17/2032 3000. CALL BHF6F4U05	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	09/17/2032	167	539,315	3000 / 3700	0	133,564	0	120,466		120,466	(13,098)	0	0	0	6,589		0005
CALL OPTION SEP32SPXC@7800 09/17/2032 7800. CALL BHF6F4U21	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/02/2026	09/17/2032	1,070	8,205,398	7800 / 7600 / 9600 / 9200 / 5600 / 5800 / 6600 / 6400	0	1,614,097	0	1,686,662	^	1,686,662	72,565	0	0	0	100,242		0005
CALL OPTION AUG27MXEAC@3238 08/20/2027 3238. CALL BHF6FCLC1	Liability Portfolio .	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/08/2026	08/20/2027	226	768,852	3238 / 3566	0	32,569	0	26,343		26,343	(6,226)	0	0	0	3,622		0005
CALL OPTION AUG27SPXC@7697 08/20/2027 7697. CALL BHF6FCLD9	Liability Portfolio .	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/08/2026	08/20/2027	4,910	39,586,875	7697 / 8428	0	1,917,060	0	1,850,149		1,850,149	(66,911)	0	0	0	186,486		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION AUG27RTYC@3013 08/20/2027 3013. CALL																						
BHF6FCLE7	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/08/2026	08/20/2027	397	1,255,116	3013 / 3310	0	53,713	0	35,897		35,897	(17,816)	0	0	0	5,913		0005
CALL OPTION AUG27SPXC@7699 08/20/2027 7699. CALL																						
BHF6FCLN7	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/08/2026	08/20/2027	6,440	51,880,640	7699 / 8413	0	2,468,194	0	2,384,745		2,384,745	(83,449)	0	0	0	244,400		0005
CALL OPTION AUG27SPXC@7546 08/20/2027 7546. CALL																						
BHF6FCLR8	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/08/2026	08/20/2027	689	5,310,812	7546 / 7870	0	146,151	0	142,581		142,581	(3,570)	0	0	0	25,018		0005
CALL OPTION AUG27SPLVP5UPC@304 08/20/2027 304. CALL																						
BHF6FDEM5	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2026	08/20/2027	387,891	122,379,611	304 / 327	0	4,068,860	0	2,191,150		2,191,150	(1,877,710)	0	0	0	576,508		0005
CALL OPTION AUG27SPXC@7656 08/20/2027 7656. CALL																						
BHF6FDEN3	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/08/2026	08/20/2027	9,334	74,009,286	7656 / 8202	0	2,976,239	0	2,877,748		2,877,748	(98,491)	0	0	0	348,644		0005
CALL OPTION AUG27MXEAC@3221 08/20/2027 3221. CALL																						
BHF6FDEW3	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/08/2026	08/20/2027	3,692	12,347,894	3221 / 3468	0	447,987	0	374,427		374,427	(73,560)	0	0	0	58,169		0005
CALL OPTION FEB27MXEAC@3319 02/19/2027 3319. CALL																						
BHF6FDEZ6	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/08/2026	02/19/2027	27	86,144	3319 / 3062	0	17,146	0	(3,649)		(3,649)	(20,795)	0	0	0	269		0005
CALL OPTION AUG27RTYC@2500 08/20/2027 2500. CALL	Index Linked Annuities			MORGAN STANLEY & CO					2500 / 3400 / 2100 / 3200 / 2500 / 2600 / 2700 / 2900 / 2400 / 3100 / 2200 / 3300 / 3000 / 2700 /														
BHF6FWZV0		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	08/20/2027	316	893,799	3700	0	41,147	0	(18,671)		(18,671)	(59,818)	0	0	0	4,211		0005
CALL OPTION AUG27NDXC@24000 08/20/2027 24000. CALL	Index Linked Annuities			MORGAN STANLEY & CO					24000 / 32000 /													
BHF6FX061		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	08/20/2027	129	3,242,260	24800 / 25600	0	114,059	0	120,461		120,461	6,402	0	0	0	15,274		0005
CALL OPTION AUG27MXEAC@3200 08/20/2027 3200. CALL	Index Linked Annuities								3200 / 3400 /													
BHF6FX079		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	08/20/2027	196	631,375	3700 / 2900	0	13,614	0	3,321		3,321	(10,293)	0	0	0	2,974		0005
CALL OPTION AUG27SPXC@7600 08/20/2027 7600. CALL	Index Linked Annuities			SOCIETE GENERALE SA					7600 / 8800 /													
BHF6FX095		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	08/20/2027	156	1,337,676	9200	0	75,932	0	75,725	^	75,725	(207)	0	0	0	6,302		0005
CALL OPTION SEP27SPXC@6800 09/17/2027 6800. CALL	Index Linked Annuities			SOCIETE GENERALE SA					6800 / 9200 / 6600 / 5800 / 6400 / 6800 / 5600 / 7000 / 7600 / 6400 / 8000 / 8800 / 8400 / 7800 /														
BHF6FX1A1		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	09/17/2027	799	5,893,687	6600 / 7000	0	560,499	0	592,500	^	592,500	32,001	0	0	0	28,939		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 SEP27MXEAC@3200 09/17/2027 3200. CALL	Index Linked Annuities																					
BHF6FX1L7		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	09/17/2027	252	782,227	3200 / 3300 / 2900	0	38,778	0	20,827		20,827	(17,951)	0	0	0	3,841		0005
CALL OPTION SEP27NDXC@24000 09/17/2027 24000. CALL	Index Linked Annuities																					
BHF6FX106		Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	09/17/2027	106	2,612,872	24000 / 24800 / 24800 / 26400	0	121,507	0	158,330		158,330	36,823	0	0	0	12,830		0005
CALL OPTION SEP27RTYC@2500 09/17/2027 2500. CALL	Index Linked Annuities																					
BHF6FX1T0		Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	09/17/2027	329	922,447	2500 / 2200 / 2600 / 2500 / 2700 / 2400 / 2900 / 2700 / 3300 / 3400 / 3000 / 3200 / 2100	0	45,330	0	(22,786)		(22,786)	(68,116)	0	0	0	4,529		0005
CALL OPTION SEP28SPXC@6400 09/15/2028 6400. CALL	Index Linked Annuities																					
BHF6FX2K8		Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/09/2026	09/15/2028	239	1,514,398	6400 / 6600 / 5600	0	45,528	0	42,163		42,163	(3,365)	0	0	0	10,605		0005
CALL OPTION NOV28SPXC@19200 11/17/2028 19200. CALL	Index Linked Annuities																					
BHF6FX2R3		Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/09/2026	11/17/2028	141	1,342,476	19200 / 5600 / 2800	0	340,262	0	336,995		336,995	(3,267)	0	0	0	9,806		0005
CALL OPTION SEP28RTYC@2500 09/15/2028 2500. CALL	Index Linked Annuities																					
BHF6FX3T8		Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	09/15/2028	335	852,613	2500 / 2600	0	46,213	0	39,956		39,956	(6,257)	0	0	0	5,971		0005
CALL OPTION AUG28RTYC@2500 08/18/2028 2500. CALL	Index Linked Annuities																					
BHF6FX3U5		Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	08/18/2028	267	678,386	2500 / 2600	0	104,456	0	86,915		86,915	(17,541)	0	0	0	4,657		0005
CALL OPTION AUG29RTYC@2900 08/17/2029 2900. CALL	Index Linked Annuities																					
BHF6FX418		Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	08/17/2029	110	424,279	2900 / 3700 / 5000	0	37,687	0	32,910		32,910	(4,777)	0	0	0	3,601		0005
PUT OPTION JUL28RTYP@1700 07/21/2028 1700. PUT	Index Linked Annuities																					
BHF6FX4E0		Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	07/21/2028	100	150,480	1700 / 1300	0	7,048	0	4,305		4,305	(2,743)	0	0	0	1,012		0005
CALL OPTION NOV28RTYC@2900 11/17/2028 2900. CALL	Index Linked Annuities																					
BHF6FX4X8		Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	11/17/2028	113	252,507	2900 / 1600	0	63,609	0	48,520		48,520	(15,089)	0	0	0	1,844		0005
CALL OPTION APR32SPXC@8800 04/16/2032 8800. CALL	Index Linked Annuities																					
BHF6FX5P4		Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/09/2026	04/16/2032	132	1,008,634	8800 / 9200 / 6200 / 6000	0	574,261	0	577,713		577,713	3,452	0	0	0	11,879		0005
CALL OPTION SEP29SPXC@7600 09/21/2029 7600. CALL	Index Linked Annuities																					
BHF6FX6A6		Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/09/2026	09/21/2029	144	1,189,948	7600 / 8800	0	41,786	0	40,436	^	40,436	(1,350)	0	0	0	10,268		0005
CALL OPTION AUG32SPXC@7600 08/20/2032 7600. CALL	Index Linked Annuities																					
BHF6FX749		Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/09/2026	08/20/2032	260	2,393,116	7600 / 7800 / 14000 / 16000 / 13600 / 5600 / 7000 / 5800	0	1,526,476	0	1,559,231	^	1,559,231	32,755	0	0	0	29,047		0005

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CALL OPTION AUG32RTYC@2900 08/20/2032 2900. CALL BHF6FX7Z0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	08/20/2032	196	599,170	2900 / 3900 / 3800 / 3600 / 3100 / 3000 / 2300 / 2600 / 2200	0	1,832	0	(1,453)		(1,453)	(3,285)	0	0	0	7,273		0005
CALL OPTION AUG32MXEAC@3200 08/20/2032 3200. CALL BHF6FX830	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	08/20/2032	182	559,270	3200 / 3600 / 3500 / 2400	0	16,412	0	15,533		15,533	(879)	0	0	0	6,788		0005
CALL OPTION AUG32SPXC@7600 08/20/2032 7600. CALL BHF6FX8D8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/09/2026	08/20/2032	275	2,095,974	7600 / 9200 / 7800 / 5600	0	516,682	0	552,082	^	552,082	35,400	0	0	0	25,441		0005
CALL OPTION AUG32RTYC@2900 08/20/2032 2900. CALL BHF6FX8E6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	08/20/2032	122	560,258	2900 / 6200	0	99,902	0	87,055		87,055	(12,847)	0	0	0	6,800		0005
CALL OPTION AUG32MXEAC@3200 08/20/2032 3200. CALL BHF6FX8K2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	08/20/2032	104	416,326	3200 / 6000 / 2700	0	53,333	0	50,626		50,626	(2,707)	0	0	0	5,053		0005
CALL OPTION SEP32SPXC@7600 09/17/2032 7600. CALL BHF6FX921	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/09/2026	09/17/2032	984	7,573,352	7600 / 7800 / 9200 / 9600 / 5600 / 5800 / 6600 / 7000	0	1,585,794	0	1,705,799	^	1,705,799	120,005	0	0	0	92,521		0005
CALL OPTION SEP32RTYC@2900 09/17/2032 2900. CALL BHF6FX962	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	09/17/2032	184	538,272	2900 / 3000 / 3600 / 3800 / 2200 / 2500	0	73,026	0	59,242		59,242	(13,784)	0	0	0	6,576		0005
CALL OPTION SEP32SPXC@7600 09/17/2032 7600. CALL BHF6FX9J4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/09/2026	09/17/2032	268	2,497,177	7600 / 7800 / 14000 / 13600 / 16000 / 6400 / 5800 / 7000	0	1,273,490	0	1,291,435	^	1,291,435	17,945	0	0	0	30,507		0005
CALL OPTION SEP32MXEAC@3200 09/17/2032 3200. CALL BHF6FX9S4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	09/17/2032	195	610,588	3200 / 3300 / 3600 / 3500 / 2400	0	95,278	0	77,721		77,721	(17,557)	0	0	0	7,459		0005
CALL OPTION DEC26SPXC@7825 12/18/2026 7825. CALL BHF6G5517	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/10/2026	12/18/2026	228,333	1,678,791,667	7825 / 8525 / 5900	0	23,564,159	0	24,155,201	^	24,155,201	591,042	0	0	0	3,905,116		0001
CALL OPTION DEC26SPXC@7825 12/18/2026 7825. CALL BHF6GLQX9	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2026	12/18/2026	82,500	549,312,500	7825 / 5900	0	8,076,133	0	7,625,683	^	7,625,683	(450,450)	0	0	0	1,277,782		0001
PUT OPTION NOV26RTYP@2200 11/20/2026 2200. PUT BHF6GQSE8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	11/20/2026	121	260,107	2200 / 2100	0	5,623	0	679		679	(4,944)	0	0	0	486		0005
CALL OPTION JUL27SPXC@7800 07/16/2027 7800. CALL BHF6GQSV0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	07/16/2027	199	1,424,385	7800 / 7000 / 6400 / 6800 / 6000 / 8000 / 8400 / 6400 / 7600 / 7400 / 6200 / 6600	0	423,239	0	408,025		408,025	(15,214)	0	0	0	6,337		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAR27SPXC@7400 03/19/2027 7400. CALL	Index Linked Annuities																					
BHF6GQT07		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	03/19/2027	131	847,513	..7400 / 5800 / 6000	0	97,542	0	92,941		92,941	(4,601)	0	0	0	2,892		0005
CALL OPTION SEP27MXEAC@2700 09/17/2027 2700. CALL	Index Linked Annuities																					
BHF6GQT64		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	09/17/2027	434	1,344,612	..2700 / 3000 / 3600 / 3500 / 2400 / 2700 / 2900 / 2800 / 3000 / 3200 / 3100 / 3400 / 3700 / 3300 / 4000 / 3800 / 2800	0	191,483	0	147,440		147,440	(44,043)	0	0	0	6,602		0005
CALL OPTION AUG27RTYC@3100 08/20/2027 3100. CALL	Index Linked Annuities																					
BHF6GQTY3		Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	08/20/2027	524	1,487,195	..3100 / 3800 / 3000 / 3400 / 3200 / 3300 / 3700 / 2700 / 2600 / 2700 / 2300 / 2400 / 2200 / 2500 / 2100 / 2900 / 2600 / 2500 / 2800 / 2300 / 2200	0	273,822	0	149,744		149,744	(124,078)	0	0	0	7,006		0005
CALL OPTION JAN27SPXC@8800 01/15/2027 8800. CALL	Index Linked Annuities																					
BHF6GQUA3		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	01/15/2027	167	1,234,955	..8800 / 7600 / 7000 / 7400 / 6800	0	45,186	0	40,113		40,113	(5,073)	0	0	0	3,343		0005
PUT OPTION OCT26SPXP@6000 10/16/2026 6000. PUT	Index Linked Annuities																					
BHF6GQUD7		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	10/16/2026	149	905,045	....6000 / 6200	0	1,001	0	286		286	(715)	0	0	0	947		0005
CALL OPTION AUG27MXEAC@3200 08/20/2027 3200. CALL	Index Linked Annuities																					
BHF6GQX36		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	08/20/2027	224	702,585	..3200 / 2800 / 2900 / 2700 / 2700 / 3100 / 4000 / 3300 / 3500 / 3600 / 3800 / 3000	0	130,380	0	112,499		112,499	(17,881)	0	0	0	3,310		0005
CALL OPTION AUG27NDXC@24800 08/20/2027 24800. CALL	Index Linked Annuities																					
BHF6GQY19		Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2026	08/20/2027	87	2,443,316	24800 / 28800 / 35200 / 25600 / 27200 / 36800 / 29600 / 24800 / 26400	0	16,928	0	32,642		32,642	15,714	0	0	0	11,510		0005
CALL OPTION AUG27SPXC@7600 08/20/2027 7600. CALL	Index Linked Annuities																					
BHF6GQYD3		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	08/20/2027	1,315	9,613,727	..7600 / 7800 / 5800 / 8800 / 9600 / 4800 / 6600 / 6400 / 7000 / 5800 / 5600 / 7400 / 6800 / 6400 / 6800 / 6600 / 9200 / 7000 / 8400 / 8000	0	1,046,458	0	1,048,187	^	1,048,187	1,729	0	0	0	45,288		0005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION SEP27SPXC@6400 09/17/2027 6400. CALL	Index Linked Annuities								..6400 / 7600 / 6800 / 7000 / 6600 / 7800 /													
BHF6GR0T3		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	09/17/2027	239	1,707,808	8800 / 6800	0	331,811	0	331,663	^	331,663	(148)	0	0	0	8,386		0005
CALL OPTION SEP27SPXC@7600 09/17/2027 7600. CALL	Index Linked Annuities								..7600 / 8400 / 9600 / 4600 / 8000 / 6600 / 8800 / 4400 / 4000 / 6400 / 5800 / 7400 / 6600 / 5600 / 6800 / 7000 / 6200 / 6400 / 6800 / 6000 / 9200 / 7800 /													
BHF6GR1V7		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	09/17/2027	3,647	26,817,476	7000	0	3,784,289	0	3,820,514	^	3,820,514	36,225	0	0	0	131,678		0005
CALL OPTION SEP27NDXC@28800 09/17/2027 28800. CALL	Index Linked Annuities			GOLDMAN SACHS					28800 / 25600 / 24800 / 26400 / 29600 / 25600 / 27200 / 24800 /													
BHF6GR238		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2026	09/17/2027	192	5,134,701	22400 / 26400	0	770,807	0	1,006,213		1,006,213	235,406	0	0	0	25,212		0005
CALL OPTION SEP27RTYC@2800 09/17/2027 2800. CALL	Index Linked Annuities			MORGAN STANLEY & CO					..2800 / 3400 / 3200 / 3500 / 3800 / 3300 / 3100 / 3600 / 2200 / 2600 / 2400 / 2900 / 2500 / 2700 / 2100 / 2500 / 2400 / 2600 / 3000 / 3700 /													
BHF6GR279		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	09/17/2027	1,348	3,890,602	2700	0	623,389	0	335,966		335,966	(287,423)	0	0	0	19,103		0005
CALL OPTION FEB28SPXC@16800 02/18/2028 16800. CALL	Index Linked Annuities																					
BHF6GR3H6		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	02/18/2028	123	1,253,888	16800 / 3900	0	4,935	0	4,285		4,285	(650)	0	0	0	7,382		0005
PUT OPTION JUN29SPXP@6800 06/15/2029 6800. PUT	Index Linked Annuities																					
BHF6GR733		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	06/15/2029	131	852,817	6800 / 6200	0	87,615	0	82,913		82,913	(4,702)	0	0	0	7,019		0005
CALL OPTION SEP29MXEAC@3300 09/21/2029 3300. CALL	Index Linked Annuities								..3300 / 3200 /													
BHF6GR7P4		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	09/21/2029	162	488,532	2700 / 2800	0	154,064	0	113,981		113,981	(40,083)	0	0	0	4,215		0005
CALL OPTION SEP29SPXC@7600 09/21/2029 7600. CALL	Index Linked Annuities			SOCIETE GENERALE SA					..7600 / 6800 / 7000 / 6400 / 7800 / 13600 / 10800 / 11200 / 11600 / 12000 /													
BHF6GR7Z2		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/17/2026	09/21/2029	456	3,899,768	3400 / 6600	0	1,586,874	0	1,632,634	^	1,632,634	45,760	0	0	0	33,649		0005
CALL OPTION SEP29RTYC@3000 09/21/2029 3000. CALL	Index Linked Annuities			MORGAN STANLEY & CO					..3000 / 2900 / 4600 / 4400 / 1400 / 2500 /													
BHF6GR8X6		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	09/21/2029	219	650,181	2600 / 2700	0	257,188	0	209,039		209,039	(48,149)	0	0	0	5,610		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION AUG29RTYC@2900 08/17/2029 2900. CALL BHF6GR907	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	08/17/2029	140	376,998	2900 / 2500	0	54,997	0	43,716		43,716	(11,281)	0	0	0	3,200		0005
CALL OPTION JUL32MXEAC@3600 07/16/2032 3600. CALL BHF6GR9M9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	07/16/2032	104	323,241	3600 / 2600	0	72,268	0	72,037		72,037	(231)	0	0	0	3,891		0005
CALL OPTION MAR32SPXC@8000 03/19/2032 8000. CALL BHF6GRA62	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	03/19/2032	155	1,037,092	8000 / 5600	0	353,951	0	356,917		356,917	2,966	0	0	0	12,129		0005
CALL OPTION AUG32SPXC@7600 08/20/2032 7600. CALL BHF6GRBA2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/17/2026	08/20/2032	213	1,844,645	.7600 / 16000 / 6600 / 6400	0	508,504	0	529,609	^	529,609	21,105	0	0	0	22,390		0005
CALL OPTION SEP32SPXC@7600 09/17/2032 7600. CALL BHF6GRE35	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/17/2026	09/17/2032	380	3,431,197	..7600 / 6600 / 7800 / 14000 / 13600 / 16000 / 5800 / 6400 / 5600 / 6800	0	2,486,884	0	2,231,442	^	2,231,442	(255,442)	0	0	0	41,918		0005
CALL OPTION SEP32RTYC@2900 09/17/2032 2900. CALL BHF6GRE68	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	09/17/2032	133	373,400	..2900 / 3000 / 2500	0	238,138	0	218,573		218,573	(19,565)	0	0	0	4,562		0005
CALL OPTION SEP32RTYC@3000 09/17/2032 3000. CALL BHF6GRED3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	09/17/2032	258	777,672	..3000 / 2900 / 3500 / 3700 / 3600 / 2200 / 2600 / 2500	0	63,109	0	49,993		49,993	(13,116)	0	0	0	9,501		0005
CALL OPTION SEP32SPXC@7800 09/17/2032 7800. CALL BHF6GREH4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/17/2026	09/17/2032	2,060	15,669,047	..7800 / 7600 / 9600 / 9200 / 5800 / 5600 / 6600 / 6400 / 6800	0	2,763,380	0	3,033,287	^	3,033,287	269,907	0	0	0	191,423		0005
CALL OPTION APR27SPXC@8800 04/16/2027 8800. CALL BHF6HHL07	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	04/16/2027	128	1,047,288	8800 / 7600	0	74,770	0	65,219		65,219	(9,551)	0	0	0	3,857		0005
PUT OPTION APR27RTYP@1600 04/16/2027 1600. PUT BHF6HHM6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	04/16/2027	126	252,063	1600 / 2500	0	6,043	0	7,164		7,164	1,121	0	0	0	928		0005
PUT OPTION MAR27RTYP@2200 03/19/2027 2200. PUT BHF6HHNZ5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	03/19/2027	105	237,167	2200 / 2300	0	4,126	0	4,877		4,877	751	0	0	0	809		0005
CALL OPTION SEP27MXEAC@2600 09/17/2027 2600. CALL BHF6HHP00	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	09/17/2027	472	1,444,780	..2600 / 4000 / 4200 / 2900 / 2400 / 2800 / 2700 / 2900 / 2800 / 3100 / 3200 / 3600 / 3900 / 2700 / 3400 / 3500	0	193,935	0	167,286		167,286	(26,649)	0	0	0	7,094		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JAN27SPXP@6200 01/15/2027 6200. PUT BHF6HHP83	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	01/15/2027	134	840,521	6200 / 6400	0	9,721	0	8,885		8,885	(836)	0	0	0	2,275		0005
CALL OPTION APR28RTYC@4400 04/21/2028 4400. CALL BHF6HHPC4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	04/21/2028	104	319,536	4400 / 1800	0	5,324	0	5,274		5,274	(50)	0	0	0	1,995		0005
CALL OPTION SEP27RTYC@2800 09/17/2027 2800. CALL BHF6HHQQ2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	09/17/2027	166	444,809	2800 / 2400 / 2600 / 3400 / 2600 / 2500	0	26,755	0	15,611		15,611	(11,144)	0	0	0	2,184		0005
CALL OPTION JUL27RTYC@2300 07/16/2027 2300. CALL BHF6HHR81	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	07/16/2027	165	377,550	2300 / 2000 / 2200 / 2900 / 1900 / 2700	0	2,254	0	6,544		6,544	4,290	0	0	0	1,680		0005
CALL OPTION SEP27NDXC@26400 09/17/2027 26400. CALL BHF6HHRD0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	09/17/2027	87	2,391,314	26400 / 27200 / 25600 / 27200 / 24800 / 26400 / 28800 / 24000 / 24800 / 33600 / 28000 / 25600 / 35200 / 36800	0	360,976	0	362,448		362,448	1,472	0	0	0	11,742		0005
CALL OPTION APR27MXEAC@3300 04/16/2027 3300. CALL BHF6HHS64	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	04/16/2027	107	356,498	3300 / 3400	0	18,077	0	14,490		14,490	(3,587)	0	0	0	1,313		0005
CALL OPTION SEP27RTYC@2400 09/17/2027 2400. CALL BHF6HHSD9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	09/17/2027	1,463	4,029,209	2400 / 2300 / 3400 / 3200 / 3500 / 3300 / 3100 / 2000 / 2200 / 2400 / 2500 / 2800 / 2100 / 2600 / 2100 / 2600 / 3600 / 2000 / 2500 / 2900 / 3700	0	557,642	0	345,874		345,874	(211,768)	0	0	0	19,784		0005
CALL OPTION SEP27SPXC@7600 09/17/2027 7600. CALL BHF6HHSS6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2026	09/17/2027	284	2,057,982	7600 / 6800 / 7000 / 7400 / 6800 / 8800 / 7800 / 7000 / 8400 / 6600 / 6400	0	144,633	0	127,545	^	127,545	(17,088)	0	0	0	10,105		0005
CALL OPTION OCT27SPXC@7600 10/15/2027 7600. CALL BHF6HHTT3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2026	10/15/2027	518	3,734,444	7600 / 6800 / 6400 / 6800 / 7800 / 7000 / 6600 / 8400 / 7000 / 6600	0	750,492	0	693,385	^	693,385	(57,107)	0	0	0	19,052		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION OCT27MXEAC@3100 10/15/2027 3100. CALL	Index Linked Annuities																					
BHF6HHTY2		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	10/15/2027	120	376,040	3100 / 3200	0	14,205	0	13,524		13,524	(681)	0	0	0	1,918		0005
CALL OPTION SEP27SPXC@6400 09/17/2027 6400. CALL	Index Linked Annuities								6400 / 8800 / 8400 / 6600 / 9600 / 3800 / 3400 / 5800 / 6800 / 6600 / 5600 / 6800 / 7000 / 6400 / 7400 / 7600 / 7800 / 8000 / 7000 / 4400 /												
BHF6HHU04		Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2026	09/17/2027	3,344	24,093,975	9200	0	4,148,521	0	3,785,079	^	3,785,079	(363,442)	0	0	0	118,305		0005
CALL OPTION OCT27RTYC@2400 10/15/2027 2400. CALL	Index Linked Annuities																					
BHF6HHV60		Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	10/15/2027	345	952,131	2400 / 2800 / 2900 / 2600	0	143,361	0	118,661		118,661	(24,700)	0	0	0	4,857		0005
CALL OPTION SEP28NDXC@24800 09/15/2028 24800. CALL	Index Linked Annuities																					
BHF6HHV78		Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	09/15/2028	52	1,299,904	24800 / 25600	0	48,351	0	48,237		48,237	(114)	0	0	0	9,103		0005
CALL OPTION SEP28SPXC@6800 09/15/2028 6800. CALL	Index Linked Annuities																					
BHF6HHV5		Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2026	09/15/2028	157	1,034,376	6800 / 6400	0	604,114	0	583,907	^	583,907	(20,207)	0	0	0	7,244		0005
CALL OPTION SEP28RTYC@2900 09/15/2028 2900. CALL	Index Linked Annuities																					
BHF6HHVX1		Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	09/15/2028	125	281,846	2900 / 2400 / 1700	0	137,690	0	126,540		126,540	(11,150)	0	0	0	1,974		0005
CALL OPTION SEP28SPXC@7600 09/15/2028 7600. CALL	Index Linked Annuities								7600 / 5800 / 6400 / 6600 /													
BHF6HHW77		Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2026	09/15/2028	347	2,420,147	7800 / 3600 / 6400	0	349,605	0	341,154	^	341,154	(8,451)	0	0	0	16,948		0005
CALL OPTION SEP28RTYC@2400 09/15/2028 2400. CALL	Index Linked Annuities																					
BHF6HHWH5		Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	09/15/2028	162	406,595	2400 / 2500 / 2600	0	115,847	0	108,067		108,067	(7,780)	0	0	0	2,847		0005
CALL OPTION AUG29SPXC@8800 08/17/2029 8800. CALL	Index Linked Annuities																					
BHF6HHXN1		Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2026	08/17/2029	137	740,310	8800 / 6600 / 3400 / 3300	0	178,923	0	164,723	^	164,723	(14,200)	0	0	0	6,284		0005
CALL OPTION SEP29MXEAC@3100 09/21/2029 3100. CALL	Index Linked Annuities																					
BHF6HHXR2		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	09/21/2029	163	540,807	3100 / 3200 / 4800 / 2700	0	135,149	0	126,782		126,782	(8,367)	0	0	0	4,666		0005
CALL OPTION SEP29RTYC@2800 09/21/2029 2800. CALL	Index Linked Annuities								2800 / 2500 / 2900 / 5600 / 3400 / 4800 / 5000 / 1700 /													
BHF6HHY83		Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	09/21/2029	182	588,956	2600 / 2400	0	134,094	0	112,001		112,001	(22,093)	0	0	0	5,082		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY32SPXC@9200 05/21/2032 9200. CALL	Index Linked Annuities			MORGAN STANLEY & CO					..9200 / 7400 /													
BHF6HHZX7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	05/21/2032	159	1,104,041	5600 / 5400	0	28,366	0	28,346		28,346	(20)	0	0	0	13,114		0005
CALL OPTION SEP29SPXC@13200 09/21/2029 13200. CALL	Index Linked Annuities			ROYAL BANK OF					13200 / 10800 / 8400 / 3300 / 6800 / 6600 / 7000 / 6400 / 7800 / 7600 / 8800 / 11200 / 12000 / 4400 /													
BHF6HJ060		Exh 5	Equity/Index	CANADA ES7IP3U3RHIGC71XBU11	09/23/2026	09/21/2029	446	3,723,153	11600 / 9600	0	1,075,315	0	936,999	^	936,999	(138,316)	0	0	0	32,125		0005
CALL OPTION JUL32RTYC@3700 07/16/2032 3700. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6HJ0B9		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	07/16/2032	162	494,052	....3700 / 2500	0	113,284	0	110,482		110,482	(2,802)	0	0	0	5,948		0005
CALL OPTION SEP32SPXC@7800 09/17/2032 7800. CALL	Index Linked Annuities			GOLDMAN SACHS					..7800 / 5800 / 6400 / 7600 / 16000 / 13600 / 16800 / 14000 / 7000 / 5600 /													
BHF6HJ367		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	09/17/2032	343	3,165,658	6800	0	2,484,345	0	2,330,552	^	2,330,552	(153,793)	0	0	0	38,674		0005
CALL OPTION SEP32RTYC@2900 09/17/2032 2900. CALL	Index Linked Annuities			GOLDMAN SACHS					..2900 / 5200 /													
BHF6HJ383		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	09/17/2032	140	517,347	2600	0	63,016	0	56,807		56,807	(6,209)	0	0	0	6,320		0005
CALL OPTION SEP32RTYC@2800 09/17/2032 2800. CALL	Index Linked Annuities			GOLDMAN SACHS					..2800 / 2100 / 2900 / 3600 / 3700 / 3500 / 4000 / 2400 /													
BHF6HJ3M2		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	09/17/2032	316	930,765	2500 / 2600	0	236,387	0	228,998		228,998	(7,389)	0	0	0	11,371		0005
CALL OPTION SEP32SPXC@7400 09/17/2032 7400. CALL	Index Linked Annuities			GOLDMAN SACHS					..7400 / 7000 / 6600 / 5800 / 6400 / 7800 / 7600 / 10000 / 9200 / 9600 / 6000 / 5600 /													
BHF6HJ3N0		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	09/17/2032	1,416	10,924,268	6800	0	3,109,043	0	3,150,514	^	3,150,514	41,471	0	0	0	133,458		0005
CALL OPTION OCT32SPXC@7800 10/15/2032 7800. CALL	Index Linked Annuities			MORGAN STANLEY & CO					..7800 / 7600 /													
BHF6HJ3R1		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	10/15/2032	311	2,436,414	9600 / 5800	0	478,701	0	458,258		458,258	(20,443)	0	0	0	29,955		0005
CALL OPTION SEP32MXEAC@3200 09/17/2032 3200. CALL	Index Linked Annuities								..3200 / 3600 / 3100 / 3500 / 2700 / 2300 /													
BHF6HJ4G4		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	09/17/2032	176	546,766	2800	0	177,822	0	154,806		154,806	(23,016)	0	0	0	6,680		0005
Interest Rate Collar With NOMURA GLOBAL FINANCIAL RCV 3.75 PAY SOFR 09/28/2029			Interest	NOMURA GLOBAL FINANCIAL PRODUCTS																		
BHF6HSBF8	Liability Portfolio .	Exh 5	Rate	INC 0Z3VO5H2G7GRS05BHJ91	09/24/2026	09/28/2029	0	500,000,000		0	1,496,004	8	1,623,186	^	1,623,186	127,182	0	0	0	4,328,149		0003
CALL OPTION SEP30SPXC@7400 09/20/2030 7400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6JD8P1		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/30/2026	09/20/2030	127	776,460	....7400 / 4800	0	289,218	0	280,437		280,437	(8,781)	0	0	0	7,741		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION AUG27SPXC@5800 08/20/2027 5800. CALL BHF6JD829	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	08/20/2027	372	2,618,559	5800 / 7800 / 5600 / 7600 / 6800 / 7000	0	135,533	0	134,260		134,260	(1,273)	0	0	0	12,336		0005
PUT OPTION APR27SPXP@6400 04/16/2027 6400. PUT BHF6JD9G0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	04/16/2027	131	810,708	6400 / 6000	0	16,663	0	17,096		17,096	433	0	0	0	2,986		0005
CALL OPTION OCT32SPXC@7600 10/15/2032 7600. CALL BHF6JD9U9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	10/15/2032	757	5,844,119	7600 / 7800 / 9200 / 9600 / 6600 / 5800 / 5600	0	833,148	0	846,051	^	846,051	12,903	0	0	0	71,853		0005
CALL OPTION NOV26SPXC@7200 11/20/2026 7200. CALL BHF6JDB36	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	11/20/2026	132	934,072	7200 / 8000 / 5800	0	81,823	0	72,294		72,294	(9,529)	0	0	0	1,746		0005
CALL OPTION SEP27SPXC@6400 09/17/2027 6400. CALL BHF6JDC19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/30/2026	09/17/2027	390	2,761,376	6400 / 6800 / 5800 / 6800 / 7600 / 8800 / 9200 / 7000 / 6600 / 6600 / 7000	0	383,822	0	357,074	^	357,074	(26,748)	0	0	0	13,559		0005
CALL OPTION SEP27SPXC@6800 09/17/2027 6800. CALL BHF6JDE66	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/30/2026	09/17/2027	3,155	23,080,675	6800 / 8400 / 7800 / 3700 / 6600 / 5800 / 7000 / 6800 / 6400 / 6400 / 7600 / 9200 / 6600 / 8000 / 8800 / 9600 / 7000	0	3,199,988	0	2,936,974	^	2,936,974	(263,014)	0	0	0	113,330		0005
CALL OPTION OCT27SPXC@7600 10/15/2027 7600. CALL BHF6JDGY3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/30/2026	10/15/2027	1,428	10,442,526	7600 / 7800 / 8400 / 4000 / 7000 / 6800 / 5800 / 6600 / 6400 / 6800 / 6400 / 8000 / 7000 / 9600 / 9200 / 8800 / 6600	0	1,322,618	0	1,198,974	^	1,198,974	(123,644)	0	0	0	53,275		0005
CALL OPTION DEC28SPXC@9600 12/15/2028 9600. CALL BHF6JDKK8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	12/15/2028	125	1,271,772	9600 / 10800	0	58,399	0	52,655		52,655	(5,744)	0	0	0	9,455		0005
CALL OPTION SEP29SPXC@7800 09/21/2029 7800. CALL BHF6JDLT8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	09/21/2029	137	1,380,122	7800 / 12400 / 13600 / 7000	0	169,749	0	161,500	^	161,500	(8,249)	0	0	0	11,908		0005
CALL OPTION MAY29SPXC@10400 05/18/2029 10400. CALL BHF6JDLV3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	05/18/2029	124	1,046,900	10400 / 6400	0	69,810	0	67,164		67,164	(2,646)	0	0	0	8,494		0005
CALL OPTION SEP29SPXC@7800 09/21/2029 7800. CALL BHF6JDMK6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	09/21/2029	550	4,646,192	7800 / 7600 / 11200 / 11600 / 12000 / 7000 / 6600	0	1,399,818	0	1,329,555	^	1,329,555	(70,263)	0	0	0	40,090		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION OCT29SPXC@12800 10/19/2029 12800. CALL BHF6JDMT7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/30/2026	10/19/2029	202	1,775,294	.12800 / 7600 / 7800 / 11200 / 6600	0	490,150	0	467,321	^	467,321	(22,829)	0	0	0	15,514		0005
CALL OPTION JUL32SPXC@8800 07/16/2032 8800. CALL BHF6JDNT6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2026	07/16/2032	137	1,131,942	..8800 / 9600 / 9200 / 7600 / 7400 / 6600	0	131,702	0	125,633		125,633	(6,069)	0	0	0	13,627		0005
CALL OPTION MAY32SPXC@9200 05/21/2032 9200. CALL BHF6JDNU3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2026	05/21/2032	126	1,004,442	..9200 / 8800 / 7400 / 6400	0	180,801	0	173,903		173,903	(6,898)	0	0	0	11,931		0005
CALL OPTION SEP32SPXC@7800 09/17/2032 7800. CALL BHF6JDRB1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/30/2026	09/17/2032	350	3,007,857	..7800 / 7600 / 14000 / 16000 / 6600 / 7000 / 5800	0	2,172,998	0	2,060,787	^	2,060,787	(112,211)	0	0	0	36,746		0005
CALL OPTION OCT32SPXC@7800 10/15/2032 7800. CALL BHF6JDRC9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	10/15/2032	195	1,470,093	..7800 / 7600 / 7000	0	1,162,636	0	1,076,714	^	1,076,714	(85,922)	0	0	0	18,075		0005
CALL OPTION JUN27MXEAC@3000 06/17/2027 3000. CALL BHF68LYZ4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	06/17/2027	310	932,999	3005.338137	0	156,136	0	136,312		136,312	(19,824)	0	0	0	3,937		0005
CALL OPTION JUL28MXEAC@2600 07/21/2028 2600. CALL BHF68M6M2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	07/21/2028	108	285,469	2649.610173	0	8,908	0	9,325		9,325	417	0	0	0	1,919		0005
CALL OPTION JUN32MXEAC@3100 06/17/2032 3100. CALL BHF68M9M9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	06/17/2032	155	491,819	3171.527449	0	27,239	0	40,117		40,117	12,878	0	0	0	5,880		0005
CALL OPTION OCT32RTYC@2900 10/15/2032 2900. CALL BHF6JD9Q8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	10/15/2032	140	390,902	2794.652368	0	190,971	0	193,286		193,286	2,315	0	0	0	4,806		0005
CALL OPTION AUG27MXEAC@3300 08/20/2027 3300. CALL BHF6JDA11	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	08/20/2027	143	451,762	3159.103517	0	18,731	0	19,944		19,944	1,213	0	0	0	2,128		0005
CALL OPTION SEP27NDXC@27200 09/17/2027 27200. CALL BHF6JDB69	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/17/2027	162	4,482,410	27631.67304	0	297,257	0	216,977		216,977	(80,280)	0	0	0	22,009		0005
CALL OPTION OCT27MXEAC@2800 10/15/2027 2800. CALL BHF6JDBE2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	10/15/2027	292	881,985	3023.249141	0	70,858	0	65,219		65,219	(5,639)	0	0	0	4,500		0005
CALL OPTION SEP27MXEAC@3100 09/17/2027 3100. CALL BHF6JDBM4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/17/2027	127	395,701	3119.832222	0	37,663	0	35,302		35,302	(2,361)	0	0	0	1,943		0005
CALL OPTION SEP27RTYC@2800 09/17/2027 2800. CALL BHF6JDCD3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/17/2027	184	535,481	2905.48743	0	63,411	0	59,859		59,859	(3,552)	0	0	0	2,629		0005

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CALL OPTION SEP27MXEAC@3100 09/17/2027 3100. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDE17		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/17/2027	384	1,178,556	3073.157269	0	138,733	0	123,202		123,202	(15,531)	0	0	0	5,787		0005
CALL OPTION SEP27RTYC@2800 09/17/2027 2800. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDEA7		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/17/2027	1,587	4,430,896	2791.139632	0	536,938	0	483,204		483,204	(53,734)	0	0	0	21,756		0005
CALL OPTION OCT27RTYC@2400 10/15/2027 2400. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDH06		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	10/15/2027	988	2,760,921	2794.52893	0	189,355	0	167,045		167,045	(22,310)	0	0	0	14,085		0005
CALL OPTION JUN28RTYC@2600 06/16/2028 2600. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDJ12		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	06/16/2028	1,077	2,744,719	2548.544767	0	39,071	0	(107,438)		(107,438)	(146,509)	0	0	0	17,958		0005
CALL OPTION SEP29MXEAC@3100 09/21/2029 3100. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDM03		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/21/2029	226	767,232	3389.008562	0	139,295	0	141,540		141,540	2,245	0	0	0	6,620		0005
CALL OPTION AUG32RTYC@3600 08/20/2032 3600. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDNZ2		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	08/20/2032	126	376,616	2980.325242	0	48,063	0	48,116		48,116	53	0	0	0	4,571		0005
CALL OPTION SEP32RTYC@2800 09/17/2032 2800. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDPR8		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/17/2032	156	542,000	3484.858227	0	118,153	0	115,760		115,760	(2,393)	0	0	0	6,621		0005
CALL OPTION SEP32RTYC@2800 09/17/2032 2800. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDQT3		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/17/2032	194	545,966	2811.356849	0	50,435	0	52,015		52,015	1,580	0	0	0	6,670		0005
CALL OPTION SEP32MXEAC@3200 09/17/2032 3200. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDRF2		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/17/2032	123	465,155	3786.43847	0	154,921	0	162,293		162,293	7,372	0	0	0	5,683		0005
0199999999. Subtotal - purchased options - hedging other - collars										2,232,810,763	860,316,584	8	2,914,177,091	XXX	2,914,177,091	(713,607,187)	0	28,125,495	0	165,394,794	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										3,169,420,548	1,607,547,137	(4,854)	3,754,829,800	XXX	3,754,829,835	(948,031,691)	0	23,517,109	0	165,394,794	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										914,179,946	252,087,892	0	527,897,077	XXX	527,897,112	(41,075,988)	0	(3,383,304)	0	0	XXX	XXX
0449999999. Total purchased options - put options										560,350	493,962,053	0	280,136,367	XXX	280,136,367	(213,975,912)	0	(1,027,663)	0	0	XXX	XXX
0459999999. Total purchased options - caps										14,272,137	1,086,331	(21,423)	31,847,075	XXX	31,847,075	25,684,522	0	(108,497)	0	0	XXX	XXX
0469999999. Total purchased options - floors										7,597,352	94,277	16,561	772,190	XXX	772,190	(5,057,126)	0	(88,922)	0	0	XXX	XXX
0479999999. Total purchased options - collars										2,232,810,763	860,316,584	8	2,914,177,091	XXX	2,914,177,091	(713,607,187)	0	28,125,495	0	165,394,794	XXX	XXX
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total purchased options										3,169,420,548	1,607,547,137	(4,854)	3,754,829,800	XXX	3,754,829,835	(948,031,691)	0	23,517,109	0	165,394,794	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 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	(354,580)		(354,580)	(60,925)	0	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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION 0CT27CSEATVUSC@274 BHF313879	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/20/2022	10/20/2027	232	63,568	274	(2,253)	0	0	(1)		(1)	22	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GF0 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	(55,083)		(55,083)	(10,819)	0	0	0	0		0005
CALL OPTION DEC27CSEATVUSC@275 BHF340807	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	03/22/2022	12/06/2027	1,415	389,125	275	(9,854)	0	0	(12)		(12)	142	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	(19,953)		(19,953)	(5,617)	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	(46,111)		(46,111)	(10,056)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.1 5,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	(15,731)		(15,731)	(3,552)	0	0	0	0		0005
CALL OPTION AUG28RTYC@1859 BHF3D1938	Fixed Index Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/02/2028	108	200,772	1859	(45,143)	0	0	(118,624)		(118,624)	(28,304)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U173 ,D10,GF0 BHF3FB3R7	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	11/22/2022	07/21/2028	463	118,065	255	(8,819)	0	0	(2,192)		(2,192)	1,235	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GF0 BHF3FB3S5	Fixed Index Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/23/2022	07/06/2028	40	69,120	1728	(10,368)	0	0	(19,980)		(19,980)	(4,716)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U56, D10,GF0 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	(336,559)		(336,559)	(47,967)	0	0	0	0		0005
CALL OPTION JUL28CSEATVUSC@254 BHF3FB4K1	Fixed Index Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	11/22/2022	07/06/2028	647	164,338	254	(4,755)	0	0	(521)		(521)	645	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55, D10,GF0 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	(139,303)		(139,303)	(28,925)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.4 6,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	(9,068)	0	0	(7,335)		(7,335)	(2,666)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.0 6,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	(612,999)		(612,999)	(144,996)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U13, D10,GF0 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	(151,445)		(151,445)	(18,933)	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	(2,536,588)		(2,536,588)	(294,333)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U70, D10,GF0 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	(106,019)		(106,019)	(18,393)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U56, D10,GF0 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	(4,644,138)		(4,644,138)	(665,577)	0	0	0	0		0005
CALL OPTION AUG30RTYC@4200 BHF4HQ1B7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/17/2024	08/16/2030	124	521,262	4200	(7,471)	0	0	(22,658)		(22,658)	(8,147)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION SEP30SPXC@10800 BHF4H0374	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	295	3,189,564	10800	(23,056)	0	0	(154,384)		(154,384)	(85,644)	0	0	0	0		0005
CALL OPTION AUG30SPXC@10800 BHF4H0SN7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	431	4,653,072	10800	(31,102)	0	0	(213,498)		(213,498)	(119,399)	0	0	0	0		0005
CALL OPTION AUG30SPXC@10400 BHF4H06X4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	120	1,251,848	10400	(11,784)	0	0	(73,000)		(73,000)	(40,907)	0	0	0	0		0005
CALL OPTION SEP30SPXC@11200 BHF4H0978	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	514	5,759,488	11200	(29,708)	0	0	(220,035)		(220,035)	(121,650)	0	0	0	0		0005
CALL OPTION AUG30SPXC@11200 BHF4J5UY9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	1,089	12,200,160	11200	(57,820)	0	0	(439,329)		(439,329)	(244,872)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@10400 BHF4KE575	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	675	7,015,528	10400	(94,588)	0	0	(429,021)		(429,021)	(238,406)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@11600 BHF4KE724	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	346	4,016,152	11600	(21,843)	0	0	(127,585)		(127,585)	(70,011)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@11200 BHF4KE740	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	202	2,261,504	11200	(17,012)	0	0	(90,401)		(90,401)	(49,657)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@10400 BHF4KE757	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	314	3,263,000	10400	(46,463)	0	0	(206,957)		(206,957)	(114,245)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@10800 BHF4KE8P2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	245	2,640,600	10800	(27,396)	0	0	(133,156)		(133,156)	(73,394)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 AUG30SPXC@11200 BHF4KFXX4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	08/16/2030	134	1,496,656	11200	(9,754)	0	0	(53,896)		(53,896)	(30,040)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@11200 BHF4KFY21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	1,572	17,604,272	11200	(124,126)	0	0	(672,552)		(672,552)	(371,831)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@10800 BHF4KFYF2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	455	4,917,240	10800	(48,062)	0	0	(238,009)		(238,009)	(132,035)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@5000 BHF4K0GJ0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2024	09/20/2030	166	829,400	5000	(1,894)	0	0	(9,669)		(9,669)	(5,234)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@5200 BHF4K0J99	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2024	09/20/2030	144	750,724	5200	(1,174)	0	0	(6,463)		(6,463)	(3,580)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR25COJ5C@130 AUG30RTYC@3800 BHF4KQJW8	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	(27,426)		(27,426)	(10,368)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@3900 BHF4KQJY4	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	(73,988)		(73,988)	(27,552)	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	(45,537)		(45,537)	(17,164)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30RTYC@4000 BHF4KQUP0	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	(29,458)		(29,458)	(10,865)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@11600 BHF4KSU19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	1,228	14,246,424	11600	(72,239)	0	0	(430,626)		(430,626)	(237,828)	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	(285)		(285)	(211)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30MXEAC@9600 BHF4L1GQ8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2024	09/20/2030	126	1,206,912	9600	0	0	0	(13)		(13)	(9)	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	(41,182)		(41,182)	(14,797)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@6000 BHF4L0K54	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/16/2026	325	1,951,980	6000	(195,469)	0	0	(540,594)		(540,594)	(172,454)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@11600 BHF4LTTV2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	632	7,326,560	11600	(35,010)	0	0	(232,750)		(232,750)	(127,720)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@10800 BHF4LTUH1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	1,133	12,231,972	10800	(115,150)	0	0	(616,812)		(616,812)	(339,981)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@11200 BHF4LTXY1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	128	1,439,088	11200	(9,701)	0	0	(57,526)		(57,526)	(31,599)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP30SPXC@11600 BHF4LUCH8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	09/20/2030	128	1,488,976	11600	(6,635)	0	0	(45,008)		(45,008)	(24,857)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@17600 BHF4LUDR5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	11/15/2030	122	2,141,216	17600	(82)	0	0	(3,493)		(3,493)	(2,326)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	(48,455)		(48,455)	(17,395)	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	(33,086)		(33,086)	(12,296)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@16800 BHF4LUF44	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	135	2,270,016	16800	(147)	0	0	(4,971)		(4,971)	(3,268)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@17600 BHF4LUFA0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	805	14,168,880	17600	(507)	0	0	(20,582)		(20,582)	(13,762)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@10800 BHF4LUFR3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	11/15/2030	201	2,171,340	10800	(21,702)	0	0	(113,901)		(113,901)	(62,381)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@12000 BHF4LUFU6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	126	1,511,280	12000	(5,132)	0	0	(39,173)		(39,173)	(21,939)	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	(60,357)		(60,357)	(33,121)	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	(19,673)		(19,673)	(7,115)	0	0	0	0		0005
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	(88,408)		(88,408)	(48,803)	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	(288,332)		(288,332)	(158,926)	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	(9,252)		(9,252)	(3,376)	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	(6,509)		(6,509)	(4,352)	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	(220,749)		(220,749)	(68,482)	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	(53,685)		(53,685)	(29,271)	0	0	0	0		0005

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CALL OPTION APR25C0J5C@130 N0V30SPXC@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	(537,809)		(537,809)	(294,544)	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 N0V30SPXC@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	(285,362)		(285,362)	(155,743)	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 N0V30SPXC@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	(9,705)		(9,705)	(6,353)	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 N0V30SPXC@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	(17,616)		(17,616)	(11,733)	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 N0V30RTYC@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	(26,629)		(26,629)	(9,549)	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 N0V30SPXC@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	(4,169)		(4,169)	(2,820)	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 N0V30SPXC@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	(334,469)	^	(334,469)	(183,179)	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 N0V26SPXC@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	(315,276)		(315,276)	(79,618)	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 N0V30SPXC@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	(14)	0	0	(797,518)	^	(797,518)	(435,264)	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 N0V30SPXC@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	(18,522)	^	(18,522)	(12,125)	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 N0V30SPXC@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	(14)	0	0	(4,781)	^	(4,781)	(3,184)	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 N0V30RTYC@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	(27,694)		(27,694)	(9,931)	0	0	0	0		0005
CALL OPTION APR25C0J5C@130 N0V30RTYC@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	(37,587)		(37,587)	(13,589)	0	0	0	0		0005

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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	(14,737)		(14,737)	(7,709)	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	(12)	0	0	(2,882)	^	(2,882)	(1,949)	0	0	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	(18,724)	^	(18,724)	(12,022)	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	(28,784)		(28,784)	(10,467)	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	(2)	1	0	(106,086)	^	(106,086)	(57,640)	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	(14)	1	0	(805,570)	^	(805,570)	(436,151)	0	0	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	(36,400)		(36,400)	(13,031)	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	(24,606)	^	(24,606)	(16,019)	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	(8,348)	^	(8,348)	(5,328)	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	(18,407)		(18,407)	(6,693)	0	0	0	0		0005
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	(363,432)		(363,432)	(90,944)	0	0	0	0		0005
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)	0	0	(83,144)		(83,144)	(45,967)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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)	0	0	(16,182)		(16,182)	(10,682)	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)	0	0	(12,779)		(12,779)	(8,577)	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)	0	0	(530,756)		(530,756)	(294,436)	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)	0	0	(305,846)		(305,846)	(168,001)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP27SPXC@7400 BHF4PWT25	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	278	2,059,864	7400	(82,690)	0	0	(235,444)		(235,444)	(96,798)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP27SPXC@8800 BHF4PWT66	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	162	1,428,152	8800	(7,342)	0	0	(24,029)		(24,029)	(11,578)	0	0	0	0		0005
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)	0	0	(462,948)		(462,948)	(257,259)	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)	0	0	(4,328,858)		(4,328,858)	(2,386,025)	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)	0	0	(8,693)		(8,693)	(3,734)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@5000 BHF4PWUV9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	10/16/2026	1,410	7,050,800	5000	(2,063,448)	0	0	(3,750,102)		(3,750,102)	(913,304)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@5400 BHF4PWVA4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	10/16/2026	318	1,719,468	5400	(369,523)	0	0	(719,681)		(719,681)	(194,605)	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)	0	0	(289,322)		(289,322)	(158,764)	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)	0	0	(1,198,268)		(1,198,268)	(661,471)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26SPXC@5200 BHF4PWY29	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	11/20/2026	962	5,004,376	5200	(1,281,927)	0	0	(2,384,215)		(2,384,215)	(602,098)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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)	0	0	(56,409)		(56,409)	(37,084)	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)	0	0	(112,440)		(112,440)	(75,182)	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)	0	0	(244,970)		(244,970)	(69,783)	0	0	0	0		0005
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)	0	0	(128,598)		(128,598)	(71,023)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 OCT26SPXC@6000 BHF4PWZB8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	10/16/2026	236	1,414,800	6000	(176,290)	0	0	(391,829)		(391,829)	(124,996)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV27RTYC@3200 BHF4PX0E8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	11/19/2027	125	398,880	3200	(11,043)	0	0	(15,525)		(15,525)	(3,900)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26SPXC@6000 BHF4PX297	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	11/20/2026	202	1,214,640	6000	(156,709)	0	0	(341,394)		(341,394)	(105,909)	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)	0	0	(627,889)		(627,889)	(219,683)	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)	0	0	(1,183,494)		(1,183,494)	(428,522)	0	0	0	0		0005
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)	0	0	(2,660,572)		(2,660,572)	(927,080)	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)	0	0	(336,077)		(336,077)	(113,176)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV26NDXC@19200 BHF4PX4G9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	11/20/2026	63	1,205,952	19200	(293,172)	0	0	(711,470)		(711,470)	(269,538)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP27SPXC@6400 BHF4PX4T1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	262	1,679,808	6400	(196,923)	0	0	(428,970)		(428,970)	(135,785)	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)	0	0	(104,207)		(104,207)	(34,090)	0	0	0	0		0005

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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)	0	0	(290,889)		(290,889)	(108,947)	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)	0	0	(127,901)		(127,901)	(39,055)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC26SPXC@5200 BHF4PX735	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	12/18/2026	185	962,624	5200	(249,699)	0	0	(461,637)		(461,637)	(115,519)	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)	0	0	(3,766,847)		(3,766,847)	(1,357,983)	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)	0	0	(75,444)		(75,444)	(29,590)	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)	0	0	(83,798)		(83,798)	(28,549)	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)	0	0	(65,665)		(65,665)	(23,510)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 SEP27SPXC@6600 BHF4PX8X8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	146	961,026	6600	(93,626)	0	0	(213,584)		(213,584)	(71,013)	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)	0	0	(2,581,798)		(2,581,798)	(962,504)	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)	0	0	(367,952)		(367,952)	(141,918)	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)	0	0	(65,925)		(65,925)	(24,771)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 30Y RTR 2.250000 3/30/2028 BHF406LY9 Premium at Maturity 2028-04-03	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUO0SJ21A208	12/20/2024	03/30/2028	0	250,000,000	0	(5,626,000)	0	0	(305,402)		(305,402)	588,270	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 1VUV7VQFKUO0SJ21A208	12/20/2024	04/11/2028	0	250,000,000	0	(1,911,000)	0	0	(81,711)		(81,711)	101,594	0	0	0	0		0004

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION 30Y RTR 2.000000 4/3/2028 BHF4Q6M69	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	(5,683,000)	0	0	(276,781)		(276,781)	546,873	0	0	0	0		0004
CALL OPTION 30Y RTR 1.250000 4/11/2028 BHF4QAJB3	Liability Portfolio	N/A	Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	12/23/2024	04/11/2028	0	250,000,000	0	(1,700,000)	0	0	(81,711)		(81,711)	101,594	0	0	0	0		0004
CALL OPTION 30Y RTR 2.250000 3/30/2028 BHF4QAJC1 Premium at Maturity 2028-04-03	Liability Portfolio	N/A	Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	12/23/2024	03/30/2028	0	250,000,000	0	(5,250,000)	0	0	(305,402)		(305,402)	588,270	0	0	0	0		0004
CALL OPTION 30Y RTR 2.000000 4/3/2028 BHF4QAJJ1 Premium at Maturity 2028-04-05	Liability Portfolio	N/A	Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	12/23/2024	04/03/2028	0	330,000,000	0	(5,300,000)	0	0	(276,781)		(276,781)	546,873	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	(5,931,000)	0	0	(366,482)		(366,482)	705,925	0	0	0	0		0004
CALL OPTION FEB26RTYC@2900 4.33x30SWAPTIONSYNTH BHF4QW5F1	Liability Portfolio	N/A	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/06/2025	04/12/2028	0	350,000,000	0	(6,230,000)	0	0	(460,974)		(460,974)	839,255	0	0	0	0		0004
CALL OPTION FEB26RTYC@2900 4.33x30SWAPTIONSYNTH BHF4QW7U6	Liability Portfolio	N/A	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/06/2025	04/13/2028	0	200,000,000	0	(3,560,000)	0	0	(264,689)		(264,689)	479,460	0	0	0	0		0004
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	(4,522,000)	0	0	(287,988)		(287,988)	568,312	0	0	0	0		0004
CALL OPTION FEB26RTYC@2900 DEC26SPXC@5600	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF4R3JX0		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	04/28/2025	12/18/2026	206	1,150,800	5600	(187,291)	0	0	(431,693)		(431,693)	(119,225)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 NOV30RTYC@2400	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF4R3K26		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	11/15/2030	181	434,184	2400	(98,685)	0	0	(169,189)		(169,189)	(45,967)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27RTYC@2600	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF4R3M73		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/17/2027	236	613,236	2600	(54,311)	0	0	(104,819)		(104,819)	(33,919)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27MXEAC@2500	Index Linked Annuities			GOLDMAN SACHS																		
BHF4R3MC2		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	166	415,025	2500	(32,187)	0	0	(124,526)		(124,526)	(32,764)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27RTYC@2700	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF4R3N56		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/17/2027	602	1,624,428	2700	(119,257)	0	0	(227,531)		(227,531)	(74,573)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27RTYC@2800	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF4R3PT2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	12/17/2027	260	728,448	2800	(43,235)	0	0	(82,473)		(82,473)	(26,920)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	(24,972)	0	0	(120,077)		(120,077)	(36,311)	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	(37,289)	0	0	(134,464)		(134,464)	(45,039)	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	(25,868)	0	0	(88,133)		(88,133)	(28,100)	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	(19,427)	0	0	(74,253)		(74,253)	(26,103)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@8800 BHF4RUDM0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	158	1,386,000	8800	(11,960)	0	0	(42,257)		(42,257)	(22,812)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@7400 BHF4RUDS7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	183	1,353,682	7400	(68,278)	0	0	(184,726)		(184,726)	(74,827)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30RTYC@5200 BHF4RUKQ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/21/2025	12/20/2030	107	554,892	5200	(4,233)	0	0	(9,540)		(9,540)	(3,499)	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	(99)	0	0	(701)		(701)	(436)	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	(6,177,500)	0	0	(459,222)		(459,222)	835,751	0	0	0	0		0004
CALL OPTION FEB26RTYC@2900 JAN31RTYC@4200 BHF4SCAJ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	121	508,368	4200	(13,271)	0	0	(26,471)		(26,471)	(9,484)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27SPXC@5200 BHF4SCCC2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/15/2027	123	641,004	5200	(177,508)	0	0	(309,703)		(309,703)	(77,034)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27SPXC@6000 BHF4SCCP3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/15/2027	121	725,520	6000	(105,370)	0	0	(209,787)		(209,787)	(63,235)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC27RTYC@3000 BHF4SCEB2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	103	310,200	3000	(16,446)	0	0	(22,029)		(22,029)	(6,869)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2700 BHF4SPVL2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	166	447,201	2700	(26,860)	0	0	(98,823)		(98,823)	(30,004)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2800 BHF4SPVW8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	230	643,832	2800	(29,600)	0	0	(119,485)		(119,485)	(38,834)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2800 BHF4SPYR6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	329	921,480	2800	(98,148)	0	0	(269,008)		(269,008)	(81,487)	0	0	0	0		0005
CALL OPTION JAN31 SPX C @ 11200 01/17/2031 11200. CALL 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	(72,151)	0	0	(260,523)		(260,523)	(139,936)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3200 BHF4SPZ87	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	216	690,496	3200	(67,879)	0	0	(117,219)		(117,219)	(39,995)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@3000 BHF4SPZA2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	218	653,910	3000	(50,320)	0	0	(151,990)		(151,990)	(50,909)	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	(72,940)	0	0	(263,372)		(263,372)	(141,466)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2700 BHF4T44A2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	155	419,688	2700	(27,034)	0	0	(92,743)		(92,743)	(28,158)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@3000 BHF4T46V4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	217	651,210	3000	(52,451)	0	0	(151,366)		(151,366)	(50,700)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2900 BHF4T4A31	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	202	585,133	2900	(55,421)	0	0	(152,618)		(152,618)	(48,660)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2800 BHF4TNES0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	160	449,036	2800	(53,610)	0	0	(131,084)		(131,084)	(39,708)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2800 BHF4TNF34	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	152	426,944	2800	(23,420)	0	0	(79,232)		(79,232)	(25,751)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@2900 BHF4TNFJ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	233	674,569	2900	(68,969)	0	0	(175,943)		(175,943)	(56,097)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 JAN31MXEAC@3000 BHF4TNG41	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	240	720,540	3000	(62,901)	0	0	(167,480)		(167,480)	(56,098)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3300 BHF4TNJ48	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	302	995,115	3300	(85,135)	0	0	(151,045)		(151,045)	(52,612)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@43200 BHF4TNJM8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	02/21/2031	45	1,952,640	43200	(36,334)	0	0	(192,506)		(192,506)	(120,852)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN27RTYC@2300 BHF4TNL11	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/15/2027	110	252,586	2300	(34,420)	0	0	(58,510)		(58,510)	(18,676)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3100 BHF4TNL45	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	189	587,419	3100	(64,450)	0	0	(111,334)		(111,334)	(37,002)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN28MXEAC@2900 BHF4TNML6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	148	428,330	2900	(18,010)	0	0	(65,945)		(65,945)	(22,986)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3200 BHF4TNN68	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	602	1,926,336	3200	(186,766)	0	0	(327,020)		(327,020)	(111,577)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3000 BHF4TNQ65	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	169	505,680	3000	(62,703)	0	0	(106,947)		(106,947)	(34,679)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@5200 BHF4U7Q35	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/20/2025	02/21/2031	175	909,896	5200	(5,276)	0	0	(17,401)		(17,401)	(6,452)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3300 BHF4U7QV3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	334	1,101,045	3300	(93,687)	0	0	(167,128)		(167,128)	(58,214)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3000 BHF4U7R59	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	195	583,770	3000	(72,124)	0	0	(123,465)		(123,465)	(40,036)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3100 BHF4U7RM2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	417	1,294,219	3100	(141,402)	0	0	(245,289)		(245,289)	(81,522)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@5200 BHF4U7T40	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	02/21/2031	101	526,448	5200	(3,052)	0	0	(10,068)		(10,068)	(3,733)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3200 BHF4U7TL2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	562	1,798,560	3200	(173,537)	0	0	(305,325)		(305,325)	(104,175)	0	0	0	0		0005

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CALL OPTION FEB26RTYC@2900 JAN31RTYC@5200 BHF4U7U71	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/20/2025	01/17/2031	151	783,016	5200	(4,236)	0	0	(14,127)		(14,127)	(5,209)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2900 BHF4U7U97	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	173	500,424	2900	(69,829)	0	0	(117,990)		(117,990)	(37,179)	0	0	0	0		0005
CALL OPTION JAN28 RTY C @ 3000 01/21/2028 3000. CALL BHF4UWYY3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	102	306,300	3000	(11,422)	0	0	(23,415)		(23,415)	(7,515)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3200 BHF4UX0V4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	492	1,574,816	3200	(121,216)	0	0	(267,343)		(267,343)	(91,216)	0	0	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	(59,410)	0	0	(273,615)		(273,615)	(164,441)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3000 BHF4UX3P4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	484	1,453,020	3000	(145,797)	0	0	(307,311)		(307,311)	(99,652)	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 02RNE8IBXP4ROTD8PU41	02/27/2025	01/17/2031	786	15,715,000	20000	(520)	14	0	(10,717)	^	(10,717)	(7,376)	0	(13)	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 02RNE8IBXP4ROTD8PU41	02/27/2025	01/17/2031	445	8,545,920	19200	(704)	18	0	(8,466)	^	(8,466)	(5,748)	0	(18)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@3100 BHF4UX4Z1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	661	2,048,852	3100	(180,206)	0	0	(388,314)		(388,314)	(129,056)	0	0	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	(32,021)	0	0	(111,784)		(111,784)	(39,035)	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	(35,596)	0	0	(116,088)		(116,088)	(37,816)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31NDXC@41600 BHF4WH2H3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	46	1,922,336	41600	(26,615)	0	0	(219,810)		(219,810)	(136,258)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@18400 BHF4X92D2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/27/2025	02/21/2031	590	10,848,272	18400	(1,409)	0	0	(18,133)		(18,133)	(12,054)	0	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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 MAR31SPXC@18400 BHF4X92E0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	3,174	58,397,000	18400	(8,188)	0	0	(109,257)		(109,257)	(72,213)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@4800 BHF4X9770	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/26/2025	02/21/2031	109	522,384	4800	(2,852)	0	0	(15,093)		(15,093)	(5,551)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@18400 BHF4X97F2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	2,127	39,137,904	18400	(5,488)	0	0	(73,224)		(73,224)	(48,397)	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 NA 7H6GLXDRUGQFU57RNE97	04/11/2025	11/15/2030	101	402,840	4000	(4,031)	0	0	(24,870)		(24,870)	(9,140)	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	(9,146)	0	0	(139,642)		(139,642)	(92,970)	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	(9,009)	0	0	(135,004)		(135,004)	(89,309)	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	(17,457)	0	0	(204,107)		(204,107)	(128,135)	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	(35,150)	0	0	(292,133)		(292,133)	(170,764)	0	0	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	(23,484)	0	0	(270,399)		(270,399)	(161,536)	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	(5)	0	0	(11,600)		(11,600)	(7,756)	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	(3)	0	0	(9,436)		(9,436)	(6,203)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB26RTYC@2900 OCT30MXEA@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	(1,800)	0	0	(6,896)		(6,896)	(3,717)	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	(1,864)	0	0	(13,262)		(13,262)	(7,426)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR27SPXC@5000 04/16/2027 5000. CALL BHF50AP08	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2025	04/16/2027	202	1,009,150	5000	(277,665)	0	0	(559,707)		(559,707)	(132,206)	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 O2RNE8IBXP4ROTD8PU41	05/16/2025	11/19/2027	121	797,214	6600	(66,715)	0	0	(185,851)		(185,851)	(61,260)	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	(59,083)	0	0	(115,594)		(115,594)	(27,861)	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 O2RNE8IBXP4ROTD8PU41	05/16/2025	05/21/2027	206	1,029,500	5000	(295,851)	0	0	(576,206)		(576,206)	(135,864)	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	(48,249)	0	0	(108,980)		(108,980)	(28,003)	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	(917)	26	0	(19,680)	^	(19,680)	(12,551)	0	(25)	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	(990)	27	0	(20,464)	^	(20,464)	(13,294)	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	(1,376)	37	0	(29,965)	^	(29,965)	(18,719)	0	(38)	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	(621)	17	0	(12,839)	^	(12,839)	(8,341)	0	(17)	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 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	(67,283)	0	0	(123,014)		(123,014)	(27,024)	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	(225,792)	0	0	(553,094)		(553,094)	(201,635)	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	(9,644)	0	0	(31,216)		(31,216)	(11,414)	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	(54,912)	0	0	(104,302)		(104,302)	(26,077)	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	(78,249)	0	0	(131,086)		(131,086)	(29,173)	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	(55,134)	0	0	(213,973)		(213,973)	(102,241)	0	0	0	0		0005
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	(4,321)	0	0	(15,611)		(15,611)	(5,815)	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	(9,749)	0	0	(33,741)		(33,741)	(14,224)	0	0	0	0		0005
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	(449,515)	0	0	(939,858)		(939,858)	(327,433)	0	0	0	0		0005
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	(3,441)	99	0	(29,861)	^	(29,861)	(17,509)	0	(99)	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	(26,681)	767	0	(103,134)	^	(103,134)	(53,720)	0	(767)	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	(51,521)	0	0	(123,540)		(123,540)	(36,023)	0	0	0	0		0005
CALL OPTION MAY28SPXC@6400 05/19/2028 6400. CALL BHF553KN1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2025	05/19/2028	135	862,720	6400	(121,777)	0	0	(255,063)		(255,063)	(80,228)	0	0	0	0		0005
CALL OPTION JUN31MXEAC@5600 06/20/2031 5600. CALL BHF55TTT2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2025	06/20/2031	181	1,011,640	5600	(2,668)	0	0	(8,554)		(8,554)	(4,759)	0	0	0	0		0005
CALL OPTION JUN28RTYC@2700 06/16/2028 2700. CALL BHF578SD2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/23/2025	06/16/2028	116	314,037	2700	(26,368)	0	0	(53,228)		(53,228)	(17,461)	0	0	0	0		0005
CALL OPTION JUL27MXEAC@2500 07/16/2027 2500. CALL BHF58PGN4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2025	07/16/2027	122	304,300	2500	(41,605)	0	0	(84,957)		(84,957)	(22,384)	0	0	0	0		0005
CALL OPTION AUG27NDXC@21600 08/20/2027 21600 CALL BHF58PMA5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2025	08/20/2027	80	1,737,936	21600	(364,718)	0	0	(810,795)		(810,795)	(329,878)	0	0	0	0		0005
CALL OPTION JUL31NDXC@46400 07/18/2031 46400 CALL BHF59EMD3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/13/2025	07/18/2031	45	2,099,136	46400	(43,522)	0	0	(178,679)		(178,679)	(111,456)	0	0	0	0		0005
CALL OPTION JUL27RTYC@2000 07/16/2027 2000. CALL BHF59ESZ8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2025	07/16/2027	105	210,080	2000	(56,618)	0	0	(91,566)		(91,566)	(24,324)	0	0	0	0		0005
CALL OPTION JUL31NDXC@51200 07/18/2031 51200 CALL BHF59EXF6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/13/2025	07/18/2031	47	2,420,736	51200	(28,150)	0	0	(143,249)		(143,249)	(94,208)	0	0	0	0		0005
CALL OPTION JUL31MXEAC@5600 07/18/2031 5600. CALL BHF5A1514	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2025	07/18/2031	123	691,208	5600	(2,069)	0	0	(6,160)		(6,160)	(3,414)	0	0	0	0		0005
CALL OPTION JUL31SPXC@16800 07/18/2031 16800 CALL BHF5A15N6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2025	07/18/2031	177	2,971,416	16800	(2,118)	64	0	(16,428)	^	(16,428)	(10,193)	0	(64)	0	0		0005
CALL OPTION JUL28SPXC@10800 07/21/2028 10800 CALL BHF5A16F2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/21/2025	07/21/2028	136	1,464,048	10800	(1,669)	0	0	(7,206)		(7,206)	(4,417)	0	0	0	0		0005
CALL OPTION AUG28RTYC@3100 08/18/2028 3100. CALL BHF5A1DC1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/21/2025	08/18/2028	174	538,408	3100	(19,449)	0	0	(47,560)		(47,560)	(16,330)	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION AUG27SPXC@5600 08/20/2027 5600. CALL BHF5AR756	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/27/2025	08/20/2027	180	1,006,208	5600	(257,837)	0	0	(415,421)		(415,421)	(110,438)	0	0	0	0		0005
CALL OPTION AUG31NDXC@40000 08/15/2031 40000 CALL BHF5AR7T4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2025	08/15/2031	52	2,081,200	40000	(89,530)	0	0	(312,354)		(312,354)	(183,916)	0	0	0	0		0005
CALL OPTION JUN31MXEAC@5400 06/20/2031 5400. CALL BHF5AR9L9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/28/2025	06/20/2031	101	544,428	5400	(1,684)	0	0	(5,968)		(5,968)	(3,251)	0	0	0	0		0005
CALL OPTION AUG31NDXC@51200 08/15/2031 51200 CALL BHF5ARBK8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2025	08/15/2031	48	2,461,184	51200	(24,773)	0	0	(150,043)		(150,043)	(98,094)	0	0	0	0		0005
CALL OPTION AUG27NDXC@21600 08/20/2027 21600 CALL BHF5BE424	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/03/2025	08/20/2027	58	1,250,208	21600	(268,399)	0	0	(583,294)		(583,294)	(237,317)	0	0	0	0		0005
CALL OPTION SEP27NDXC@21600 09/17/2027 21600 CALL BHF5BEBM2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/03/2025	09/17/2027	62	1,336,824	21600	(291,542)	0	0	(631,048)		(631,048)	(255,588)	0	0	0	0		0005
CALL OPTION OCT27SPXC@7400 10/15/2027 7400. CALL BHF5BW960	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/15/2027	339	2,507,268	7400	(147,898)	0	0	(299,457)		(299,457)	(122,711)	0	0	0	0		0005
CALL OPTION OCT27SPXC@8800 10/15/2027 8800. CALL BHF5BW9B9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/15/2027	722	6,354,304	8800	(46,995)	0	0	(125,749)		(125,749)	(63,593)	0	0	0	0		0005
CALL OPTION OCT27SPXC@7800 10/15/2027 7800. CALL BHF5BW9C7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/15/2027	6,062	47,281,416	7800	(1,659,153)	0	0	(3,746,439)		(3,746,439)	(1,682,678)	0	0	0	0		0005
CALL OPTION OCT26RTYC@2000 10/16/2026 2000. CALL BHF5BWBR1 BHF5BWBR1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2025	10/16/2026	687	1,373,840	2000	(396,859)	0	0	(549,570)		(549,570)	(161,340)	0	0	0	0		0005
CALL OPTION NOV27SPXC@8000 11/19/2027 8000. CALL BHF5BWDJ7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	11/19/2027	3,840	30,718,480	8000	(879,554)	0	0	(2,098,144)		(2,098,144)	(986,788)	0	0	0	0		0005
CALL OPTION NOV30SPXC@17600 11/15/2030 17600 CALL BHF5BWDP3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	11/15/2030	148	2,602,864	17600	(640)	0	0	(4,246)		(4,246)	(2,828)	0	0	0	0		0005
CALL OPTION DEC27SPXC@8800 12/17/2027 8800. CALL BHF5BWF89 BHF5BWF89	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	12/17/2027	4,286	37,713,896	8800	(349,506)	0	0	(999,616)		(999,616)	(536,201)	0	0	0	0		0005
CALL OPTION JAN29SPXC@19200 01/19/2029 19200 CALL BHF5BWJM4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/19/2029	2,966	56,941,824	19200	(1,453)	0	0	(106)		(106)	(72)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JAN29SPXC@18400 01/19/2029 18400 CALL BHF5BWJN2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/19/2029	265	4,874,160	18400	(162)	0	0	(21)		(21)	(14)	0	0	0	0		0005
CALL OPTION DEC29NDXC@30400 12/21/2029 30400 CALL BHF5BWMC2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	12/21/2029	86	2,617,440	30400	(284,821)	0	0	(666,133)		(666,133)	(340,402)	0	0	0	0		0005
CALL OPTION DEC29NDXC@36800 12/21/2029 36800 CALL BHF5BWQ95	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	12/21/2029	162	5,955,712	36800	(242,932)	0	0	(762,954)		(762,954)	(477,859)	0	0	0	0		0005
CALL OPTION JAN30SPXC@10400 01/18/2030 10400 CALL BHF5BWQH7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/18/2030	175	1,824,264	10400	(19,511)	0	0	(75,435)		(75,435)	(44,507)	0	0	0	0		0005
CALL OPTION DEC29NDXC@41600 12/21/2029 41600 CALL BHF5BWRM5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	12/21/2029	54	2,227,264	41600	(42,377)	0	0	(165,974)		(165,974)	(111,329)	0	0	0	0		0005
CALL OPTION JAN29SPXC@10400 01/19/2029 10400 CALL BHF5BWRW3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/19/2029	5,022	52,226,616	10400	(192,385)	0	0	(863,459)		(863,459)	(550,874)	0	0	0	0		0005
CALL OPTION APR29SPXC@9600 04/20/2029 9600. CALL BHF5BX513	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	04/20/2029	4,345	41,709,408	9600	(546,603)	0	0	(1,856,779)		(1,856,779)	(1,081,859)	0	0	0	0		0005
CALL OPTION APR30NDXC@38400 04/18/2030 38400 CALL BHF5BX5F2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	04/18/2030	122	4,672,512	38400	(172,609)	0	0	(561,693)		(561,693)	(357,333)	0	0	0	0		0005
CALL OPTION APR30NDXC@44800 04/18/2030 44800 CALL BHF5BX679	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	04/18/2030	153	6,852,608	44800	(97,323)	0	0	(415,301)		(415,301)	(279,629)	0	0	0	0		0005
CALL OPTION APR29SPXC@20000 04/20/2029 20000 CALL BHF5BX6H7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	04/20/2029	1,616	32,327,000	20000	(1,259)	0	0	(107)		(107)	(73)	0	0	0	0		0005
CALL OPTION APR29RTYC@4600 04/20/2029 4600. CALL BHF5BX984	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	04/20/2029	694	3,193,964	4600	(14,766)	0	0	(32,275)		(32,275)	(9,659)	0	0	0	0		0005
CALL OPTION APR29RTYC@3000 04/20/2029 3000. CALL BHF5BX9U5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	04/20/2029	660	1,979,310	3000	(135,901)	0	0	(272,277)		(272,277)	(94,422)	0	0	0	0		0005
CALL OPTION APR29RTYC@5200 04/20/2029 5200. CALL BHF5BX9Z4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	04/20/2029	208	1,083,784	5200	(2,590)	0	0	(4,113)		(4,113)	(1,018)	0	0	0	0		0005
CALL OPTION APR29SPXC@14000 04/20/2029 14000 CALL BHF5BXA33	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	04/20/2029	597	8,355,620	14000	(2,665)	0	0	(7,467)		(7,467)	(4,957)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR29RTYC@3500 04/20/2029 3500. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF5BXAR0		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	04/20/2029	776	2,716,525	3500	(75,474)	0	0	(169,134)		(169,134)	(62,274)	0	0	0	0		0005
CALL OPTION MAY29SPXC@14800 05/18/2029 14800	Index Linked Annuities			MORGAN STANLEY & CO																		
CALL BHF5BXCD9		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/18/2029	240	3,555,108	14800	(764)	0	0	(1,861)		(1,861)	(1,240)	0	0	0	0		0005
CALL OPTION MAY29SPXC@10000 05/18/2029 10000	Index Linked Annuities			MORGAN STANLEY & CO																		
CALL BHF5BXD89		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/18/2029	334	3,339,700	10000	(28,087)	0	0	(112,365)		(112,365)	(67,409)	0	0	0	0		0005
CALL OPTION MAY29SPXC@20800 05/18/2029 20800	Index Linked Annuities			MORGAN STANLEY & CO																		
CALL BHF5BXDB2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/18/2029	249	5,169,216	20800	(107)	0	0	(12)		(12)	(8)	0	0	0	0		0005
CALL OPTION JUN29SPXC@20800 06/15/2029 20800	Index Linked Annuities			MORGAN STANLEY & CO																		
CALL BHF5BXHW2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	06/15/2029	174	3,615,248	20800	(80)	0	0	(12)		(12)	(8)	0	0	0	0		0005
CALL OPTION MAY29RTYC@3100 05/18/2029 3100. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF5BXP03		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	05/18/2029	3,351	10,388,596	3100	(615,867)	0	0	(1,261,027)		(1,261,027)	(445,419)	0	0	0	0		0005
CALL OPTION MAY29RTYC@3200 05/18/2029 3200. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF5BXP11		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	05/18/2029	501	1,603,488	3200	(79,670)	0	0	(167,227)		(167,227)	(60,306)	0	0	0	0		0005
CALL OPTION JUN29NDXC@33600 06/15/2029 33600	Index Linked Annuities			MORGAN STANLEY & CO																		
CALL BHF5BXP45		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	06/15/2029	95	3,182,928	33600	(173,011)	0	0	(493,217)		(493,217)	(290,259)	0	0	0	0		0005
CALL OPTION MAY29SPXC@9600 05/18/2029 9600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5BXQ93		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/18/2029	11,251	108,012,192	9600	(1,392,457)	0	0	(5,095,399)		(5,095,399)	(2,939,961)	0	0	0	0		0005
CALL OPTION JUN29NDXC@28000 06/15/2029 28000	Index Linked Annuities			MORGAN STANLEY & CO																		
CALL BHF5BXSK6		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	06/15/2029	70	1,970,920	28000	(265,795)	0	0	(582,333)		(582,333)	(281,168)	0	0	0	0		0005
CALL OPTION AUG29NDXC@38400 08/17/2029 38400	Index Linked Annuities			MORGAN STANLEY & CO																		
CALL BHF5BXUE7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	08/17/2029	52	1,992,576	38400	(52,111)	0	0	(184,935)		(184,935)	(122,924)	0	0	0	0		0005
CALL OPTION AUG28SPXC@8800 08/18/2028 8800. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF5BXVU0		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	08/18/2028	5,375	47,303,608	8800	(837,732)	0	0	(2,577,992)		(2,577,992)	(1,389,474)	0	0	0	0		0005
CALL OPTION AUG29NDXC@35200 08/17/2029 35200	Index Linked Annuities			MORGAN STANLEY & CO																		
CALL BHF5BXW39		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	08/17/2029	93	3,256,704	35200	(146,457)	0	0	(443,653)		(443,653)	(271,643)	0	0	0	0		0005
CALL OPTION SEP28SPXC@8400 09/15/2028 8400. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF5BXX20		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	09/15/2028	11,901	99,965,628	8400	(3,059,255)	0	0	(8,235,982)		(8,235,982)	(4,066,806)	0	0	0	0		0005

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CALL OPTION SEP29NDXC@38400 09/21/2029 38400 CALL BHF5BY0S7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	09/21/2029	123	4,720,896	38400	(130,186)	0	0	(457,187)		(457,187)	(302,004)	0	0	0	0		0005
CALL OPTION OCT26SPXC@7600 10/16/2026 7600. CALL BHF5BY2U0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/17/2025	10/16/2026	15,974	121,402,248	7600	(1,828,701)	0	0	(1,942,710)		(1,942,710)	63,011	0	0	0	0		0005
CALL OPTION OCT29RTYC@3400 10/19/2029 3400. CALL BHF5BY3B1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/19/2029	1,020	3,468,034	3400	(145,273)	0	0	(315,808)		(315,808)	(117,868)	0	0	0	0		0005
CALL OPTION OCT29RTYC@3100 10/19/2029 3100. CALL BHF5BY3M7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/19/2029	1,366	4,234,569	3100	(290,889)	0	0	(588,685)		(588,685)	(208,228)	0	0	0	0		0005
CALL OPTION OCT29RTYC@3200 10/19/2029 3200. CALL BHF5BY3N5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/19/2029	1,823	5,832,192	3200	(340,431)	0	0	(706,372)		(706,372)	(255,977)	0	0	0	0		0005
CALL OPTION OCT26SPXC@9600 10/16/2026 9600. CALL BHF5BY3R6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/17/2025	10/16/2026	132	1,264,992	9600	(242)	0	0	(1)		(1)	157	0	0	0	0		0005
CALL OPTION OCT29RTYC@3800 10/19/2029 3800. CALL BHF5BY4A2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/19/2029	391	1,484,470	3800	(31,815)	0	0	(75,029)		(75,029)	(28,433)	0	0	0	0		0005
CALL OPTION SEP28SPXC@12000 09/15/2028 12000 CALL BHF5BY4B0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	09/15/2028	125	1,503,360	12000	(829)	0	0	(2,598)		(2,598)	(1,689)	0	0	0	0		0005
CALL OPTION OCT29NDXC@32000 10/19/2029 32000 CALL BHF5BY5D5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	10/19/2029	68	2,177,600	32000	(176,388)	0	0	(449,044)		(449,044)	(244,906)	0	0	0	0		0005
CALL OPTION OCT29NDXC@33600 10/19/2029 33600 CALL BHF5BY7C5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	10/19/2029	113	3,800,832	33600	(239,403)	0	0	(657,265)		(657,265)	(377,943)	0	0	0	0		0005
CALL OPTION NOV28SPXC@9200 11/17/2028 9200. CALL BHF5BY990	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	2,073	19,073,532	9200	(253,243)	0	0	(852,587)		(852,587)	(486,482)	0	0	0	0		0005
CALL OPTION NOV28SPXC@18400 11/17/2028 18400 CALL BHF5BYAK3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	890	16,369,928	18400	(409)	0	0	(27)		(27)	(18)	0	0	0	0		0005
CALL OPTION DEC28SPXC@8800 12/15/2028 8800. CALL BHF5BYBJ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	441	3,876,752	8800	(82,063)	0	0	(263,941)		(263,941)	(141,463)	0	0	0	0		0005
CALL OPTION NOV28SPXC@10400 11/17/2028 10400 CALL BHF5BYCJ4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	1,189	12,369,136	10400	(40,081)	0	0	(162,942)		(162,942)	(104,407)	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION NOV28SPXC@19200 11/17/2028 19200 CALL BHF5BYD12	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	3,341	64,151,424	19200	(1,203)	0	0	(42)		(42)	(28)	0	0	0	0		0005
CALL OPTION NOV28SPXC@20000 11/17/2028 20000 CALL BHF5BYD38	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	5,643	112,858,800	20000	(1,636)	0	0	(29)		(29)	(19)	0	0	0	0		0005
CALL OPTION NOV29SPXC@12800 11/16/2029 12800 CALL BHF5BYD53	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	11/16/2029	4,724	60,464,000	12800	(75,202)	0	0	(391,036)		(391,036)	(242,789)	0	0	0	0		0005
CALL OPTION OCT27SPXC@6800 10/15/2027 6800. CALL BHF5BYEZ6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/15/2027	4,432	30,139,776	6800	(3,372,775)	0	0	(5,926,459)		(5,926,459)	(2,065,277)	0	0	0	0		0005
CALL OPTION AUG27SPXC@6400 08/20/2027 6400. CALL BHF5BYF51	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	08/20/2027	770	4,926,848	6400	(704,620)	0	0	(1,234,253)		(1,234,253)	(392,201)	0	0	0	0		0005
CALL OPTION SEP27SPXC@6200 09/17/2027 6200. CALL BHF5BYF93	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	09/17/2027	3,148	19,519,212	6200	(3,368,760)	0	0	(5,683,078)		(5,683,078)	(1,715,752)	0	0	0	0		0005
CALL OPTION SEP27SPXC@6400 09/17/2027 6400. CALL BHF5BYFB8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	09/17/2027	7,345	47,009,792	6400	(6,861,959)	0	0	(12,004,989)		(12,004,989)	(3,800,033)	0	0	0	0		0005
CALL OPTION OCT27SPXC@6400 10/15/2027 6400. CALL BHF5BYFD4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/15/2027	5,765	36,898,752	6400	(5,852,955)	0	0	(9,599,149)		(9,599,149)	(3,027,449)	0	0	0	0		0005
CALL OPTION NOV27SPXC@7000 11/19/2027 7000. CALL BHF5BYG84	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	11/19/2027	647	4,525,990	7000	(432,955)	0	0	(790,896)		(790,896)	(289,078)	0	0	0	0		0005
CALL OPTION NOV30SPXC@35200 11/15/2030 35200 CALL BHF5BYGA9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	11/15/2030	751	26,421,120	35200	(45)	0	0	(13)		(13)	(10)	0	0	0	0		0005
CALL OPTION NOV30SPXC@36800 11/15/2030 36800 CALL BHF5BYGF8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	11/15/2030	480	17,650,752	36800	(19)	0	0	(5)		(5)	(4)	0	0	0	0		0005
CALL OPTION DEC30SPXC@35200 12/20/2030 35200 CALL BHF5BYGG6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/20/2030	232	8,168,160	35200	(14)	0	0	(6)		(6)	(5)	0	0	0	0		0005
CALL OPTION DEC30SPXC@36800 12/20/2030 36800 CALL BHF5BYGH4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/20/2030	337	12,412,640	36800	(13)	0	0	(5)		(5)	(4)	0	0	0	0		0005
CALL OPTION DEC27SPXC@7000 12/17/2027 7000. CALL BHF5BYGN1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	12/17/2027	2,143	15,000,790	7000	(1,477,460)	0	0	(2,693,380)		(2,693,380)	(980,468)	0	0	0	0		0005

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CALL OPTION DEC27SPXC@15600 12/17/2027 15600 CALL BHF5BYGV3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	12/17/2027	220	3,434,340	15600	(87)	0	0	(1)		(1)	0	0	0	0	0	0005
CALL OPTION JAN28SPXC@7000 01/21/2028 7000. CALL BHF5BYH18	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	01/21/2028	1,193	8,354,430	7000	(845,244)	0	0	(1,550,141)		(1,550,141)	(564,133)	0	0	0	0	0005
CALL OPTION JAN28SPXC@7600 01/21/2028 7600. CALL BHF5BYHG5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	01/21/2028	224	1,703,008	7600	(91,809)	0	0	(195,941)		(195,941)	(83,581)	0	0	0	0	0005
CALL OPTION JAN28SPXC@8800 01/21/2028 8800. CALL BHF5BYHJ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	01/21/2028	2,234	19,657,792	8800	(200,554)	0	0	(599,340)		(599,340)	(323,542)	0	0	0	0	0005
CALL OPTION JAN28SPXC@7400 01/21/2028 7400. CALL BHF5BYJ16	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	01/21/2028	139	1,026,528	7400	(69,345)	0	0	(140,078)		(140,078)	(56,741)	0	0	0	0	0005
CALL OPTION DEC27SPXC@15200 12/17/2027 15200 CALL BHF5BYJ32	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	12/17/2027	445	6,766,432	15200	(197)	0	0	(3)		(3)	2	0	0	0	0	0005
CALL OPTION JAN28SPXC@10000 01/21/2028 10000 CALL BHF5BYJG3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	01/21/2028	127	1,268,200	10000	(2,271)	0	0	(6,338)		(6,338)	(3,061)	0	0	0	0	0005
CALL OPTION JAN28SPXC@14000 01/21/2028 14000 CALL BHF5BYJH1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	01/21/2028	120	1,683,920	14000	(130)	0	0	(15)		(15)	(3)	0	0	0	0	0005
CALL OPTION JAN31SPXC@36800 01/17/2031 36800 CALL BHF5BYJJ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/17/2031	314	11,546,736	36800	(16)	0	0	(6)		(6)	(5)	0	0	0	0	0005
CALL OPTION JAN31SPXC@35200 01/17/2031 35200 CALL BHF5BYJM0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/17/2031	185	6,502,496	35200	(11)	0	0	(7)		(7)	(6)	0	0	0	0	0005
CALL OPTION JAN28SPXC@14400 01/21/2028 14400 CALL BHF5BYJT5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	01/21/2028	166	2,390,688	14400	(144)	0	0	(11)		(11)	(2)	0	0	0	0	0005
CALL OPTION FEB31SPXC@20000 02/21/2031 20000 CALL BHF5BYKW6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/21/2031	326	6,520,600	20000	(743)	0	0	(5,275)		(5,275)	(3,608)	0	0	0	0	0005
CALL OPTION FEB31SPXC@35200 02/21/2031 35200 CALL BHF5BYKZ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/21/2031	450	15,838,944	35200	(27)	0	0	(23)		(23)	(18)	0	0	0	0	0005
CALL OPTION FEB31SPXC@36800 02/21/2031 36800 CALL BHF5BYL05	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/21/2031	565	20,780,960	36800	(28)	0	0	(17)		(17)	(13)	0	0	0	0	0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB28SPXC@6800 02/18/2028 6800. CALL BHF5BYLA3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	02/18/2028	551	3,749,112	6800	(466,131)	0	0	(817,734)		(817,734)	(282,729)	0	0	0	0		0005
CALL OPTION FEB28SPXC@8000 02/18/2028 8000. CALL BHF5BYLH8 BHF5BYLH8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	02/18/2028	13,732	109,856,560	8000	(3,833,308)	0	0	(9,103,041)		(9,103,041)	(4,248,522)	0	0	0	0		0005
CALL OPTION FEB31SPXC@17600 02/21/2031 17600 CALL BHF5BYM20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/21/2031	189	3,332,560	17600	(1,021)	0	0	(8,036)		(8,036)	(5,254)	0	0	0	0		0005
CALL OPTION FEB31MXEAC@7200 02/21/2031 7200. CALL BHF5BYM38	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	02/21/2031	150	1,081,440	7200	(431)	0	0	(771)		(771)	(488)	0	0	0	0		0005
CALL OPTION FEB28SPXC@8400 02/18/2028 8400. CALL BHF5BYM95	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	02/18/2028	2,724	22,885,212	8400	(465,332)	0	0	(1,237,549)		(1,237,549)	(624,337)	0	0	0	0		0005
CALL OPTION FEB31MXEAC@7400 02/21/2031 7400. CALL BHF5BYME4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	02/21/2031	192	1,420,282	7400	(486)	0	0	(768)		(768)	(492)	0	0	0	0		0005
CALL OPTION MAR28SPXC@6600 03/17/2028 6600. CALL BHF5BYMY0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	03/17/2028	4,114	27,154,314	6600	(4,055,005)	0	0	(6,868,543)		(6,868,543)	(2,262,033)	0	0	0	0		0005
CALL OPTION MAR28SPXC@7800 03/17/2028 7800. CALL BHF5BYMZ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	03/17/2028	6,880	53,663,298	7800	(2,523,618)	0	0	(5,622,716)		(5,622,716)	(2,492,683)	0	0	0	0		0005
CALL OPTION MAR28SPXC@8000 03/17/2028 8000. CALL BHF5BYN03	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	03/17/2028	6,332	50,656,240	8000	(1,870,736)	0	0	(4,416,439)		(4,416,439)	(2,051,107)	0	0	0	0		0005
CALL OPTION MAR28SPXC@8800 03/17/2028 8800. CALL BHF5BYN11	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	03/17/2028	660	5,805,008	8800	(72,292)	0	0	(213,844)		(213,844)	(115,672)	0	0	0	0		0005
CALL OPTION MAR31SPXC@19200 03/21/2031 19200 CALL BHF5BYPE1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	03/21/2031	367	7,054,656	19200	(1,168)	0	0	(9,250)		(9,250)	(6,208)	0	0	0	0		0005
CALL OPTION MAR31MXEAC@7400 03/21/2031 7400. CALL BHF5BYPJ0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	03/21/2031	378	2,796,238	7400	(1,035)	0	0	(1,679)		(1,679)	(1,073)	0	0	0	0		0005
CALL OPTION MAR31SPXC@35200 03/21/2031 35200 CALL BHF5BYPR2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	03/21/2031	376	13,252,096	35200	(26)	0	0	(26)		(26)	(20)	0	0	0	0		0005
CALL OPTION FEB31SPXC@33600 02/21/2031 33600 CALL BHF5BYPT8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/21/2031	128	4,292,064	33600	(10)	0	0	(12)		(12)	(9)	0	0	0	0		0005

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CALL OPTION MAR31SPXC@33600 03/21/2031 33600 CALL BHF5BYPU5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	03/21/2031	666	22,388,016	33600	(60)	0	0	(80)		(80)	(62)	0	0	0	0		0005
CALL OPTION APR28SPXC@6800 04/21/2028 6800. CALL BHF5BYQE0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	04/21/2028	2,359	16,038,480	6800	(2,080,001)	0	0	(3,663,355)		(3,663,355)	(1,266,527)	0	0	0	0		0005
CALL OPTION APR28SPXC@8400 04/21/2028 8400. CALL BHF5BYQJ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	04/21/2028	3,903	32,786,124	8400	(762,044)	0	0	(2,056,545)		(2,056,545)	(1,028,786)	0	0	0	0		0005
CALL OPTION APR28SPXC@9600 04/21/2028 9600. CALL BHF5BYRK5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	04/21/2028	320	3,069,600	9600	(13,506)	0	0	(45,852)		(45,852)	(26,784)	0	0	0	0		0005
CALL OPTION APR31SPXC@33600 04/18/2031 33600 CALL BHF5BYRU3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	04/18/2031	427	14,338,800	33600	(38)	0	0	(67)		(67)	(52)	0	0	0	0		0005
CALL OPTION APR31SPXC@32000 04/18/2031 32000 CALL BHF5BYRX7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	04/18/2031	406	12,990,080	32000	(49)	0	0	(109)		(109)	(83)	0	0	0	0		0005
CALL OPTION APR31MXEAC@7200 04/18/2031 7200. CALL BHF5BYRZ2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	04/18/2031	103	742,752	7200	(341)	0	0	(644)		(644)	(406)	0	0	0	0		0005
CALL OPTION APR28SPXC@12400 04/21/2028 12400 CALL BHF5BYS81	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	04/21/2028	130	1,617,828	12400	(408)	0	0	(561)		(561)	(320)	0	0	0	0		0005
CALL OPTION MAR28SPXC@11200 03/17/2028 11200 CALL BHF5BYT56	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	03/17/2028	1,315	14,729,232	11200	(9,390)	0	0	(20,756)		(20,756)	(11,228)	0	0	0	0		0005
CALL OPTION MAY31SPXC@33600 05/16/2031 33600 CALL BHF5BYU62	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/16/2031	177	5,960,304	33600	(18)	0	0	(36)		(36)	(28)	0	0	0	0		0005
CALL OPTION MAY31SPXC@18400 05/16/2031 18400 CALL BHF5BYUD7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/16/2031	142	2,616,296	18400	(685)	0	0	(6,043)		(6,043)	(3,948)	0	0	0	0		0005
CALL OPTION MAY28SPXC@7200 05/19/2028 7200. CALL BHF5BYUE5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	05/19/2028	6,310	45,433,656	7200	(4,281,806)	0	0	(8,152,068)		(8,152,068)	(3,107,262)	0	0	0	0		0005
CALL OPTION MAY31MXEAC@7600 05/16/2031 7600. CALL BHF5BYUP0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	05/16/2031	184	1,400,604	7600	(510)	0	0	(790)		(790)	(508)	0	0	0	0		0005
CALL OPTION MAY28SPXC@9600 05/19/2028 9600. CALL BHF5BYUR6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	05/19/2028	2,187	20,996,256	9600	(102,947)	0	0	(351,496)		(351,496)	(207,690)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY28SPXC@10000 05/19/2028 10000 CALL BHF5BYUS4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	05/19/2028	7,556	75,563,900	10000	(220,571)	0	0	(742,138)		(742,138)	(434,318)	0	0	0	0		0005
CALL OPTION MAY31SPXC@35200 05/16/2031 35200 CALL BHF5BYUY1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/16/2031	526	18,510,976	35200	(37)	0	0	(63)		(63)	(49)	0	0	0	0		0005
CALL OPTION MAY31SPXC@36800 05/16/2031 36800 CALL BHF5BYV61	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/16/2031	129	4,747,936	36800	(6)	0	0	(9)		(9)	(7)	0	0	0	0		0005
CALL OPTION JUN31MXEAC@7800 06/20/2031 7800. CALL BHF5BYVV6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	06/20/2031	227	1,770,288	7800	(620)	0	0	(876)		(876)	(567)	0	0	0	0		0005
CALL OPTION JUN28SPXC@6400 06/16/2028 6400. CALL BHF5BYW37	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/09/2025	06/16/2028	236	1,507,584	6400	(258,568)	0	0	(452,363)		(452,363)	(142,352)	0	0	0	0		0005
CALL OPTION JUN28SPXC@7200 06/16/2028 7200. CALL BHF5BYW45	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/09/2025	06/16/2028	7,156	51,526,512	7200	(4,569,039)	0	0	(9,472,093)		(9,472,093)	(3,602,879)	0	0	0	0		0005
CALL OPTION JUN28SPXC@7600 06/16/2028 7600. CALL BHF5BYW60	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/09/2025	06/16/2028	5,263	40,001,232	7600	(2,385,126)	0	0	(5,541,096)		(5,541,096)	(2,316,237)	0	0	0	0		0005
CALL OPTION JUN31SPXC@35200 06/20/2031 35200 CALL BHF5BYWA1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	06/20/2031	201	7,068,512	35200	(14)	0	0	(33)		(33)	(26)	0	0	0	0		0005
CALL OPTION JUN31SPXC@36800 06/20/2031 36800 CALL BHF5BYWB9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	06/20/2031	262	9,643,808	36800	(16)	0	0	(26)		(26)	(20)	0	0	0	0		0005
CALL OPTION MAY28SPXC@10800 05/19/2028 10800 CALL BHF5BYWW3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	05/19/2028	1,305	14,096,376	10800	(16,276)	0	0	(48,432)		(48,432)	(28,021)	0	0	0	0		0005
CALL OPTION JUN28SPXC@5600 06/16/2028 5600. CALL BHF5BYX10	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/09/2025	06/16/2028	226	1,265,992	5600	(370,531)	0	0	(581,061)		(581,061)	(153,380)	0	0	0	0		0005
CALL OPTION JUL28SPXC@7400 07/21/2028 7400. CALL BHF5BYY01	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	07/21/2028	2,089	15,461,782	7400	(1,298,495)	0	0	(2,560,310)		(2,560,310)	(1,013,281)	0	0	0	0		0005
CALL OPTION JUL28SPXC@8000 07/21/2028 8000. CALL BHF5BYY19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	07/21/2028	5,082	40,655,200	8000	(1,859,720)	0	0	(4,303,526)		(4,303,526)	(1,956,830)	0	0	0	0		0005
CALL OPTION JUL28MXEAC@4800 07/21/2028 4800. CALL BHF5BYY43	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	07/21/2028	858	4,116,576	4800	(1,690)	0	0	(5,718)		(5,718)	(2,738)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUL28SPXC@10800 07/21/2028 10800 CALL BHF5BYYY7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	07/21/2028	6,040	65,231,244	10800	(95,612)	0	0	(321,091)		(321,091)	(196,836)	0	0	0	0		0005
CALL OPTION JUL31MXEAC@7800 07/18/2031 7800. CALL BHF5BYZ00	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	07/18/2031	113	880,620	7800	(334)	0	0	(481)		(481)	(311)	0	0	0	0		0005
CALL OPTION JUL28SPXC@11200 07/21/2028 11200 CALL BHF5BYZ26	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	07/21/2028	5,173	57,932,112	11200	(56,587)	0	0	(180,897)		(180,897)	(112,912)	0	0	0	0		0005
CALL OPTION JUL31MXEAC@8000 07/18/2031 8000. CALL BHF5BYZ34	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	07/18/2031	106	851,680	8000	(284)	0	0	(363)		(363)	(237)	0	0	0	0		0005
CALL OPTION JUN28SPXC@14400 06/16/2028 14400 CALL BHF5BYZ75	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/09/2025	06/16/2028	169	2,440,656	14400	(212)	0	0	(81)		(81)	(47)	0	0	0	0		0005
CALL OPTION JUL31SPXC@36800 07/18/2031 36800 CALL BHF5BYZ91	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	07/18/2031	860	31,634,752	36800	(52)	0	0	(109)		(109)	(85)	0	0	0	0		0005
CALL OPTION JUL31SPXC@38400 07/18/2031 38400 CALL BHF5BYZA8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	07/18/2031	716	27,507,072	38400	(29)	0	0	(56)		(56)	(44)	0	0	0	0		0005
CALL OPTION JUL28SPXC@12000 07/21/2028 12000 CALL BHF5BYZU4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	07/21/2028	349	4,191,360	12000	(2,012)	0	0	(5,001)		(5,001)	(3,173)	0	0	0	0		0005
CALL OPTION AUG28SPXC@7200 08/18/2028 7200. CALL BHF5BZ1B0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	08/18/2028	190	1,365,120	7200	(135,618)	0	0	(264,091)		(264,091)	(98,948)	0	0	0	0		0005
CALL OPTION AUG27SPXC@6000 08/20/2027 6000. CALL BHF5BZ245	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	08/20/2027	1,677	10,060,680	6000	(2,001,941)	0	0	(3,273,438)		(3,273,438)	(948,080)	0	0	0	0		0005
CALL OPTION AUG27SPXC@6600 08/20/2027 6600. CALL BHF5BZ278	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	08/20/2027	843	5,560,764	6600	(661,726)	0	0	(1,208,202)		(1,208,202)	(403,408)	0	0	0	0		0005
CALL OPTION SEP28SPXC@5600 09/15/2028 5600. CALL BHF5BZB03	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	09/15/2028	360	2,016,896	5600	(622,617)	0	0	(951,831)		(951,831)	(249,769)	0	0	0	0		0005
CALL OPTION JUN29SPXC@5800 06/15/2029 5800. CALL BHF5BZBT0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	06/15/2029	494	2,864,852	5800	(846,918)	0	0	(1,337,926)		(1,337,926)	(363,965)	0	0	0	0		0005
CALL OPTION JUN29SPXC@6000 06/15/2029 6000. CALL BHF5BZBV5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	06/15/2029	753	4,518,840	6000	(1,193,987)	0	0	(1,925,549)		(1,925,549)	(543,441)	0	0	0	0		0005

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CALL OPTION JUN29SPXC@5600 06/15/2029 5600. CALL BHF5BZC36	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	06/15/2029	153	854,616	5600	(281,832)	0	0	(436,823)		(436,823)	(114,609)	0	0	0	0		0005
CALL OPTION NOV28SPXC@5400 11/17/2028 5400. CALL BHF5BZCC6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	220	1,186,002	5400	(419,797)	0	0	(626,797)		(626,797)	(157,775)	0	0	0	0		0005
CALL OPTION NOV28SPXC@6000 11/17/2028 6000. CALL BHF5BZCM4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	368	2,205,900	6000	(549,732)	0	0	(872,387)		(872,387)	(245,908)	0	0	0	0		0005
CALL OPTION JUL29SPXC@6000 07/20/2029 6000. CALL BHF5BZD50	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	07/20/2029	251	1,505,700	6000	(403,638)	0	0	(648,888)		(648,888)	(183,024)	0	0	0	0		0005
CALL OPTION JUL29SPXC@6200 07/20/2029 6200. CALL BHF5BZD76	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	07/20/2029	479	2,969,428	6200	(710,214)	0	0	(1,167,352)		(1,167,352)	(341,921)	0	0	0	0		0005
CALL OPTION JUL29SPXC@5800 07/20/2029 5800. CALL BHF5BZD92	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	07/20/2029	150	872,204	5800	(261,192)	0	0	(411,526)		(411,526)	(111,894)	0	0	0	0		0005
CALL OPTION AUG29SPXC@6200 08/17/2029 6200. CALL BHF5BZDD3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	08/17/2029	1,019	6,318,730	6200	(1,531,038)	0	0	(2,508,423)		(2,508,423)	(734,228)	0	0	0	0		0005
CALL OPTION SEP27SPXC@14400 09/17/2027 14400 CALL BHF5BZQL1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	09/17/2027	298	4,285,152	14400	(104)	0	0	(2)		(2)	1	0	0	0	0		0005
CALL OPTION DEC27SPXC@17600 12/17/2027 17600 CALL BHF5BZTY0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	12/17/2027	501	8,819,888	17600	(130)	0	0	0		0	0	0	0	0	0		0005
CALL OPTION FEB28SPXC@16800 02/18/2028 16800 CALL BHF5BZUA0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	02/18/2028	2,454	41,225,688	16800	(663)	0	0	(4)		(4)	1	0	0	0	0		0005
CALL OPTION FEB28SPXC@18400 02/18/2028 18400 CALL BHF5BZUL6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	02/18/2028	2,438	44,863,064	18400	(268)	0	0	0		0	0	0	0	0	0		0005
CALL OPTION MAR28SPXC@16800 03/17/2028 16800 CALL BHF5BZVA9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	03/17/2028	3,337	56,068,992	16800	(1,035)	0	0	(11)		(11)	(1)	0	0	0	0		0005
CALL OPTION APR28SPXC@17600 04/21/2028 17600 CALL BHF5BZWI83	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	04/21/2028	4,562	80,285,216	17600	(1,460)	0	0	(8)		(8)	(1)	0	0	0	0		0005
CALL OPTION APR28SPXC@10800 04/21/2028 10800 CALL BHF5BZWG5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	04/21/2028	5,528	59,702,616	10800	(61,306)	0	0	(173,391)		(173,391)	(96,167)	0	0	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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CALL OPTION OCT28SPXC@5600 10/20/2028 5600. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF5BZZ72		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	10/20/2028	586	3,281,600	5600	(1,025,337)	0	0	(1,564,717)		(1,564,717)	(409,608)	0	0	0	0		0005
CALL OPTION OCT28SPXC@5000 10/20/2028 5000. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF5BZZD9		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	10/20/2028	140	699,450	5000	(305,574)	0	0	(443,083)		(443,083)	(103,968)	0	0	0	0		0005
CALL OPTION DEC28SPXC@5400 12/15/2028 5400. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C0019		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	225	1,214,838	5400	(422,097)	0	0	(646,627)		(646,627)	(162,549)	0	0	0	0		0005
CALL OPTION DEC28SPXC@5600 12/15/2028 5600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C0027		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	659	3,687,768	5600	(1,143,259)	0	0	(1,786,718)		(1,786,718)	(465,841)	0	0	0	0		0005
CALL OPTION DEC28SPXC@5200 12/15/2028 5200. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C00B7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	292	1,516,580	5200	(589,044)	0	0	(886,183)		(886,183)	(215,168)	0	0	0	0		0005
CALL OPTION DEC28SPXC@5800 12/15/2028 5800. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C00E1		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	580	3,362,492	5800	(927,025)	0	0	(1,480,504)		(1,480,504)	(400,521)	0	0	0	0		0005
CALL OPTION FEB29SPXC@5800 02/16/2029 5800. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C00M3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	565	3,277,986	5800	(927,633)	0	0	(1,474,060)		(1,474,060)	(399,786)	0	0	0	0		0005
CALL OPTION FEB29SPXC@5400 02/16/2029 5400. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C00N1		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	143	772,524	5400	(273,975)	0	0	(418,378)		(418,378)	(105,465)	0	0	0	0		0005
CALL OPTION FEB29SPXC@6000 02/16/2029 6000. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C00T8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	364	2,182,200	6000	(548,868)	0	0	(892,033)		(892,033)	(251,143)	0	0	0	0		0005
CALL OPTION MAR29SPXC@6000 03/16/2029 6000. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C00W1		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	03/16/2029	124	741,600	6000	(188,519)	0	0	(306,210)		(306,210)	(86,277)	0	0	0	0		0005
CALL OPTION MAR29SPXC@5400 03/16/2029 5400. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C00X9		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	03/16/2029	321	1,730,970	5400	(618,297)	0	0	(944,523)		(944,523)	(238,346)	0	0	0	0		0005
CALL OPTION MAR29SPXC@5600 03/16/2029 5600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C00Y7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	03/16/2029	514	2,877,784	5600	(920,498)	0	0	(1,432,966)		(1,432,966)	(375,014)	0	0	0	0		0005
CALL OPTION APR29SPXC@5600 04/20/2029 5600. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF5C0142		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	04/20/2029	387	2,169,608	5600	(717,229)	0	0	(1,091,415)		(1,091,415)	(285,946)	0	0	0	0		0005
CALL OPTION APR29RTYC@2600 04/20/2029 2600. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF5C0191		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	04/20/2029	866	2,252,432	2600	(302,609)	0	0	(549,464)		(549,464)	(170,703)	0	0	0	0		0005

SCHEDULE DB - PART A - SECTION 1

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CALL OPTION APR29SPXC@5400 04/20/2029 5400. CALL BHF5C01A8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	04/20/2029	208	1,124,388	5400	(413,919)	0	0	(619,232)		(619,232)	(156,445)	0	0	0	0		0005
CALL OPTION APR29RTYC@2300 04/20/2029 2300. CALL BHF5C01B6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	04/20/2029	226	518,857	2300	(111,371)	0	0	(187,835)		(187,835)	(52,361)	0	0	0	0		0005
CALL OPTION MAY29SPXC@5800 05/18/2029 5800. CALL BHF5C01F7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/18/2029	776	4,501,264	5800	(1,318,125)	0	0	(2,083,977)		(2,083,977)	(566,620)	0	0	0	0		0005
CALL OPTION MAY29SPXC@6000 05/18/2029 6000. CALL BHF5C0165	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/18/2029	514	3,086,160	6000	(806,784)	0	0	(1,302,631)		(1,302,631)	(367,499)	0	0	0	0		0005
CALL OPTION MAY29RTYC@2500 05/18/2029 2500. CALL BHF5C01K6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	05/18/2029	678	1,693,800	2500	(271,008)	0	0	(479,060)		(479,060)	(143,516)	0	0	0	0		0005
CALL OPTION MAY29RTYC@2400 05/18/2029 2400. CALL BHF5C01L4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	05/18/2029	135	323,784	2400	(60,454)	0	0	(104,311)		(104,311)	(30,156)	0	0	0	0		0005
CALL OPTION MAY29SPXC@5600 05/18/2029 5600. CALL BHF5C01P5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/18/2029	320	1,793,288	5600	(586,443)	0	0	(909,380)		(909,380)	(238,436)	0	0	0	0		0005
CALL OPTION AUG29SPXC@6400 08/17/2029 6400. CALL BHF5C01V2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	08/17/2029	285	1,825,152	6400	(393,668)	0	0	(660,728)		(660,728)	(200,915)	0	0	0	0		0005
CALL OPTION AUG29SPXC@5800 08/17/2029 5800. CALL BHF5C0233	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	08/17/2029	214	1,243,230	5800	(376,194)	0	0	(591,362)		(591,362)	(160,711)	0	0	0	0		0005
CALL OPTION SEP29SPXC@6000 09/21/2029 6000. CALL BHF5C0258	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	09/21/2029	539	3,235,200	6000	(888,816)	0	0	(1,422,138)		(1,422,138)	(400,563)	0	0	0	0		0005
CALL OPTION SEP29SPXC@6200 09/21/2029 6200. CALL BHF5C0266	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	09/21/2029	728	4,511,678	6200	(1,109,103)	0	0	(1,812,644)		(1,812,644)	(530,060)	0	0	0	0		0005
CALL OPTION OCT29SPXC@5800 10/19/2029 5800. CALL BHF5C02E9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	10/19/2029	786	4,557,176	5800	(1,409,634)	0	0	(2,206,667)		(2,206,667)	(598,848)	0	0	0	0		0005
CALL OPTION OCT29SPXC@5600 10/19/2029 5600. CALL BHF5C02F6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	10/19/2029	422	2,364,600	5600	(811,997)	0	0	(1,249,120)		(1,249,120)	(327,058)	0	0	0	0		0005
CALL OPTION OCT29SPXC@5400 10/19/2029 5400. CALL BHF5C02M1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	10/19/2029	170	917,082	5400	(348,986)	0	0	(528,106)		(528,106)	(133,376)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION DEC29SPXC@6200 12/21/2029 6200. CALL BHF5C02N9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/21/2029	925	5,736,550	6200	(1,466,069)	0	0	(2,374,914)		(2,374,914)	(692,251)	0	0	0	0		0005
CALL OPTION JAN30SPXC@6600 01/18/2030 6600. CALL BHF5C0365	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/18/2030	309	2,037,618	6600	(422,612)	0	0	(713,756)		(713,756)	(223,443)	0	0	0	0		0005
CALL OPTION JUL29SPXC@19200 07/20/2029 19200 CALL BHF5C0415	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	07/20/2029	635	12,197,760	19200	(496)	0	0	(249)		(249)	(170)	0	0	0	0		0005
CALL OPTION SEP29SPXC@12800 09/21/2029 12800 CALL BHF5C0456	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	09/21/2029	15,662	200,471,808	12800	(210,026)	0	0	(1,054,720)		(1,054,720)	(661,285)	0	0	0	0		0005
CALL OPTION OCT29MXEAC@8000 10/19/2029 8000. CALL BHF5C04D9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	10/19/2029	184	1,474,640	8000	(42)	0	0	(21)		(21)	(14)	0	0	0	0		0005
CALL OPTION OCT29RTYC@4000 10/19/2029 4000. CALL BHF5C04E7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/19/2029	386	1,544,560	4000	(23,843)	0	0	(57,872)		(57,872)	(21,139)	0	0	0	0		0005
CALL OPTION NOV28SPXC@22400 11/17/2028 22400 CALL BHF5C04F4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	685	15,337,952	22400	(103)	0	0	0		0	0	0	0	0	0		0005
CALL OPTION NOV28SPXC@23200 11/17/2028 23200 CALL BHF5C04J6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	675	15,652,808	23200	(88)	0	0	0		0	0	0	0	0	0		0005
CALL OPTION NOV28SPXC@24000 11/17/2028 24000 CALL BHF5C04K3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	936	22,454,880	24000	(103)	0	0	0		0	0	0	0	0	0		0005
CALL OPTION MAR29SPXC@9200 03/16/2029 9200. CALL BHF5C05S5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	03/16/2029	1,174	10,802,732	9200	(182,144)	0	0	(621,671)		(621,671)	(342,543)	0	0	0	0		0005
CALL OPTION FEB30NDXC@33600 02/15/2030 33600 CALL BHF5C0654	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	02/15/2030	108	3,624,096	33600	(257,956)	0	0	(685,345)		(685,345)	(386,108)	0	0	0	0		0005
CALL OPTION NOV29SPXC@5600 11/16/2029 5600. CALL BHF5C0608	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	11/16/2029	192	1,076,880	5600	(373,083)	0	0	(572,900)		(572,900)	(149,899)	0	0	0	0		0005
CALL OPTION NOV29SPXC@5800 11/16/2029 5800. CALL BHF5C06S4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	11/16/2029	518	3,001,790	5800	(937,718)	0	0	(1,464,782)		(1,464,782)	(397,206)	0	0	0	0		0005
CALL OPTION NOV29SPXC@6200 11/16/2029 6200. CALL BHF5C07D6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	11/16/2029	762	4,726,942	6200	(1,191,682)	0	0	(1,934,881)		(1,934,881)	(564,752)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUL28SPXC@15600 07/21/2028 15600 CALL BHF5C09Y8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	07/21/2028	1,836	28,640,976	15600	(1,579)	0	0	(288)		(288)	(169)	0	0	0	0		0005
CALL OPTION OCT28SPXC@19200 10/20/2028 19200 CALL BHF5C0AP5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	10/20/2028	5,199	99,818,880	19200	(2,785)	0	0	(41)		(41)	(26)	0	0	0	0		0005
CALL OPTION DEC28SPXC@22400 12/15/2028 22400 CALL BHF5C0B09	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	273	6,119,456	22400	(55)	0	0	0		0	0	0	0	0	0		0005
CALL OPTION DEC28MXEAC@11600 12/15/2028 11600 CALL BHF5C0B41	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	12/15/2028	121	1,408,008	11600	(2)	0	0	0		0	0	0	0	0	0		0005
CALL OPTION FEB29SPXC@23200 02/16/2029 23200 CALL BHF5C0BA7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	145	3,364,464	23200	(28)	0	0	0		0	0	0	0	0	0		0005
CALL OPTION FEB29SPXC@24800 02/16/2029 24800 CALL BHF5C0BE9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	942	23,370,528	24800	(132)	0	0	0		0	0	0	0	0	0		0005
CALL OPTION MAR29SPXC@23200 03/16/2029 23200 CALL BHF5C0BQ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	03/16/2029	602	13,964,080	23200	(126)	0	0	(1)		(1)	(1)	0	0	0	0		0005
CALL OPTION FEB29SPXC@13600 02/16/2029 13600 CALL BHF5C0BT6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	143	1,941,672	13600	(603)	0	0	(1,661)		(1,661)	(1,116)	0	0	0	0		0005
CALL OPTION APR29SPXC@11200 04/20/2029 11200 CALL BHF5C0BX7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	04/20/2029	10,298	115,332,896	11200	(280,968)	0	0	(1,238,061)		(1,238,061)	(770,269)	0	0	0	0		0005
CALL OPTION APR29SPXC@12400 04/20/2029 12400 CALL BHF5C0C65	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	04/20/2029	3,343	41,456,176	12400	(36,787)	0	0	(155,325)		(155,325)	(99,497)	0	0	0	0		0005
CALL OPTION APR29RTYC@3200 04/20/2029 3200. CALL BHF5C0C99	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	04/20/2029	729	2,333,312	3200	(112,249)	0	0	(236,104)		(236,104)	(84,971)	0	0	0	0		0005
CALL OPTION APR29SPXC@25600 04/20/2029 25600 CALL BHF5C0CD0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	04/20/2029	121	3,106,304	25600	(46)	0	0	0		0	0	0	0	0	0		0005
CALL OPTION APR29SPXC@12800 04/20/2029 12800 CALL BHF5C0CE8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	04/20/2029	281	3,593,600	12800	(2,395)	0	0	(9,460)		(9,460)	(6,126)	0	0	0	0		0005
CALL OPTION MAY29SPXC@12400 05/18/2029 12400 CALL BHF5C0CF5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/18/2029	4,438	55,036,532	12400	(51,885)	0	0	(233,984)		(233,984)	(148,481)	0	0	0	0		0005

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or 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 MAY29SPXC@18400 05/18/2029 18400 CALL BHF5C0CH1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/18/2029	4,479	82,408,816	18400	(3,807)	0	0	(1,678)		(1,678)	(1,140)	0	0	0	0		0005
CALL OPTION MAY29SPXC@12000 05/18/2029 12000 CALL BHF5C0CM0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/18/2029	259	3,106,320	12000	(3,989)	0	0	(18,505)		(18,505)	(11,594)	0	0	0	0		0005
CALL OPTION JUL29SPXC@13600 07/20/2029 13600 CALL BHF5C0D72	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	07/20/2029	6,076	82,639,992	13600	(42,110)	0	0	(175,789)		(175,789)	(113,598)	0	0	0	0		0005
CALL OPTION AUG29SPXC@20000 08/17/2029 20000 CALL BHF5C0DK3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	08/17/2029	6,514	130,287,200	20000	(4,365)	0	0	(1,888)		(1,888)	(1,300)	0	0	0	0		0005
CALL OPTION AUG29SPXC@14000 08/17/2029 14000 CALL BHF5C0DP2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	08/17/2029	291	4,076,380	14000	(1,782)	0	0	(7,294)		(7,294)	(4,743)	0	0	0	0		0005
CALL OPTION OCT29SPXC@12800 10/19/2029 12800 CALL BHF5C0E89	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	10/19/2029	21,218	271,589,504	12800	(310,418)	0	0	(1,588,763)		(1,588,763)	(991,384)	0	0	0	0		0005
CALL OPTION NOV28SPXC@20800 11/17/2028 20800 CALL BHF5C0EH9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	441	9,169,472	20800	(101)	0	0	(1)		(1)	(1)	0	0	0	0		0005
CALL OPTION DEC28SPXC@20800 12/15/2028 20800 CALL BHF5C0EJ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	378	7,864,064	20800	(110)	0	0	(1)		(1)	(1)	0	0	0	0		0005
CALL OPTION NOV28SPXC@11200 11/17/2028 11200 CALL BHF5C0EK2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	576	6,447,952	11200	(9,188)	0	0	(36,743)		(36,743)	(23,742)	0	0	0	0		0005
CALL OPTION NOV28SPXC@10800 11/17/2028 10800 CALL BHF5C0EL0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	661	7,143,552	10800	(15,121)	0	0	(61,304)		(61,304)	(39,165)	0	0	0	0		0005
CALL OPTION DEC29SPXC@14400 12/21/2029 14400 CALL BHF5C0EP1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/21/2029	16,609	239,172,912	14400	(119,254)	0	0	(581,107)		(581,107)	(375,566)	0	0	0	0		0005
CALL OPTION JAN30SPXC@14000 01/18/2030 14000 CALL BHF5C0EQ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/18/2030	6,282	87,953,320	14000	(60,185)	0	0	(320,054)		(320,054)	(204,049)	0	0	0	0		0005
CALL OPTION DEC29SPXC@28000 12/21/2029 28000 CALL BHF5C0ES5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/21/2029	998	27,936,720	28000	(140)	0	0	(6)		(6)	(4)	0	0	0	0		0005
CALL OPTION JAN30SPXC@28000 01/18/2030 28000 CALL BHF5C0EU0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/18/2030	477	13,345,920	28000	(72)	0	0	(5)		(5)	(4)	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION NOV29SPXC@25600 11/16/2029 25600 CALL BHF5C0GW4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	11/16/2029	192	4,911,104	25600	(40)	0	0	(3)		(3)	(2)	0	0	0	0		0005
CALL OPTION DEC29SPXC@20000 12/21/2029 20000 CALL BHF5C0H52	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/21/2029	380	7,594,800	20000	(346)	0	0	(372)		(372)	(260)	0	0	0	0		0005
CALL OPTION MAY29SPXC@11600 05/18/2029 11600 CALL BHF5C0HV5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/18/2029	540	6,260,868	11600	(11,194)	0	0	(52,024)		(52,024)	(32,127)	0	0	0	0		0005
CALL OPTION JUN29SPXC@6800 06/15/2029 6800. CALL BHF5C0HY9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	06/15/2029	131	893,860	6800	(144,913)	0	0	(259,667)		(259,667)	(85,573)	0	0	0	0		0005
CALL OPTION SEP29NDXC@28800 09/21/2029 28800 CALL BHF5C0J84	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	09/21/2029	199	5,735,520	28800	(736,304)	0	0	(1,640,307)		(1,640,307)	(802,995)	0	0	0	0		0005
CALL OPTION MAR30NDXC@46400 03/15/2030 46400 CALL BHF5C0JN1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	03/15/2030	275	12,763,712	46400	(134,964)	0	0	(625,363)		(625,363)	(429,915)	0	0	0	0		0005
CALL OPTION AUG27MXEAC@2500 08/20/2027 2500. CALL BHF5FXWR2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	08/20/2027	141	353,275	2500	(62,676)	0	0	(100,473)		(100,473)	(26,614)	0	0	0	0		0005
CALL OPTION SEP27RTYC@2100 09/17/2027 2100. CALL BHF5FXX18	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	09/17/2027	1,997	4,193,322	2100	(1,195,074)	0	0	(1,603,825)		(1,603,825)	(442,081)	0	0	0	0		0005
CALL OPTION SEP27RTYC@2200 09/17/2027 2200. CALL BHF5FXX67	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	09/17/2027	231	508,728	2200	(122,656)	0	0	(165,857)		(165,857)	(47,752)	0	0	0	0		0005
CALL OPTION SEP27RTYC@2300 09/17/2027 2300. CALL BHF5FXY33	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	09/17/2027	133	305,716	2300	(61,983)	0	0	(84,255)		(84,255)	(25,251)	0	0	0	0		0005
CALL OPTION OCT26RTYC@2300 10/16/2026 2300. CALL BHF5FY1E3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	10/16/2026	1,107	2,545,525	2300	(442,429)	0	0	(554,346)		(554,346)	(190,597)	0	0	0	0		0005
CALL OPTION OCT26RTYC@2300 10/16/2026 2300. CALL BHF5FY1G8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	10/16/2026	194	445,602	2300	(70,578)	0	0	(97,038)		(97,038)	(33,364)	0	0	0	0		0005
CALL OPTION OCT27RTYC@2100 10/15/2027 2100. CALL BHF5FY228	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	10/15/2027	363	761,733	2100	(234,594)	0	0	(294,630)		(294,630)	(80,899)	0	0	0	0		0005
CALL OPTION OCT26NDXC@21600 10/16/2026 21600. CALL BHF5FY3P6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2025	10/16/2026	271	5,854,896	21600	(1,304,876)	0	0	(2,399,654)		(2,399,654)	(1,073,316)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION OCT26RTYC@2600 10/16/2026 2600. CALL BHF5FY780	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	10/16/2026	1,090	2,834,130	2600	(239,118)	0	0	(224,587)		(224,587)	(60,800)	0	0	0	0		0005
CALL OPTION OCT26RTYC@2500 10/16/2026 2500. CALL BHF5FY7J6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	10/16/2026	103	258,000	2500	(28,145)	0	0	(31,247)		(31,247)	(10,478)	0	0	0	0		0005
CALL OPTION SEP27RTYC@2500 09/17/2027 2500. CALL BHF5FY889	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	09/17/2027	349	871,850	2500	(122,560)	0	0	(166,033)		(166,033)	(52,843)	0	0	0	0		0005
CALL OPTION SEP27NDXC@22400 09/17/2027 22400. CALL BHF5FY8B2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2025	09/17/2027	403	9,026,976	22400	(2,143,648)	0	0	(3,828,273)		(3,828,273)	(1,615,673)	0	0	0	0		0005
CALL OPTION JAN31SPXC@16000 01/17/2031 16000. CALL BHF5FY8J5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/16/2025	01/17/2031	121	1,934,240	16000	(660)	0	0	(8,707)		(8,707)	(5,522)	0	0	0	0		0005
CALL OPTION APR31SPXC@18400 04/18/2031 18400. CALL BHF5FY8R7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/16/2025	04/18/2031	263	4,836,072	18400	(3)	0	0	(10,077)		(10,077)	(6,622)	0	0	0	0		0005
CALL OPTION MAY31SPXC@18400 05/16/2031 18400. CALL BHF5FY8T3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/16/2025	05/16/2031	244	4,498,432	18400	(76)	0	0	(10,391)		(10,391)	(6,789)	0	0	0	0		0005
CALL OPTION AUG31NDXC@46400 08/15/2031 46400. CALL BHF5FYCH4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2025	08/15/2031	48	2,215,136	46400	(58,722)	0	0	(193,332)		(193,332)	(119,882)	0	0	0	0		0005
CALL OPTION AUG31MXEAC@5800 08/15/2031 5800. CALL BHF5FYDM2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	08/15/2031	184	1,066,388	5800	(2,138)	0	0	(7,774)		(7,774)	(4,375)	0	0	0	0		0005
CALL OPTION AUG31RTYC@4200 08/15/2031 4200. CALL BHF5FYE09	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	08/15/2031	119	501,606	4200	(19,754)	0	0	(32,420)		(32,420)	(11,605)	0	0	0	0		0005
CALL OPTION SEP31RTYC@3200 09/19/2031 3200. CALL BHF5FYG49	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	09/19/2031	1,259	4,029,632	3200	(525,168)	0	0	(766,817)		(766,817)	(256,853)	0	0	0	0		0005
CALL OPTION SEP28RTYC@3000 09/15/2028 3000. CALL BHF5FYKV4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	09/15/2028	842	2,525,820	3000	(193,156)	0	0	(278,088)		(278,088)	(95,601)	0	0	0	0		0005
CALL OPTION SEP31RTYC@4800 09/19/2031 4800. CALL BHF5FYR88	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	09/19/2031	272	1,303,968	4800	(26,175)	0	0	(49,323)		(49,323)	(18,318)	0	0	0	0		0005
CALL OPTION SEP31RTYC@4800 09/19/2031 4800. CALL BHF5FYRB1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	09/19/2031	195	933,744	4800	(18,743)	0	0	(35,318)		(35,318)	(13,116)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION OCT26RTYC@3100 10/16/2026 3100. CALL BHF5FYRS4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	10/16/2026	118	364,436	3100	(7,042)	0	0	(32)		(32)	3,053	0	0	0	0		0005
CALL OPTION SEP27RTYC@2100 09/17/2027 2100. CALL BHF5GVT08	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2025	09/17/2027	177	371,658	2100	(101,092)	0	0	(142,150)		(142,150)	(39,183)	0	0	0	0		0005
CALL OPTION SEP31RTYC@5000 09/19/2031 5000. CALL BHF5GVZC5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2025	09/19/2031	101	504,550	5000	(8,092)	0	0	(15,838)		(15,838)	(5,938)	0	0	0	0		0005
CALL OPTION OCT28 SPX C @ 11600 10/20/2028 11600. CALL BHF5HJQK3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/20/2028	156	1,808,324	11600	(2,266)	4	0	(5,932)	^	(5,932)	(3,848)	0	(4)	0	0		0005
CALL OPTION OCT27 MXEA C @ 2400 10/15/2027 2400. CALL BHF5HJQS6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/30/2025	10/15/2027	215	516,576	2400	(119,240)	0	0	(175,918)		(175,918)	(43,708)	0	0	0	0		0005
CALL OPTION NOV26 NDX C @ 23200 11/20/2026 23200. CALL BHF5HJR30	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/29/2025	11/20/2026	62	1,441,416	23200	(302,356)	0	0	(458,444)		(458,444)	(222,917)	0	0	0	0		0005
CALL OPTION SEP27 SPX C @ 4400 09/17/2027 4400. CALL BHF5HJTC8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2025	09/17/2027	133	584,936	4400	(371,356)	0	0	(457,565)		(457,565)	(95,730)	0	0	0	0		0005
CALL OPTION NOV27 SPX C @ 5800 11/19/2027 5800. CALL BHF5HJUC6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2025	11/19/2027	560	3,246,086	5800	(944,059)	0	0	(1,239,396)		(1,239,396)	(341,065)	0	0	0	0		0005
CALL OPTION NOV27 RTY C @ 2200 11/19/2027 2200. CALL BHF5HJVG6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2025	11/19/2027	180	395,450	2200	(102,431)	0	0	(132,890)		(132,890)	(37,919)	0	0	0	0		0005
CALL OPTION OCT26SPXC@5800 10/16/2026 5800. CALL BHF5J6ZE3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2025	10/16/2026	133	768,616	5800	(171,044)	(4,495)	0	(246,216)	^	(246,216)	(74,054)	0	4,495	0	0		0005
CALL OPTION OCT26RTYC@2300 10/16/2026 2300. CALL BHF5J6ZJ2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2025	10/16/2026	226	519,064	2300	(79,049)	0	0	(113,039)		(113,039)	(38,865)	0	0	0	0		0005
CALL OPTION NOV26SPXC@6200 11/20/2026 6200. CALL BHF5J6ZP8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2025	11/20/2026	137	847,044	6200	(137,250)	(3,498)	0	(203,217)	^	(203,217)	(66,285)	0	3,497	0	0		0005
CALL OPTION MAY31SPXC@17600 05/16/2031 17600. CALL BHF5J6ZU7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2025	05/16/2031	154	2,705,120	17600	(1,353)	0	0	(8,797)		(8,797)	(5,649)	0	0	0	0		0005
CALL OPTION MAY31SPXC@19200 05/16/2031 19200. CALL BHF5J6ZV5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2025	05/16/2031	302	5,801,472	19200	(1,496)	0	0	(9,542)		(9,542)	(6,332)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION OCT27RTYC@2200 10/15/2027 2200. CALL BHF5J71X6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2025	10/15/2027	544	1,197,768	2200	(287,416)	0	0	(395,882)		(395,882)	(113,520)	0	0	0	0		0005
CALL OPTION NOV26MXEAC@2400 11/20/2026 2400. CALL BHF5J72Y3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	11/20/2026	206	495,192	2400	(98,486)	0	0	(152,195)		(152,195)	(38,214)	0	0	0	0		0005
CALL OPTION OCT26NDXC@24000 10/16/2026 24000. CALL BHF5J73S5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	10/16/2026	79	1,885,200	24000	(285,195)	0	0	(507,378)		(507,378)	(266,558)	0	0	0	0		0005
CALL OPTION NOV26NDXC@24000 11/20/2026 24000. CALL BHF5J74L9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	11/20/2026	75	1,806,480	24000	(284,432)	0	0	(496,487)		(496,487)	(254,003)	0	0	0	0		0005
CALL OPTION NOV27NDXC@22400 11/19/2027 22400. CALL BHF5J74T2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	11/19/2027	57	1,269,408	22400	(349,301)	0	0	(553,524)		(553,524)	(230,638)	0	0	0	0		0005
CALL OPTION OCT27NDXC@22400 10/15/2027 22400. CALL BHF5J74W5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/05/2025	10/15/2027	92	2,065,952	22400	(558,333)	0	0	(887,184)		(887,184)	(372,255)	0	0	0	0		0005
CALL OPTION OCT26MXEAC@2600 10/16/2026 2600. CALL BHF5K0GW5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/13/2025	10/16/2026	100	261,118	2600	(36,492)	0	0	(53,188)		(53,188)	(15,631)	0	0	0	0		0005
CALL OPTION OCT31 RTY C @ 4400 10/17/2031 4400. CALL BHF5KJSL5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2025	10/17/2031	102	447,920	4400	(14,462)	0	0	(25,403)		(25,403)	(9,211)	0	0	0	0		0005
CALL OPTION OCT27SPXC@5800 10/15/2027 5800. CALL BHF5KJTC4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2025	10/15/2027	430	2,493,594	5800	(629,609)	0	0	(938,448)		(938,448)	(258,992)	0	0	0	0		0005
CALL OPTION NOV27 NDX C @ 21600 11/19/2027 21600. CALL BHF5KJUK4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2025	11/19/2027	149	3,225,096	21600	(896,720)	0	0	(1,560,258)		(1,560,258)	(624,759)	0	0	0	0		0005
CALL OPTION AUG29SPXC@4400 08/17/2029 4400. CALL BHF5KJUZ1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2025	08/17/2029	147	647,196	4400	(422,650)	0	0	(567,337)		(567,337)	(120,573)	0	0	0	0		0005
CALL OPTION OCT27SPXC@4600 10/15/2027 4600. CALL BHF5KJVR8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2025	10/15/2027	247	1,136,200	4600	(593,600)	0	0	(808,266)		(808,266)	(175,695)	0	0	0	0		0005
CALL OPTION JUN27SPXC@4200 06/21/2027 4200. CALL BHF5KJVS6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2025	06/21/2027	135	568,680	4200	(363,888)	0	0	(484,911)		(484,911)	(97,384)	0	0	0	0		0005
CALL OPTION JUL27SPXC@4400 07/16/2027 4400. CALL BHF5KJVT4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2025	07/16/2027	124	545,160	4400	(313,164)	0	0	(421,877)		(421,877)	(88,092)	0	0	0	0		0005

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CALL OPTION AUG27SPXC@4400 08/20/2027 4400. CALL BHF5KJVU1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2025	08/20/2027	136	599,192	4400	(346,488)	0	0	(466,492)		(466,492)	(97,510)	0	0	0	0		0005
CALL OPTION CLIQUET|A|P|PS|1Y|U49|D10|GF0 05/26/2028 3963. CALL BHF5LN5X4	Fixed Index Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/02/2025	05/26/2028	2,453	9,721,239	3963	(2,997,340)	0	0	(3,592,515)		(3,592,515)	(577,946)	0	0	0	0		0005
CALL OPTION DEC27MXEAC@2400 12/17/2027 2400. CALL BHF5LQ8A4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/04/2025	12/17/2027	296	711,552	2400	(169,974)	0	0	(247,703)		(247,703)	(61,091)	0	0	0	0		0005
CALL OPTION OCT26RTYC@2400 10/16/2026 2400. CALL BHF5LQAC7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	10/16/2026	112	268,848	2400	(32,386)	0	0	(44,977)		(44,977)	(15,726)	0	0	0	0		0005
CALL OPTION MAY27SPXC@4200 05/21/2027 4200. CALL BHF5LQBW2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2025	05/21/2027	139	584,850	4200	(401,084)	0	0	(496,234)		(496,234)	(99,509)	0	0	0	0		0005
CALL OPTION SEP29SPXC@4400 09/21/2029 4400. CALL BHF5LQC35	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2025	09/21/2029	147	648,296	4400	(455,295)	0	0	(571,272)		(571,272)	(121,367)	0	0	0	0		0005
CALL OPTION OCT26SPXC@3500 10/16/2026 3500. CALL BHF5LQD00	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2025	10/16/2026	122	427,385	3500	(421,957)	0	0	(507,550)		(507,550)	(88,978)	0	0	0	0		0005
CALL OPTION NOV26RTYC@2600 11/20/2026 2600. CALL BHF5M7500	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	11/20/2026	213	553,722	2600	(44,688)	0	0	(49,671)		(49,671)	(14,593)	0	0	0	0		0005
CALL OPTION NOV28MXEAC@3500 11/17/2028 3500. CALL BHF5M76H2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2025	11/17/2028	107	374,115	3500	(11,259)	0	0	(22,857)		(22,857)	(10,880)	0	0	0	0		0005
CALL OPTION NOV27NDXC@23200 11/19/2027 23200. CALL BHF5M78M9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	11/19/2027	192	4,444,888	23200	(1,075,932)	0	0	(1,742,244)		(1,742,244)	(755,107)	0	0	0	0		0005
CALL OPTION DEC26NDXC@23200 12/18/2026 23200. CALL BHF5M78N7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/10/2025	12/18/2026	91	2,117,928	23200	(400,289)	0	0	(684,808)		(684,808)	(328,381)	0	0	0	0		0005
CALL OPTION FEB30SPXC@5000 02/15/2030 5000. CALL BHF5M79C0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/11/2025	02/15/2030	130	649,650	5000	(351,987)	0	0	(454,432)		(454,432)	(106,651)	0	0	0	0		0005
CALL OPTION OCT26SPXC@3400 10/16/2026 3400. CALL BHF5M7A12	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/11/2025	10/16/2026	121	410,720	3400	(429,596)	0	0	(514,184)		(514,184)	(88,584)	0	0	0	0		0005
CALL OPTION JUN29SPXC@4400 06/15/2029 4400. CALL BHF5MS1G3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/18/2025	06/15/2029	122	536,360	4400	(362,835)	0	0	(465,751)		(465,751)	(99,023)	0	0	0	0		0005

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CALL OPTION DEC26MXEAC@2600 12/18/2026 2600. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF5MS6T0		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	12/17/2025	12/18/2026	104	269,750	2600	(39,817)	0	0	(57,475)		(57,475)	(16,614)	0	0	0	0		0005
CALL OPTION NOV26MXEAC@2600 11/20/2026 2600. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF5MS6U7		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	12/17/2025	11/20/2026	106	274,534	2600	(39,551)	0	0	(57,088)		(57,088)	(16,437)	0	0	0	0		0005
CALL OPTION NOV31MXEAC@5400 11/21/2031 5400. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF5MS6Y9		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	12/17/2025	11/21/2031	113	608,364	5400	(3,189)	0	0	(8,573)		(8,573)	(4,565)	0	0	0	0		0005
CALL OPTION NOV31RTYC@4600 11/21/2031 4600. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5MS777		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	12/17/2025	11/21/2031	145	667,966	4600	(19,789)	0	0	(32,590)		(32,590)	(11,967)	0	0	0	0		0005
CALL OPTION NOV26NDXC@23200 11/20/2026 23200. CALL	Index Linked Annuities																					
BHF5MSA40		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2025	11/20/2026	50	1,164,872	23200	(175,522)	0	0	(370,489)		(370,489)	(180,149)	0	0	0	0		0005
CALL OPTION NOV26NDXC@26400 11/20/2026 26400. CALL	Index Linked Annuities																					
BHF5MSAB4		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2025	11/20/2026	52	1,370,424	26400	(82,087)	0	0	(222,803)		(222,803)	(131,039)	0	0	0	0		0005
CALL OPTION JUN31RTYC@2100 06/20/2031 2100. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5MSAK4		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	12/17/2025	06/20/2031	120	251,244	2100	(110,912)	0	0	(141,479)		(141,479)	(33,808)	0	0	0	0		0005
CALL OPTION NOV28RTYC@3300 11/17/2028 3300. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5MSBM9		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	12/17/2025	11/17/2028	131	432,663	3300	(21,908)	0	0	(30,208)		(30,208)	(10,599)	0	0	0	0		0005
CALL OPTION FEB28SPXC@4400 02/18/2028 4400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5MSCJ5		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	12/18/2025	02/18/2028	123	539,440	4400	(338,728)	0	0	(433,184)		(433,184)	(90,812)	0	0	0	0		0005
CALL OPTION SEP27SPXC@4600 09/17/2027 4600. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5MSCK2		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	12/18/2025	09/17/2027	121	556,416	4600	(304,533)	0	0	(393,710)		(393,710)	(85,554)	0	0	0	0		0005
CALL OPTION JAN28MXEAC@2500	Index Linked Annuities																					
BHF5NZ960		Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QCEMIK50	01/07/2026	01/21/2028	252	631,150	2500	0	(153,779)	0	(191,441)		(191,441)	(37,662)	0	0	0	0		0005
CALL OPTION NOV31RTYC@3200	Index Linked Annuities			GOLDMAN SACHS																		
BHF5NZCD1		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	01/07/2026	11/21/2031	120	385,056	3200	0	(56,932)	0	(75,625)		(75,625)	(18,693)	0	0	0	0		0005
CALL OPTION FEB27SPXC@3900	Index Linked Annuities																					
BHF5NZDL2		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	02/19/2027	125	488,865	3900	0	(395,059)	0	(477,060)		(477,060)	(82,001)	0	0	0	0		0005
CALL OPTION MAY28SPXC@4000	Index Linked Annuities																					
BHF5NZDM0		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	05/19/2028	143	570,440	4000	0	(459,617)	0	(562,845)		(562,845)	(103,228)	0	0	0	0		0005
CALL OPTION FEB29SPXC@4000	Index Linked Annuities																					
BHF5NZDN8		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	02/16/2029	122	486,880	4000	0	(405,160)	0	(497,231)		(497,231)	(92,071)	0	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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR27SPXC@4200 BHF5NZDP3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	04/16/2027	121	509,334	4200	0	(351,077)	0	(429,774)		(429,774)	(78,697)	0	0	0	0		0005
CALL OPTION JUN27SPXC@4200 BHF5NZDQ1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	06/17/2027	127	531,720	4200	0	(369,543)	0	(453,136)		(453,136)	(83,593)	0	0	0	0		0005
CALL OPTION OCT29SPXC@4200 BHF5NZDR9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	10/19/2029	123	516,096	4200	0	(401,064)	0	(498,189)		(498,189)	(97,125)	0	0	0	0		0005
CALL OPTION SEP27SPXC@4400 BHF5NZDS7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	09/17/2027	180	791,736	4400	0	(500,308)	0	(619,337)		(619,337)	(119,029)	0	0	0	0		0005
CALL OPTION NOV29SPXC@4400 BHF5NZDT5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	11/16/2029	142	626,164	4400	0	(444,236)	0	(556,342)		(556,342)	(112,106)	0	0	0	0		0005
CALL OPTION AUG27SPXC@4600 BHF5NZDU2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	08/20/2027	132	606,188	4600	0	(341,769)	0	(426,629)		(426,629)	(84,860)	0	0	0	0		0005
CALL OPTION NOV29SPXC@4600 BHF5NZDW8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	11/16/2029	124	571,182	4600	0	(368,767)	0	(465,652)		(465,652)	(96,885)	0	0	0	0		0005
CALL OPTION DEC29SPXC@4800 BHF5NZDX6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	12/21/2029	126	605,328	4800	0	(357,603)	0	(455,922)		(455,922)	(98,319)	0	0	0	0		0005
CALL OPTION MAR30SPXC@5200 BHF5NZDY4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	03/15/2030	121	626,964	5200	0	(313,985)	0	(405,703)		(405,703)	(91,718)	0	0	0	0		0005
CALL OPTION JUN30SPXC@5400 BHF5NZE07	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	06/21/2030	131	709,236	5400	0	(331,040)	0	(431,383)		(431,383)	(100,343)	0	0	0	0		0005
CALL OPTION APR28SPXC@5600 BHF5NZE31	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	04/21/2028	132	739,984	5600	0	(251,514)	0	(333,329)		(333,329)	(81,815)	0	0	0	0		0005
CALL OPTION NOV26SPXC@6400 BHF5NZEK3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	11/20/2026	133	850,112	6400	0	(118,412)	0	(171,842)		(171,842)	(53,430)	0	0	0	0		0005
CALL OPTION OCT26SPXC@6600 BHF5NZES6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	10/16/2026	171	1,128,336	6600	0	(120,102)	0	(181,893)		(181,893)	(61,791)	0	0	0	0		0005
CALL OPTION OCT31SPXC@6800 BHF5NZF30	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2026	10/17/2031	268	1,819,884	6800	0	(567,260)	0	(730,248)		(730,248)	(162,988)	0	0	0	0		0005
CALL OPTION DEC26RTYC@3100 BHF5PV702	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/14/2026	12/18/2026	114	352,873	3100	0	(8,291)	0	(1,568)		(1,568)	6,723	0	0	0	0		0005
CALL OPTION DEC31RTYC@4200 BHF5PV710	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/14/2026	12/19/2031	101	424,578	4200	0	(23,982)	0	(30,732)		(30,732)	(6,750)	0	0	0	0		0005
CALL OPTION JAN29RTYC@3900 BHF5PV736	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/14/2026	01/19/2029	101	393,315	3900	0	(9,990)	0	(10,317)		(10,317)	(327)	0	0	0	0		0005
CALL OPTION JAN27SPXC@6400 BHF5PV7A0 Premium at Maturity 2027-01-18	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2026	01/15/2027	151	966,080	6400	0	(148,136)	0	(203,961)	^	(203,961)	(58,974)	0	3,149	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION DEC28MXEAC@3200 BHF5PV8E1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/14/2026	12/15/2028	114	363,744	3200	0	(30,931)	0	(41,920)		(41,920)	(10,989)	0	0	0	0		0005
CALL OPTION JAN32MXEAC@3300 BHF5PV8K7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/14/2026	01/16/2032	578	1,905,750	3300	0	(262,642)	0	(362,293)		(362,293)	(99,651)	0	0	0	0		0005
CALL OPTION JAN27NDXC@23200 BHF5PV926	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/14/2026	01/15/2027	78	1,800,552	23200	0	(317,985)	0	(591,870)		(591,870)	(273,885)	0	0	0	0		0005
CALL OPTION DEC27RTYC@2300 BHF5PV9D2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/14/2026	12/17/2027	293	674,015	2300	0	(173,507)	0	(195,789)		(195,789)	(22,282)	0	0	0	0		0005
CALL OPTION OCT28SPXC@3700 BHF5PVB56	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2026	10/20/2028	126	466,052	3700	0	(498,713)	0	(539,191)		(539,191)	(40,478)	0	0	0	0		0005
CALL OPTION MAR29SPXC@4000 BHF5PVB64	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2026	03/16/2029	127	509,480	4000	0	(483,809)	0	(522,282)		(522,282)	(38,473)	0	0	0	0		0005
CALL OPTION JAN28NDXC@23200 BHF50N4M4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/21/2026	01/21/2028	70	1,633,280	23200	0	(379,408)	0	(659,894)		(659,894)	(280,486)	0	0	0	0		0005
CALL OPTION OCT26RTYC@2400 BHF50N4R3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	10/16/2026	140	336,576	2400	0	(56,265)	0	(56,305)		(56,305)	(40)	0	0	0	0		0005
CALL OPTION DEC26SPXC@3700 BHF50N501	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/21/2026	12/18/2026	128	472,490	3700	0	(413,188)	0	(507,554)		(507,554)	(94,366)	0	0	0	0		0005
CALL OPTION DEC31SPXC@12000 BHF50N6Z3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/21/2026	12/19/2031	125	1,494,600	12000	0	(26,132)	0	(75,099)		(75,099)	(48,967)	0	0	0	0		0005
CALL OPTION JAN29MXEAC@3200 BHF50N790	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	01/19/2029	121	386,464	3200	0	(32,646)	0	(45,740)		(45,740)	(13,094)	0	0	0	0		0005
CALL OPTION DEC31SPXC@11600 BHF50N8S7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/21/2026	12/19/2031	127	1,474,476	11600	0	(30,436)	0	(86,431)		(86,431)	(55,995)	0	0	0	0		0005
CALL OPTION JAN32MXEAC@3300 BHF50N8Z1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	01/16/2032	813	2,683,065	3300	0	(377,117)	0	(510,063)		(510,063)	(132,946)	0	0	0	0		0005
CALL OPTION NOV26RTYC@2400 BHF50N9K3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	11/20/2026	160	384,072	2400	0	(66,617)	0	(66,653)		(66,653)	(36)	0	0	0	0		0005
CALL OPTION SEP27SPXC@5600 BHF50NA39	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/21/2026	09/17/2027	122	685,328	5600	0	(208,333)	0	(285,925)		(285,925)	(77,592)	0	0	0	0		0005
CALL OPTION NOV27SPXC@4600 BHF50NAC9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/21/2026	11/19/2027	145	664,884	4600	0	(370,530)	0	(476,125)		(476,125)	(105,595)	0	0	0	0		0005
CALL OPTION DEC28SPXC@7800 BHF50NBH7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/21/2026	12/15/2028	130	1,013,064	7800	0	(86,406)	0	(146,694)		(146,694)	(60,288)	0	0	0	0		0005
CALL OPTION JAN27RTYC@2500 BHF5RDBV7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/28/2026	01/15/2027	130	325,175	2500	0	(46,320)	0	(45,795)		(45,795)	525	0	0	0	0		0005
CALL OPTION DEC26MXEAC@3800 BHF5RDE69	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/28/2026	12/18/2026	108	411,654	3800	0	(673)	0	(39)		(39)	634	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB27NDX@25600 BHF5RDET9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2026	02/19/2027	54	1,392,384	25600	0	(172,463)	0	(304,609)		(304,609)	(132,146)	0	0	0	0		0005
CALL OPTION FEB27NDX@23200 BHF5RDEU6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2026	02/19/2027	63	1,454,872	23200	0	(303,246)	0	(488,649)		(488,649)	(185,403)	0	0	0	0		0005
CALL OPTION NOV28SPXC@4000 BHF5RDGB6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/29/2026	11/17/2028	120	481,280	4000	0	(400,626)	0	(485,722)		(485,722)	(85,096)	0	0	0	0		0005
CALL OPTION APR28SPXC@4400 BHF5RDGW0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/29/2026	04/21/2028	123	542,080	4400	0	(357,140)	0	(440,108)		(440,108)	(82,968)	0	0	0	0		0005
CALL OPTION NOV26SPXC@6800 BHF5RDGZ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/29/2026	11/20/2026	132	894,948	6800	0	(79,921)	0	(119,252)		(119,252)	(39,331)	0	0	0	0		0005
CALL OPTION NOV26SPXC@3600 BHF5RDH09	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/29/2026	11/20/2026	132	473,940	3600	0	(449,626)	0	(535,249)		(535,249)	(85,623)	0	0	0	0		0005
CALL OPTION MAY29SPXC@4200 BHF5RDJ98	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/29/2026	05/18/2029	125	526,848	4200	0	(407,070)	0	(497,874)		(497,874)	(90,804)	0	0	0	0		0005
CALL OPTION DEC26SPXC@6800 BHF5RDJN7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/29/2026	12/18/2026	123	835,652	6800	0	(78,342)	0	(115,838)		(115,838)	(37,496)	0	0	0	0		0005
CALL OPTION JAN27SPXC@6400 BHF5S56S6 Premium at Maturity 2027-01-19	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/05/2026	01/15/2027	137	878,656	6400	0	(122,028)	0	(185,520)	^	(185,520)	(65,772)	0	2,280	0	0		0005
CALL OPTION JAN32MXEAC@5800 BHF5S5706	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2026	01/16/2032	135	780,216	5800	0	(7,334)	0	(7,534)		(7,534)	(200)	0	0	0	0		0005
CALL OPTION JAN27RTYC@2700 BHF5S57G1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/04/2026	01/15/2027	165	446,634	2700	0	(36,747)	0	(32,119)		(32,119)	4,628	0	0	0	0		0005
CALL OPTION JAN32RTYC@4800 BHF5S57P1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/04/2026	01/16/2032	130	623,616	4800	0	(20,277)	0	(26,936)		(26,936)	(6,659)	0	0	0	0		0005
CALL OPTION JAN28SPXC@6000 BHF5S58V7 Premium at Maturity 2028-01-24	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/05/2026	01/21/2028	126	753,240	6000	0	(184,735)	0	(264,177)	^	(264,177)	(80,142)	0	700	0	0		0005
CALL OPTION JAN27NDXC@23200 BHF5S59M6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/04/2026	01/15/2027	65	1,508,232	23200	0	(250,325)	0	(495,799)		(495,799)	(245,474)	0	0	0	0		0005
CALL OPTION JAN28NDXC@23200 BHF5S5AS1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/04/2026	01/21/2028	64	1,476,216	23200	0	(329,898)	0	(596,496)		(596,496)	(266,598)	0	0	0	0		0005
CALL OPTION OCT28SPXC@3600 BHF5S5BD3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/05/2026	10/20/2028	142	512,856	3600	0	(503,096)	0	(621,960)		(621,960)	(118,864)	0	0	0	0		0005
CALL OPTION APR30SPXC@5200 BHF5S5C67	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/05/2026	04/18/2030	123	640,588	5200	0	(314,352)	0	(417,359)		(417,359)	(103,007)	0	0	0	0		0005
CALL OPTION JUL27SPXC@4400 BHF5S5C91	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/05/2026	07/16/2027	125	552,156	4400	0	(332,554)	0	(427,318)		(427,318)	(94,764)	0	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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY27SPXC@4200 BHF5S5CB6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/05/2026	05/21/2027	123	515,970	4200	0	(344,710)	0	(437,771)		(437,771)	(93,061)	0	0	0	0		0005
CALL OPTION DEC28SPXC@3900 BHF5S5CE0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/05/2026	12/15/2028	122	474,396	3900	0	(401,384)	0	(503,085)		(503,085)	(101,701)	0	0	0	0		0005
CALL OPTION NOV27SPXC@4800 BHF5S5CH3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/05/2026	11/19/2027	122	585,312	4800	0	(288,448)	0	(379,364)		(379,364)	(90,916)	0	0	0	0		0005
CALL OPTION MAY30SPXC@5200 BHF5S5CM2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/05/2026	05/17/2030	122	635,076	5200	0	(313,313)	0	(416,178)		(416,178)	(102,865)	0	0	0	0		0005
CALL OPTION AUG27SPXC@4400 BHF5S5DM1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/05/2026	08/20/2027	133	586,476	4400	0	(355,300)	0	(456,582)		(456,582)	(101,282)	0	0	0	0		0005
CALL OPTION JUL29SPXC@4400 BHF5S5DQ2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/05/2026	07/20/2029	130	573,804	4400	0	(390,379)	0	(500,907)		(500,907)	(110,528)	0	0	0	0		0005
CALL OPTION SEP29SPXC@4200 BHF5SWHE6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/12/2026	09/21/2029	121	507,654	4200	0	(387,927)	0	(488,197)		(488,197)	(100,270)	0	0	0	0		0005
CALL OPTION SEP29SPXC@4400 BHF5SWHG1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/12/2026	09/21/2029	125	551,496	4400	0	(382,907)	0	(485,991)		(485,991)	(103,084)	0	0	0	0		0005
CALL OPTION JAN27RTYC@3100 BHF5SWQQ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/11/2026	01/15/2027	101	312,604	3100	0	(8,788)	0	(2,433)		(2,433)	6,355	0	0	0	0		0005
CALL OPTION FEB27SPXC@6400 BHF5SWR05 Premium at Maturity 2027-02-22	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2026	02/19/2027	267	1,710,848	6400	0	(254,557)	0	(371,986)	^	(371,986)	(121,937)	0	4,508	0	0		0005
CALL OPTION JAN28NDXC@23200 BHF5SWSJ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/11/2026	01/21/2028	55	1,284,816	23200	0	(293,610)	0	(519,150)		(519,150)	(225,540)	0	0	0	0		0005
CALL OPTION FEB28RTYC@2500 BHF5SWT29	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/11/2026	02/18/2028	428	1,068,975	2500	0	(214,276)	0	(231,565)		(231,565)	(17,289)	0	0	0	0		0005
CALL OPTION OCT26SPXC@6600 BHF5SWUU5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/12/2026	10/16/2026	128	842,820	6600	0	(83,342)	0	(135,861)		(135,861)	(52,519)	0	0	0	0		0005
CALL OPTION FEB27RTYC@2500 BHF5TLP34	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2026	02/19/2027	152	380,075	2500	0	(59,586)	0	(56,302)		(56,302)	3,284	0	0	0	0		0005
CALL OPTION FEB32MXEAC@3600 BHF5TLPW0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/18/2026	02/20/2032	642	2,311,812	3600	0	(260,970)	0	(319,707)		(319,707)	(58,737)	0	0	0	0		0005
CALL OPTION JAN32MXEAC@3600 BHF5TLQ33	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/18/2026	01/16/2032	252	908,388	3600	0	(100,458)	0	(123,290)		(123,290)	(22,832)	0	0	0	0		0005
CALL OPTION FEB28MXEAC@2700 BHF5TLQG4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/18/2026	02/18/2028	187	503,658	2700	0	(115,262)	0	(112,724)		(112,724)	2,538	0	0	0	0		0005
CALL OPTION JUL29SPXC@4600 BHF5TLRA6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/19/2026	07/20/2029	123	567,364	4600	0	(354,670)	0	(453,651)		(453,651)	(98,981)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB30SPXC@5000 BHF5TLRF5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	02/15/2030	127	636,050	5000	0	(341,701)	0	(444,922)		(444,922)	(103,221)	0	0	0	0		0005
CALL OPTION JAN30SPXC@4800 BHF5TLRH1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	01/18/2030	133	640,128	4800	0	(375,506)	0	(484,497)		(484,497)	(108,991)	0	0	0	0		0005
CALL OPTION MAY28SPXC@4200 BHF5TLRN8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	05/19/2028	123	516,096	4200	0	(369,094)	0	(463,016)		(463,016)	(93,922)	0	0	0	0		0005
CALL OPTION JAN28SPXC@7000 BHF5TLS49	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	01/21/2028	125	878,290	7000	0	(104,028)	0	(162,958)		(162,958)	(58,930)	0	0	0	0		0005
CALL OPTION DEC29SPXC@4600 BHF5TLSD9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	12/21/2029	123	567,272	4600	0	(363,549)	0	(465,041)		(465,041)	(101,492)	0	0	0	0		0005
CALL OPTION AUG29SPXC@4400 BHF5TLSJ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	08/17/2029	120	528,044	4400	0	(364,985)	0	(462,901)		(462,901)	(97,916)	0	0	0	0		0005
CALL OPTION OCT28SPXC@3800 BHF5TLST4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	10/20/2028	121	458,888	3800	0	(411,276)	0	(506,769)		(506,769)	(95,493)	0	0	0	0		0005
CALL OPTION AUG28SPXC@4200 BHF5TLSU1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	08/18/2028	121	508,242	4200	0	(368,217)	0	(461,958)		(461,958)	(93,741)	0	0	0	0		0005
CALL OPTION SEP31SPXC@6600 BHF5TLTK2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	09/19/2031	142	935,748	6600	0	(286,980)	0	(400,932)		(400,932)	(113,952)	0	0	0	0		0005
CALL OPTION JAN28SPXC@6200 BHF5TLTN6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/19/2026	01/21/2028	209	1,297,970	6200	0	(284,324)	0	(404,706)		(404,706)	(120,382)	0	0	0	0		0005
CALL OPTION OCT28MXEAC@5200 BHF5TZQ99	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	10/20/2028	129	668,408	5200	0	(1,482)	0	(508)		(508)	974	0	0	0	0		0005
CALL OPTION JAN32RTYC@4800 BHF5TZQM0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2026	01/16/2032	100	481,008	4800	0	(15,075)	0	(20,778)		(20,778)	(5,703)	0	0	0	0		0005
CALL OPTION FEB27SPXC@7000 BHF5TZR07 Premium at Maturity 2027-02-22	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/26/2026	02/19/2027	139	973,840	7000	0	(75,989)	0	(118,468)	^	(118,468)	(43,825)	0	1,346	0	0		0005
CALL OPTION JAN32SPXC@11600 BHF5TZR72 Premium at Maturity 2032-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/26/2026	01/16/2032	138	1,596,856	11600	0	(35,443)	0	(97,378)	^	(97,378)	(60,150)	0	(1,785)	0	0		0005
CALL OPTION JAN27MXEAC@2900 BHF5TZRV9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	01/15/2027	134	387,933	2900	0	(52,085)	0	(39,176)		(39,176)	12,909	0	0	0	0		0005
CALL OPTION FEB27NDXC@23200 BHF5TZT21	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	02/19/2027	78	1,818,648	23200	0	(320,347)	0	(610,782)		(610,782)	(290,435)	0	0	0	0		0005
CALL OPTION MAR27NDXC@25600 BHF5TZT70	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	03/19/2027	46	1,181,952	25600	0	(122,014)	0	(266,492)		(266,492)	(144,478)	0	0	0	0		0005
CALL OPTION JAN27RTYC@2700 BHF5TZUA1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2026	01/15/2027	410	1,107,567	2700	0	(97,048)	0	(79,651)		(79,651)	17,397	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JAN32RTYC@3200 BHF5TZUP8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2026	01/16/2032	100	321,312	3200	0	(53,111)	0	(64,831)		(64,831)	(11,720)	0	0	0	0		0005
CALL OPTION OCT27SPXC@4400 BHF5TZVK8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/26/2026	10/15/2027	125	548,636	4400	0	(343,125)	0	(431,193)		(431,193)	(88,068)	0	0	0	0		0005
CALL OPTION DEC27SPXC@4800 BHF5TZVN2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/26/2026	12/17/2027	124	597,360	4800	0	(303,145)	0	(389,477)		(389,477)	(86,332)	0	0	0	0		0005
CALL OPTION DEC27SPXC@6000 BHF5TZVW2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/26/2026	12/17/2027	121	726,060	6000	0	(179,542)	0	(250,148)		(250,148)	(70,606)	0	0	0	0		0005
CALL OPTION MAR28SPXC@6000 BHF5TZVX0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/26/2026	03/17/2028	286	1,718,340	6000	0	(443,578)	0	(617,002)		(617,002)	(173,424)	0	0	0	0		0005
CALL OPTION FEB27RTYC@2400 BHF5URB00	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	02/19/2027	164	394,176	2400	0	(70,012)	0	(75,035)		(75,035)	(5,023)	0	0	0	0		0005
CALL OPTION FEB29SPXC@10800 BHF5URBK6 Premium at Maturity 2029-02-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	02/16/2029	120	1,300,104	10800	0	(5,039)	0	(16,069)	^	(16,069)	(10,994)	0	(36)	0	0		0005
CALL OPTION FEB27MXEAC@3200 BHF5URC66	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/05/2026	02/19/2027	1,058	3,386,944	3200	0	(146,174)	0	(108,946)		(108,946)	37,228	0	0	0	0		0005
CALL OPTION MAR27MXEAC@3200 BHF5URC74	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/05/2026	03/19/2027	575	1,841,056	3200	0	(84,357)	0	(67,705)		(67,705)	16,652	0	0	0	0		0005
CALL OPTION FEB32MXEAC@3600 BHF5URCL3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/05/2026	02/20/2032	1,347	4,850,532	3600	0	(495,336)	0	(670,796)		(670,796)	(175,460)	0	0	0	0		0005
CALL OPTION FEB28NDXC@23200 BHF5URDD0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	02/18/2028	122	2,819,728	23200	0	(635,101)	0	(1,154,447)		(1,154,447)	(519,346)	0	0	0	0		0005
CALL OPTION MAR28NDXC@23200 BHF5URDE8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	03/17/2028	85	1,960,632	23200	0	(448,500)	0	(813,166)		(813,166)	(364,666)	0	0	0	0		0005
CALL OPTION OCT26RTYC@2400 BHF5URDU2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	10/16/2026	146	350,544	2400	0	(54,581)	0	(58,644)		(58,644)	(4,063)	0	0	0	0		0005
CALL OPTION MAR28RTYC@2400 BHF5URDZ1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2026	03/17/2028	159	382,512	2400	0	(87,722)	0	(99,752)		(99,752)	(12,030)	0	0	0	0		0005
CALL OPTION DEC28SPXC@3800 BHF5URGQ8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	12/15/2028	125	475,874	3800	0	(429,262)	0	(528,614)		(528,614)	(99,352)	0	0	0	0		0005
CALL OPTION APR29SPXC@4200 BHF5URGR6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	04/20/2029	123	518,238	4200	0	(388,585)	0	(487,726)		(487,726)	(99,141)	0	0	0	0		0005
CALL OPTION AUG29SPXC@4600 BHF5URGU9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	08/17/2029	120	553,610	4600	0	(347,580)	0	(444,732)		(444,732)	(97,152)	0	0	0	0		0005
CALL OPTION APR30SPXC@5000 BHF5URGV7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	04/18/2030	123	616,400	5000	0	(335,251)	0	(436,182)		(436,182)	(100,931)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB28SPXC@6000 BHF5URH20 Premium at Maturity 2028-02-22	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2026	02/18/2028	645	3,868,200	6000	0	(981,777)	0	(1,374,283)	^	(1,374,283)	(398,115)	0	5,609	0	0		0005
CALL OPTION FEB32NDXC@44800 BHF5VGZ56	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	02/20/2032	46	2,066,624	44800	0	(80,881)	0	(237,871)		(237,871)	(156,990)	0	0	0	0		0005
CALL OPTION FEB27SPXC@6200 BHF5VGZD9 Premium at Maturity 2027-02-22	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/12/2026	02/19/2027	169	1,047,986	6200	0	(165,002)	0	(266,773)	^	(266,773)	(104,537)	0	2,766	0	0		0005
CALL OPTION MAR27MXEAC@3000 BHF5VGZZ0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/19/2027	485	1,454,850	3000	0	(104,525)	0	(119,662)		(119,662)	(15,137)	0	0	0	0		0005
CALL OPTION FEB27NDXC@23200 BHF5VH1N2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	02/19/2027	117	2,725,072	23200	0	(463,267)	0	(915,274)		(915,274)	(452,007)	0	0	0	0		0005
CALL OPTION MAR28RTYC@2400 BHF5VH2F8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	03/17/2028	282	675,984	2400	0	(134,218)	0	(176,290)		(176,290)	(42,072)	0	0	0	0		0005
CALL OPTION FEB28RTYC@2400 BHF5VH2G6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	02/18/2028	216	518,928	2400	0	(101,352)	0	(132,996)		(132,996)	(31,644)	0	0	0	0		0005
CALL OPTION FEB28NDXC@21600 BHF5II7HJ5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2026	02/18/2028	59	1,279,152	21600	0	(354,848)	0	(640,556)		(640,556)	(285,708)	0	0	0	0		0005
CALL OPTION FEB27NDXC@25600 BHF5II7JS3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2026	02/19/2027	48	1,223,424	25600	0	(102,372)	0	(267,663)		(267,663)	(165,291)	0	0	0	0		0005
CALL OPTION JAN28SPXC@4600 BHF5II7KN2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	01/21/2028	136	625,002	4600	0	(331,728)	0	(452,976)		(452,976)	(121,248)	0	0	0	0		0005
CALL OPTION OCT29SPXC@4400 BHF5II7KP7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	10/19/2029	121	532,312	4400	0	(348,599)	0	(471,024)		(471,024)	(122,425)	0	0	0	0		0005
CALL OPTION FEB29SPXC@4200 BHF5II7LC5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	02/16/2029	121	507,402	4200	0	(354,684)	0	(473,074)		(473,074)	(118,390)	0	0	0	0		0005
CALL OPTION FEB29SPXC@4000 BHF5II7LD3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	02/16/2029	122	486,680	4000	0	(376,688)	0	(496,998)		(496,998)	(120,310)	0	0	0	0		0005
CALL OPTION MAR30SPXC@5200 BHF5II7LE1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	03/15/2030	142	739,440	5200	0	(338,499)	0	(478,463)		(478,463)	(139,964)	0	0	0	0		0005
CALL OPTION MAR28NDXC@20800 BHF5IWCW6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/17/2028	103	2,143,232	20800	0	(648,701)	0	(1,195,316)		(1,195,316)	(546,615)	0	0	0	0		0005
CALL OPTION MAR28RTYC@2300 BHF5IWDD7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/17/2028	257	590,778	2300	0	(140,301)	0	(180,204)		(180,204)	(39,903)	0	0	0	0		0005
CALL OPTION OCT26RTYC@2400 BHF5IWDE5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	10/16/2026	105	250,944	2400	0	(30,881)	0	(41,979)		(41,979)	(11,098)	0	0	0	0		0005
CALL OPTION NOV26RTYC@2400 BHF5IWDF2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2026	11/20/2026	135	323,496	2400	0	(42,315)	0	(56,142)		(56,142)	(13,827)	0	0	0	0		0005

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CALL OPTION MAY27MXEAC@2300 05/21/2027 2300. CALL BHF5XG7P1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	05/21/2027	145	334,581	2300	0	(115,138)	0	(126,600)		(126,600)	(11,462)	0	0	0	0		0005
CALL OPTION JUL27MXEAC@2200 07/16/2027 2200. CALL BHF5XG8S4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	07/16/2027	231	508,618	2200	0	(205,464)	0	(224,261)		(224,261)	(18,797)	0	0	0	0		0005
CALL OPTION JUN27MXEAC@2300 06/17/2027 2300. CALL BHF5XG8V7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	06/17/2027	161	370,346	2300	0	(128,092)	0	(140,023)		(140,023)	(11,931)	0	0	0	0		0005
CALL OPTION NOV28MXEAC@2800 11/17/2028 2800. CALL BHF5XGRN4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	11/17/2028	143	400,428	2800	0	(75,229)	0	(87,618)		(87,618)	(12,389)	0	0	0	0		0005
CALL OPTION JUL29 RTY C @ 1900 07/20/2029 1900. CALL BHF5XH019	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	07/20/2029	124	235,733	1900	0	(113,679)	0	(142,810)		(142,810)	(29,131)	0	0	0	0		0005
CALL OPTION AUG29 MXEA C @ 2100 08/17/2029 2100. CALL BHF5XH0C5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	08/17/2029	110	232,008	2100	0	(109,150)	0	(132,559)		(132,559)	(23,409)	0	0	0	0		0005
CALL OPTION OCT29 MXEA C @ 2000 10/19/2029 2000. CALL BHF5XH134	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	10/19/2029	137	273,500	2000	0	(146,453)	0	(176,770)		(176,770)	(30,317)	0	0	0	0		0005
CALL OPTION NOV29 MXEA C @ 2100 11/16/2029 2100. CALL BHF5XH1L4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	11/16/2029	102	213,402	2100	0	(101,855)	0	(124,019)		(124,019)	(22,164)	0	0	0	0		0005
CALL OPTION NOV30SPXC@6000 11/15/2030 6000. CALL BHF5XHAH3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	11/15/2030	133	798,840	6000	0	(313,736)	0	(395,404)		(395,404)	(81,668)	0	0	0	0		0005
CALL OPTION MAR27 SPX C @ 7000 03/19/2027 7000. CALL BHF5XL861	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/02/2026	03/19/2027	137	961,730	7000	0	(51,678)	0	(122,650)		(122,650)	(70,972)	0	0	0	0		0005
CALL OPTION MAR27RTYC@2900 03/19/2027 2900. CALL BHF5YP2L4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	03/19/2027	103	297,917	2900	0	(18,219)	0	(12,130)		(12,130)	6,089	0	0	0	0		0005
CALL OPTION MAR27RTYC@3100 03/19/2027 3100. CALL BHF5YP2M2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	03/19/2027	112	346,425	3100	0	(11,759)	0	(5,471)		(5,471)	6,288	0	0	0	0		0005
CALL OPTION MAR32RTYC@4200 03/19/2032 4200. CALL BHF5YP2N0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	03/19/2032	117	491,988	4200	0	(33,891)	0	(38,411)		(38,411)	(4,520)	0	0	0	0		0005
CALL OPTION SEP28MXEAC@5200 09/15/2028 5200. CALL BHF5YP4U2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	09/15/2028	101	523,276	5200	0	(89)	0	(319)		(319)	(230)	0	0	0	0		0005
CALL OPTION APR28NDXC@27200 04/21/2028 27200. CALL BHF5ZHVW5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	04/21/2028	46	1,260,992	27200	0	(201,648)	0	(313,799)		(313,799)	(112,151)	0	0	0	0		0005

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CALL OPTION MAY27MXEAC@3400 05/21/2027 3400. CALL BHF5ZHW61	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	05/21/2027	101	344,012	3400	0	(5,792)	0	(6,299)		(6,299)	(507)	0	0	0	0		0005
CALL OPTION MAR27MXEAC@3500 03/19/2027 3500. CALL BHF5ZHW42	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	03/19/2027	101	351,750	3500	0	(1,547)	0	(2,078)		(2,078)	(531)	0	0	0	0		0005
CALL OPTION MAR32SPXC@12800 03/19/2032 12800. CALL BHF5ZHWN4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2026	03/19/2032	132	1,686,400	12800	0	(25,572)	0	(70,986)		(70,986)	(45,414)	0	0	0	0		0005
CALL OPTION APR28NDXC@22400 04/21/2028 22400. CALL BHF5ZHWR5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	04/21/2028	60	1,335,264	22400	0	(443,065)	0	(621,018)		(621,018)	(177,953)	0	0	0	0		0005
CALL OPTION APR28NDXC@24000 04/21/2028 24000. CALL BHF5ZHXP8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	04/21/2028	61	1,456,080	24000	0	(383,804)	0	(554,732)		(554,732)	(170,928)	0	0	0	0		0005
CALL OPTION MAR29RTYC@4200 03/16/2029 4200. CALL BHF5ZHY85	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/22/2026	03/16/2029	100	420,000	4200	0	(9,691)	0	(7,474)		(7,474)	2,217	0	0	0	0		0005
CALL OPTION MAR28SPXC@7200 03/17/2028 7200. CALL BHF5ZHYU6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2026	03/17/2028	151	1,088,136	7200	0	(139,437)	0	(184,201)		(184,201)	(44,764)	0	0	0	0		0005
CALL OPTION JAN27SPXC@6800 01/15/2027 6800. CALL BHF5ZHZJ0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2026	01/15/2027	132	897,532	6800	0	(99,442)	0	(129,390)		(129,390)	(29,948)	0	0	0	0		0005
CALL OPTION FEB27SPXC@6800 02/19/2027 6800. CALL BHF60HGN8	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	02/19/2027	130	883,456	6800	0	(109,409)	0	(133,523)		(133,523)	(24,114)	0	0	0	0		0005
CALL OPTION MAR32SPXC@6600 03/19/2032 6600. CALL BHF60HR09	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	03/19/2032	129	854,304	6600	0	(317,529)	0	(385,370)		(385,370)	(67,841)	0	0	0	0		0005
CALL OPTION FEB31SPXC@19200 02/21/2031 19200. CALL BHF60HRV8	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	02/21/2031	311	5,980,608	19200	0	(8,712)	0	(6,946)		(6,946)	1,766	0	0	0	0		0005
CALL OPTION APR32MXEAC@5600 04/16/2032 5600. CALL BHF618SV6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2026	04/16/2032	106	593,544	5600	0	(7,583)	0	(8,379)		(8,379)	(796)	0	0	0	0		0005
CALL OPTION APR27RTYC@3100 04/16/2027 3100. CALL BHF618SY0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/06/2026	04/16/2027	106	327,763	3100	0	(19,417)	0	(6,459)		(6,459)	12,958	0	0	0	0		0005
CALL OPTION MAY27SPXC@6600 05/21/2027 6600. CALL BHF618T29	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2026	05/21/2027	124	819,852	6600	0	(153,995)	0	(164,288)	^	(164,288)	(11,849)	0	1,556	0	0		0005

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CALL OPTION APR32MXEAC@5800 04/16/2032 5800. CALL BHF618TB9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2026	04/16/2032	141	820,352	5800	0	(8,599)	0	(9,283)		(9,283)	(684)	0	0	0	0		0005
CALL OPTION APR27SPXC@6600 04/16/2027 6600. CALL BHF618U84	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2026	04/16/2027	253	1,672,902	6600	0	(304,995)	0	(324,011)	^	(324,011)	(22,252)	0	3,236	0	0		0005
CALL OPTION APR27SPXC@8000 04/16/2027 8000. CALL BHF618UB7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2026	04/16/2027	153	1,227,760	8000	0	(44,414)	0	(37,021)	^	(37,021)	6,922	0	471	0	0		0005
CALL OPTION NOV30SPXC@16800 11/15/2030 16800. CALL BHF618UF8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2026	11/15/2030	133	2,230,536	16800	0	(2,524)	0	(5,432)		(5,432)	(2,908)	0	0	0	0		0005
CALL OPTION JUN27SPXC@4200 06/17/2027 4200. CALL BHF618YK3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2026	06/17/2027	124	521,514	4200	0	(414,926)	0	(444,432)		(444,432)	(29,506)	0	0	0	0		0005
CALL OPTION JAN27SPXC@4800 01/15/2027 4800. CALL BHF618YL1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2026	01/15/2027	162	777,360	4800	0	(437,320)	0	(470,345)		(470,345)	(33,025)	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.43|D10|GF 01/21/2028 2111. CALL BHF6230E6	Fixed Index Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/12/2026	01/21/2028	188	396,868	2111	0	(24,844)	0	(32,138)		(32,138)	(7,294)	0	0	0	0		0005
CALL OPTION APR27RTYC@2600 04/16/2027 2600. CALL BHF624F06	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2026	04/16/2027	137	356,434	2600	0	(59,805)	0	(44,162)		(44,162)	15,643	0	0	0	0		0005
CALL OPTION APR32RTYC@5200 04/16/2032 5200. CALL BHF624FN6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2026	04/16/2032	104	539,084	5200	0	(19,629)	0	(18,227)		(18,227)	1,402	0	0	0	0		0005
CALL OPTION APR27MXEAC@3500 04/16/2027 3500. CALL BHF624GS4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2026	04/16/2027	101	353,395	3500	0	(6,415)	0	(2,883)		(2,883)	3,532	0	0	0	0		0005
CALL OPTION MAY27NDXC@26400 05/21/2027 26400. CALL BHF624JT9	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/13/2026	05/21/2027	54	1,436,424	26400	0	(279,159)	0	(298,445)		(298,445)	(19,286)	0	0	0	0		0005
CALL OPTION MAY28SPXC@6800 05/19/2028 6800. CALL BHF630XT0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2026	05/19/2028	178	1,209,584	6800	0	(260,061)	0	(282,598)	^	(282,598)	(23,128)	0	591	0	0		0005
CALL OPTION MAY27RTYC@2600 05/21/2027 2600. CALL BHF6311B2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2026	05/21/2027	123	320,606	2600	0	(52,626)	0	(42,193)		(42,193)	10,433	0	0	0	0		0005
CALL OPTION MAY27SPXC@6800 05/21/2027 6800. CALL BHF6311S5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	125	850,408	6800	0	(142,766)	0	(143,855)	^	(143,855)	(2,532)	0	1,443	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR27MXEAC@2800 04/16/2027 2800. CALL	Index Linked Annuities																					
BHF6311V8		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2026	04/16/2027	130	362,992	2800	0	(54,564)	0	(54,031)		(54,031)	533	0	0	0	0		0005
CALL OPTION MAY32MXEAC@3500 05/21/2032 3500. CALL	Index Linked Annuities																					
BHF6312P0		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/21/2032	518	1,811,530	3500	0	(266,649)	0	(292,747)		(292,747)	(26,098)	0	0	0	0		0005
CALL OPTION APR27NDXC@33600 04/16/2027 33600. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6313J3		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	05/20/2026	04/16/2027	47	1,567,776	33600	0	(54,948)	0	(40,584)		(40,584)	14,364	0	0	0	0		0005
CALL OPTION APR28NDXC@25600 04/21/2028 25600. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF631478		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	05/20/2026	04/21/2028	52	1,335,808	25600	0	(374,386)	0	(413,591)		(413,591)	(39,205)	0	0	0	0		0005
CALL OPTION APR28SPXC@6400 04/21/2028 6400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF631544		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/21/2026	04/21/2028	261	1,667,904	6400	0	(449,366)	0	(485,713)		(485,713)	(36,347)	0	0	0	0		0005
CALL OPTION APR30SPXC@5000 04/18/2030 5000. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF63V100		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/28/2026	04/18/2030	121	605,450	5000	0	(408,361)	0	(428,434)		(428,434)	(20,073)	0	0	0	0		0005
CALL OPTION MAY27NDXC@26400 05/21/2027 26400. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF63V7C8		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	05/27/2026	05/21/2027	46	1,226,016	26400	0	(265,528)	0	(254,698)		(254,698)	10,830	0	0	0	0		0005
CALL OPTION SEP30SPXC@17600 09/20/2030 17600. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF63V7T1		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/28/2026	09/20/2030	143	2,515,040	17600	0	(1,652)	0	(3,235)		(3,235)	(1,583)	0	0	0	0		0005
CALL OPTION MAY27MXEAC@3100 05/21/2027 3100. CALL	Index Linked Annuities																					
BHF63V7W4		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/27/2026	05/21/2027	863	2,676,199	3100	0	(217,826)	0	(176,556)		(176,556)	41,270	0	0	0	0		0005
CALL OPTION MAY29SPXC@11600 05/18/2029 11600. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF63V936		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/28/2026	05/18/2029	147	1,710,652	11600	0	(13,546)	0	(14,308)	^	(14,308)	(670)	0	(92)	0	0		0005
CALL OPTION MAR27SPXC@6400 03/19/2027 6400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF63V9U6		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/28/2026	03/19/2027	208	1,334,272	6400	0	(300,830)	0	(297,254)		(297,254)	3,576	0	0	0	0		0005
CALL OPTION MAY27NDXC@27200 05/21/2027 27200. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF63VA26		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	05/27/2026	05/21/2027	112	3,046,128	27200	0	(576,012)	0	(542,168)		(542,168)	33,844	0	0	0	0		0005
CALL OPTION APR27SPXC@4200 04/16/2027 4200. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF63VAC4		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/28/2026	04/16/2027	127	533,148	4200	0	(440,085)	0	(449,850)		(449,850)	(9,765)	0	0	0	0		0005
CALL OPTION MAR32SPXC@6400 03/19/2032 6400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF63VAE0		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/28/2026	03/19/2032	317	2,026,496	6400	0	(914,470)	0	(980,892)		(980,892)	(66,422)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION DEC26SPXC@6800 12/18/2026 6800. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF63VAH3		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/28/2026	12/18/2026	129	877,404	6800	0	(128,866)	0	(121,619)		(121,619)	7,247	0	0	0	0		0005
CALL OPTION MAY29SPXC@12000 05/18/2029 12000. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF63VAS9		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	05/28/2026	05/18/2029	177	2,121,240	12000	0	(12,031)	0	(12,721)	^	(12,721)	(609)	0	(81)	0	0		0005
CALL OPTION MAY32MXEAC@3500 05/21/2032 3500. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF64LJ77		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2026	05/21/2032	457	1,599,535	3500	0	(222,036)	0	(258,484)		(258,484)	(36,448)	0	0	0	0		0005
CALL OPTION OCT26SPXC@6600 10/16/2026 6600. CALL	Index Linked Annuities																					
BHF64LLL3		Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/03/2026	10/16/2026	127	836,220	6600	0	(143,354)	0	(134,796)		(134,796)	8,558	0	0	0	0		0005
CALL OPTION FEB27SPXC@6800 02/19/2027 6800. CALL	Index Linked Annuities																					
BHF64LP39		Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/03/2026	02/19/2027	135	915,620	6800	0	(151,640)	0	(138,379)		(138,379)	13,261	0	0	0	0		0005
CALL OPTION JUN27NDXC@28000 06/17/2027 28000. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF64LPJ4		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/03/2026	06/17/2027	108	3,013,640	28000	0	(589,244)	0	(474,513)		(474,513)	114,731	0	0	0	0		0005
CALL OPTION FEB28SPXC@4400 02/18/2028 4400. CALL	Index Linked Annuities																					
BHF64LR11		Exh 5	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/03/2026	02/18/2028	122	538,824	4400	0	(427,752)	0	(432,696)		(432,696)	(4,944)	0	0	0	0		0005
CALL OPTION MAY28MXEAC@2700 05/19/2028 2700. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF64LRB9		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2026	05/19/2028	109	293,193	2700	0	(66,870)	0	(68,095)		(68,095)	(1,225)	0	0	0	0		0005
CALL OPTION MAR29SPXC@4000 03/16/2029 4000. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF65LJE1		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	06/11/2026	03/16/2029	127	508,080	4000	0	(479,776)	0	(520,843)		(520,843)	(41,067)	0	0	0	0		0005
CALL OPTION JUN32MXEAC@3400 06/17/2032 3400. CALL	Index Linked Annuities																					
BHF65LK82		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/17/2032	207	704,752	3400	0	(109,925)	0	(128,223)		(128,223)	(18,298)	0	0	0	0		0005
CALL OPTION JAN27RTYC@2600 01/15/2027 2600. CALL	Index Linked Annuities																					
BHF65LKU3		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	01/15/2027	101	262,938	2600	0	(39,672)	0	(27,215)		(27,215)	12,457	0	0	0	0		0005
CALL OPTION MAY27NDXC@26400 05/21/2027 26400. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF65LKX7		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2026	05/21/2027	168	4,435,992	26400	0	(824,281)	0	(921,634)		(921,634)	(97,353)	0	0	0	0		0005
CALL OPTION FEB27RTYC@2600 02/19/2027 2600. CALL	Index Linked Annuities																					
BHF65LL40		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	02/19/2027	148	384,722	2600	0	(60,992)	0	(42,861)		(42,861)	18,131	0	0	0	0		0005
CALL OPTION APR29SPXC@4200 04/20/2029 4200. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF65LLB4		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	06/11/2026	04/20/2029	123	516,642	4200	0	(446,530)	0	(486,200)		(486,200)	(39,670)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY27SPXC@7800 05/21/2027 7800. CALL BHF65LLE8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2026	05/21/2027	122	952,536	7800	0	(47,991)	0	(49,304)	^	(49,304)	(1,712)	0	399	0	0		0005
CALL OPTION MAY27MXEAC@3700 05/21/2027 3700. CALL BHF65LLW8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	05/21/2027	101	373,034	3700	0	(2,396)	0	(1,263)		(1,263)	1,133	0	0	0	0		0005
CALL OPTION MAY27SPXC@7000 05/21/2027 7000. CALL BHF65LMD9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2026	05/21/2027	175	1,228,430	7000	0	(156,554)	0	(172,621)	^	(172,621)	(17,370)	0	1,303	0	0		0005
CALL OPTION MAY27MXEAC@2800 05/21/2027 2800. CALL BHF65LMF4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	05/21/2027	310	868,392	2800	0	(124,368)	0	(132,050)		(132,050)	(7,682)	0	0	0	0		0005
CALL OPTION JUN27MXEAC@2800 06/17/2027 2800. CALL BHF65LMG2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/17/2027	307	860,440	2800	0	(126,207)	0	(132,473)		(132,473)	(6,266)	0	0	0	0		0005
CALL OPTION JAN28RTYC@2300 01/21/2028 2300. CALL BHF65LPC8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	01/21/2028	130	298,954	2300	0	(99,098)	0	(88,530)		(88,530)	10,568	0	0	0	0		0005
CALL OPTION MAY28NDXC@28000 05/19/2028 28000. CALL BHF65LQN3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2026	05/19/2028	75	2,087,960	28000	0	(419,273)	0	(474,883)		(474,883)	(55,610)	0	0	0	0		0005
CALL OPTION JUN28NDXC@28000 06/16/2028 28000. CALL BHF65LR44	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2026	06/16/2028	57	1,597,960	28000	0	(327,156)	0	(371,658)		(371,658)	(44,502)	0	0	0	0		0005
CALL OPTION MAY28NDXC@26400 05/19/2028 26400. CALL BHF65LR85	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2026	05/19/2028	48	1,257,432	26400	0	(313,242)	0	(356,246)		(356,246)	(43,004)	0	0	0	0		0005
CALL OPTION FEB30SPXC@5000 02/15/2030 5000. CALL BHF65LRU6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/11/2026	02/15/2030	125	623,750	5000	0	(394,597)	0	(436,325)		(436,325)	(41,728)	0	0	0	0		0005
CALL OPTION MAY28RTYC@2700 05/19/2028 2700. CALL BHF65LSK7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	05/19/2028	218	589,086	2700	0	(116,750)	0	(97,318)		(97,318)	19,432	0	0	0	0		0005
CALL OPTION MAY32NDXC@59200 05/21/2032 59200. CALL BHF65LV07	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2026	05/21/2032	45	2,674,064	59200	0	(66,811)	0	(126,984)		(126,984)	(60,173)	0	0	0	0		0005
CALL OPTION JUN28 MXEAC @ 3100 06/16/2028 3100. CALL BHF66C0Q3	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	06/17/2026	06/16/2028	107	333,064	3100	0	(43,342)	0	(38,626)		(38,626)	4,716	0	0	0	0		0005
CALL OPTION JUN27 NDX C @ 27200 06/17/2027 27200. CALL BHF66C1E9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2026	06/17/2027	114	3,095,088	27200	0	(638,425)	0	(570,607)		(570,607)	67,818	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION OCT26 RTY C @ 2200 10/16/2026 2200. CALL BHF66C3T4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/17/2026	10/16/2026	107	235,928	2200	0	(86,165)	0	(64,398)		(64,398)	21,767	0	0	0	0		0005
CALL OPTION JUN28SPXC@6400 06/16/2028 6400. CALL BHF66C8B8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/18/2026	06/16/2028	646	4,131,328	6400	0	(1,207,613)	0	(1,244,150)	^	(1,244,150)	(36,861)	0	324	0	0		0005
CALL OPTION AUG27 SPX C @ 4400 08/20/2027 4400. CALL BHF66C8D4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/18/2026	08/20/2027	124	546,788	4400	0	(415,120)	0	(425,680)		(425,680)	(10,560)	0	0	0	0		0005
CALL OPTION MAY28 MXEA C @ 3100 05/19/2028 3100. CALL BHF66C8E2	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/17/2026	05/19/2028	109	338,334	3100	0	(43,138)	0	(38,355)		(38,355)	4,783	0	0	0	0		0005
CALL OPTION JUL27 SPX C @ 4400 07/16/2027 4400. CALL BHF66C8G7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/18/2026	07/16/2027	127	560,472	4400	0	(423,024)	0	(433,723)		(433,723)	(10,699)	0	0	0	0		0005
CALL OPTION MAY29 RTY C @ 3300 05/18/2029 3300. CALL BHF66C984	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/17/2026	05/18/2029	108	356,301	3300	0	(46,751)	0	(31,770)		(31,770)	14,981	0	0	0	0		0005
CALL OPTION MAR30 SPX C @ 5200 03/15/2030 5200. CALL BHF66CAU3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/18/2026	03/15/2030	127	660,660	5200	0	(407,920)	0	(427,503)		(427,503)	(19,583)	0	0	0	0		0005
CALL OPTION APR30 SPX C @ 5200 04/18/2030 5200. CALL BHF66CBF5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/18/2026	04/18/2030	153	795,340	5200	0	(494,771)	0	(518,183)		(518,183)	(23,412)	0	0	0	0		0005
CALL OPTION JUN32 RTY C @ 3700 06/17/2032 3700. CALL BHF66CFQ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/17/2026	06/17/2032	520	1,922,853	3700	0	(315,533)	0	(259,003)		(259,003)	56,530	0	0	0	0		0005
CALL OPTION JUL27 NDX C @ 26400 07/16/2027 26400. CALL BHF674H17	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2026	07/16/2027	50	1,326,072	26400	0	(296,654)	0	(292,650)		(292,650)	4,004	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 3400 10/16/2026 3400. CALL BHF674JK3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/24/2026	10/16/2026	128	433,738	3400	0	(519,674)	0	(542,970)		(542,970)	(23,296)	0	0	0	0		0005
CALL OPTION DEC29 SPX C @ 4600 12/21/2029 4600. CALL BHF674KG0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/24/2026	12/21/2029	121	555,496	4600	0	(428,064)	0	(455,387)		(455,387)	(27,323)	0	0	0	0		0005
CALL OPTION MAR28 SPX C @ 4400 03/17/2028 4400. CALL BHF674KN5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/24/2026	03/17/2028	121	533,192	4400	0	(409,532)	0	(430,274)		(430,274)	(20,742)	0	0	0	0		0005
CALL OPTION JUN32 MXEA C @ 3500 06/17/2032 3500. CALL BHF674MH6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/17/2032	598	2,092,090	3500	0	(290,820)	0	(342,275)		(342,275)	(51,455)	0	0	0	0		0005
CALL OPTION JUN28 MXEA C @ 2700 06/16/2028 2700. CALL BHF674MR4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/16/2028	157	423,252	2700	0	(95,519)	0	(99,312)		(99,312)	(3,793)	0	0	0	0		0005
CALL OPTION MAY29 SPX C @ 4200 05/18/2029 4200. CALL BHF674SG2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/24/2026	05/18/2029	120	505,974	4200	0	(452,670)	0	(478,133)		(478,133)	(25,463)	0	0	0	0		0005
CALL OPTION APR30 SPX C @ 5000 04/18/2030 5000. CALL BHF674SL1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/24/2026	04/18/2030	122	610,600	5000	0	(404,136)	0	(432,096)		(432,096)	(27,960)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN32 RTY C @ 5200 06/17/2032 5200. CALL BHF674TV8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/17/2032	109	566,696	5200	0	(23,202)	0	(20,525)		(20,525)	2,677	0	0	0	0		0005
CALL OPTION JUL28RTYC@2600 07/21/2028 2600. CALL BHF67QUU9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/30/2026	07/21/2028	401	1,042,704	2600	0	(298,278)	0	(214,508)		(214,508)	83,770	0	0	0	0		0005
CALL OPTION JUL27NDXC@29600 07/16/2027 29600. CALL BHF67QYJ0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	07/16/2027	113	3,337,696	29600	0	(468,177)	0	(394,150)		(394,150)	74,027	0	0	0	0		0005
CALL OPTION JUL27MXEAC@3200 07/16/2027 3200. CALL BHF67QYQ4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	07/16/2027	121	386,848	3200	0	(25,179)	0	(20,671)		(20,671)	4,508	0	0	0	0		0005
CALL OPTION JUN28NDXC@26400 06/16/2028 26400. CALL BHF67QZD2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	06/16/2028	47	1,234,728	26400	0	(366,759)	0	(356,316)		(356,316)	10,443	0	0	0	0		0005
CALL OPTION JUN32MXEAC@3400 06/17/2032 3400. CALL BHF67R3A1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	06/17/2032	245	832,354	3400	0	(132,540)	0	(151,439)		(151,439)	(18,899)	0	0	0	0		0005
CALL OPTION DEC26SPXC@3700 12/18/2026 3700. CALL BHF68LVJ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2026	12/18/2026	127	468,531	3700	0	(481,961)	0	(503,305)		(503,305)	(21,344)	0	0	0	0		0005
CALL OPTION MAY27SPXC@7600 05/21/2027 7600. CALL BHF68LVL8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2026	05/21/2027	247	1,878,492	7600	0	(130,366)	0	(131,187)		(131,187)	(821)	0	0	0	0		0005
CALL OPTION JAN27SPXC@6800 01/15/2027 6800. CALL BHF68LV07	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2026	01/15/2027	121	819,672	6800	0	(111,882)	0	(118,165)		(118,165)	(6,283)	0	0	0	0		0005
CALL OPTION JUN27RTYC@2700 06/17/2027 2700. CALL BHF68LYA9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2026	06/17/2027	106	286,416	2700	0	(48,232)	0	(30,454)		(30,454)	17,778	0	0	0	0		0005
CALL OPTION SEP27SPXC@4400 09/17/2027 4400. CALL BHF68LZ42	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2026	09/17/2027	123	540,584	4400	0	(402,977)	0	(422,863)		(422,863)	(19,886)	0	0	0	0		0005
CALL OPTION MAY28SPXC@4000 05/19/2028 4000. CALL BHF68LZ59	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2026	05/19/2028	123	491,120	4000	0	(461,774)	0	(484,583)		(484,583)	(22,809)	0	0	0	0		0005
CALL OPTION JUN28SPXC@6400 06/16/2028 6400. CALL BHF68LZJ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2026	06/16/2028	1,045	6,691,136	6400	0	(1,883,455)	0	(2,014,780)	^	(2,014,780)	(128,395)	0	(2,930)	0	0		0005
CALL OPTION JUN32RTYC@5400 06/17/2032 5400. CALL BHF68M378	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2026	06/17/2032	122	659,826	5400	0	(24,466)	0	(20,311)		(20,311)	4,155	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN28MXEAC@2700 06/16/2028 2700. CALL BHF68M6A8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	06/16/2028	155	419,256	2700	0	(95,035)	0	(98,375)		(98,375)	(3,340)	0	0	0	0		0005
CALL OPTION MAY29MXEAC@5800 05/18/2029 5800. CALL BHF68M6Y6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	05/18/2029	208	1,206,458	5800	0	(787)	0	(645)		(645)	142	0	0	0	0		0005
CALL OPTION JUL32MXEAC@3500 07/16/2032 3500. CALL BHF68MAZ8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	07/16/2032	185	648,935	3500	0	(93,538)	0	(107,559)		(107,559)	(14,021)	0	0	0	0		0005
CALL OPTION JUL32RTYC@3700 07/16/2032 3700. CALL BHF68MB46	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/08/2026	07/16/2032	212	784,178	3700	0	(124,910)	0	(107,431)		(107,431)	17,479	0	0	0	0		0005
CALL OPTION JUL27NDXC@25600 07/16/2027 25600. CALL BHF69CAH9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2026	07/16/2027	267	6,829,824	25600	0	(1,663,001)	0	(1,726,666)		(1,726,666)	(63,665)	0	0	0	0		0005
CALL OPTION JAN27SPXC@3800 01/15/2027 3800. CALL BHF69CFM3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2026	01/15/2027	129	490,466	3800	0	(495,766)	0	(501,721)		(501,721)	(5,955)	0	0	0	0		0005
CALL OPTION FEB27SPXC@3900 02/19/2027 3900. CALL BHF69CFU5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2026	02/19/2027	131	509,574	3900	0	(491,113)	0	(497,242)		(497,242)	(6,129)	0	0	0	0		0005
CALL OPTION JUN28SPXC@6600 06/16/2028 6600. CALL BHF69CFZ4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/15/2026	06/16/2028	237	1,563,870	6600	0	(411,758)	0	(419,859)	^	(419,859)	(7,461)	0	(640)	0	0		0005
CALL OPTION JUN27SPXC@7000 06/17/2027 7000. CALL BHF69CG34	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2026	06/17/2027	136	949,970	7000	0	(143,720)	0	(138,624)	^	(138,624)	4,422	0	674	0	0		0005
CALL OPTION MAY28SPXC@6400 05/19/2028 6400. CALL BHF69CJ31	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2026	05/19/2028	208	1,333,632	6400	0	(387,246)	0	(394,305)		(394,305)	(7,059)	0	0	0	0		0005
CALL OPTION JUL27MXEAC@3700 07/16/2027 3700. CALL BHF6A59E1	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/22/2026	07/16/2027	134	497,095	3700	0	(7,341)	0	(2,898)		(2,898)	4,443	0	0	0	0		0005
CALL OPTION JUN28SPXC@6800 06/16/2028 6800. CALL BHF6A59M3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/23/2026	06/16/2028	120	816,408	6800	0	(181,408)	0	(194,431)	^	(194,431)	(12,741)	0	(282)	0	0		0005
CALL OPTION JUN28RTYC@2700 06/16/2028 2700. CALL BHF6A5A58	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2026	06/16/2028	147	397,791	2700	0	(91,434)	0	(67,422)		(67,422)	24,012	0	0	0	0		0005
CALL OPTION JUN28RTYC@2600 06/16/2028 2600. CALL BHF6A5A90	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2026	06/16/2028	119	308,308	2600	0	(81,328)	0	(61,814)		(61,814)	19,514	0	0	0	0		0005

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CALL OPTION NOV29SPXC@4600 11/16/2029 4600. CALL BHF6A5BA6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/23/2026	11/16/2029	121	558,854	4600	0	(429,677)	0	(455,621)		(455,621)	(25,944)	0	0	0	0		0005
CALL OPTION APR29SPXC@4000 04/20/2029 4000. CALL BHF6A5BF5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/23/2026	04/20/2029	136	544,320	4000	0	(532,756)	0	(560,605)		(560,605)	(27,849)	0	0	0	0		0005
CALL OPTION MAR27SPXC@3900 03/19/2027 3900. CALL BHF6A5BH1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/23/2026	03/19/2027	121	471,627	3900	0	(440,679)	0	(462,036)		(462,036)	(21,357)	0	0	0	0		0005
CALL OPTION AUG29SPXC@4400 08/17/2029 4400. CALL BHF6A5CM9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/23/2026	08/17/2029	120	530,024	4400	0	(439,219)	0	(464,637)		(464,637)	(25,418)	0	0	0	0		0005
CALL OPTION NOV27SPXC@4600 11/19/2027 4600. CALL BHF6A5CN7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/23/2026	11/19/2027	129	594,826	4600	0	(404,335)	0	(425,954)		(425,954)	(21,619)	0	0	0	0		0005
CALL OPTION MAY28SPXC@6400 05/19/2028 6400. CALL BHF6A5D63	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/23/2026	05/19/2028	480	3,073,792	6400	0	(854,202)	0	(908,787)		(908,787)	(54,585)	0	0	0	0		0005
CALL OPTION JUN29SPXC@4400 06/15/2029 4400. CALL BHF6A5D97	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/23/2026	06/15/2029	123	539,352	4400	0	(442,777)	0	(468,341)		(468,341)	(25,564)	0	0	0	0		0005
CALL OPTION FEB32SPXC@6800 02/20/2032 6800. CALL BHF6A5DR7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/23/2026	02/20/2032	136	924,868	6800	0	(355,395)	0	(385,501)		(385,501)	(30,106)	0	0	0	0		0005
CALL OPTION MAR27SPXC@8275 03/19/2027 8275. CALL BHF6A8X16	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/22/2026	03/19/2027	92,000	761,300,000	8275	0	(13,064,000)	0	(9,315,343)		(9,315,343)	3,748,657	0	0	0	0		0001
CALL OPTION SEP29SPXC@4400 09/21/2029 4400. CALL BHF6B0KW8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/30/2026	09/21/2029	123	540,848	4400	0	(440,920)	0	(476,600)		(476,600)	(35,680)	0	0	0	0		0005
CALL OPTION MAY30SPXC@5200 05/17/2030 5200. CALL BHF6B0KZ1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/30/2026	05/17/2030	122	635,648	5200	0	(380,522)	0	(416,556)		(416,556)	(36,034)	0	0	0	0		0005
CALL OPTION FEB27SPXC@6800 02/19/2027 6800. CALL BHF6B0LN7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/30/2026	02/19/2027	161	1,093,372	6800	0	(142,329)	0	(165,244)		(165,244)	(22,915)	0	0	0	0		0005
CALL OPTION JUL32 MXEA C @ 3500 07/16/2032 3500. CALL BHF6B0M30	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2026	07/16/2032	293	1,026,690	3500	0	(161,012)	0	(170,171)		(170,171)	(9,159)	0	0	0	0		0005
CALL OPTION JUL29SPXC@12000 07/20/2029 12000. CALL BHF6B0NN5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/30/2026	07/20/2029	163	1,958,880	12000	0	(9,245)	0	(14,967)	^	(14,967)	(5,638)	0	(84)	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN30SPXC@5400 06/20/2030 5400. CALL BHF6B0P60	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/30/2026	06/20/2030	121	655,668	5400	0	(362,952)	0	(398,734)		(398,734)	(35,782)	0	0	0	0		0005
CALL OPTION AUG27NDXC@24000 08/20/2027 24000. CALL BHF6B0PJ2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/29/2026	08/20/2027	103	2,461,920	24000	0	(596,282)	0	(819,749)		(819,749)	(223,467)	0	0	0	0		0005
CALL OPTION JUL28RTYC@2700 07/21/2028 2700. CALL BHF6B0QR3	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/29/2026	07/21/2028	236	635,877	2700	0	(138,169)	0	(111,087)		(111,087)	27,082	0	0	0	0		0005
CALL OPTION OCT26SPXC@3500 10/16/2026 3500. CALL BHF6B0SC4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/30/2026	10/16/2026	121	424,970	3500	0	(473,209)	0	(504,690)		(504,690)	(31,481)	0	0	0	0		0005
CALL OPTION MAR29SPXC@3900 03/16/2029 3900. CALL BHF6B0SD2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/30/2026	03/16/2029	121	471,705	3900	0	(472,327)	0	(506,128)		(506,128)	(33,801)	0	0	0	0		0005
CALL OPTION APR27SPXC@4200 04/16/2027 4200. CALL BHF6B0SE0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/30/2026	04/16/2027	139	582,876	4200	0	(458,409)	0	(491,832)		(491,832)	(33,423)	0	0	0	0		0005
CALL OPTION FEB29SPXC@4000 02/16/2029 4000. CALL BHF6B0SG5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/30/2026	02/16/2029	121	484,480	4000	0	(461,670)	0	(494,772)		(494,772)	(33,102)	0	0	0	0		0005
CALL OPTION AUG32 RTY C @ 3700 08/20/2032 3700. CALL BHF6BMG21	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	08/20/2032	156	575,572	3700	0	(101,853)	0	(80,448)		(80,448)	21,405	0	0	0	0		0005
CALL OPTION JUL27 SPX C @ 6400 07/16/2027 6400. CALL BHF6BMH61	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2026	07/16/2027	2,300	14,720,256	6400	0	(3,895,712)	0	(3,597,740)	^	(3,597,740)	290,839	0	7,133	0	0		0005
CALL OPTION AUG27 SPX C @ 6400 08/20/2027 6400. CALL BHF6BMHB0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2026	08/20/2027	1,427	9,135,488	6400	0	(2,470,819)	0	(2,290,117)	^	(2,290,117)	176,995	0	3,707	0	0		0005
CALL OPTION JUL27 NDX C @ 25600 07/16/2027 25600. CALL BHF6BMSA0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/05/2026	07/16/2027	121	3,085,312	25600	0	(765,490)	0	(779,999)		(779,999)	(14,509)	0	0	0	0		0005
CALL OPTION JUL32 MXEA C @ 5800 07/16/2032 5800. CALL BHF6BMSE2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	07/16/2032	100	580,754	5800	0	(9,881)	0	(7,600)		(7,600)	2,281	0	0	0	0		0005
CALL OPTION AUG32 MXEA C @ 3500 08/20/2032 3500. CALL BHF6BMSL6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	08/20/2032	157	547,925	3500	0	(99,561)	0	(92,230)		(92,230)	7,331	0	0	0	0		0005
CALL OPTION AUG27 MXEA C @ 2900 08/20/2027 2900. CALL BHF6BMSR3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	08/20/2027	363	1,051,888	2900	0	(175,732)	0	(139,352)		(139,352)	36,380	0	0	0	0		0005
CALL OPTION MAR27 SPX C @ 4000 03/19/2027 4000. CALL BHF6BMTV3	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2026	03/19/2027	122	489,720	4000	0	(468,074)	0	(455,848)		(455,848)	12,226	0	0	0	0		0005
CALL OPTION JUN27 RTY C @ 1800 06/17/2027 1800. CALL BHF6BPVU5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	06/17/2027	337	605,700	1800	0	(433,348)	0	(352,761)		(352,761)	80,587	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN27 MXEA C @ 2200 06/17/2027 2200. CALL BHF6BPVW1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	06/17/2027	148	326,194	2200	0	(157,714)	0	(142,676)		(142,676)	15,038	0	0	0	0		0005
CALL OPTION JUN27 NDX C @ 27200 06/17/2027 27200. CALL BHF6BPWA8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/05/2026	06/17/2027	51	1,386,112	27200	0	(256,569)	0	(255,529)		(255,529)	1,040	0	0	0	0		0005
CALL OPTION JUN27 SPX C @ 4200 06/17/2027 4200. CALL BHF6BPWF7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	06/17/2027	801	3,365,922	4200	0	(2,938,991)	0	(2,868,415)		(2,868,415)	70,576	0	0	0	0		0005
CALL OPTION JUN27 SPX C @ 7200 06/17/2027 7200. CALL BHF6BPWH3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	06/17/2027	1,815	13,068,144	7200	0	(1,816,594)	0	(1,566,973)		(1,566,973)	249,621	0	0	0	0		0005
CALL OPTION JUN27 SPX C @ 7400 06/17/2027 7400. CALL BHF6BPWL4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	06/17/2027	2,815	20,829,076	7400	0	(2,394,739)	0	(2,006,650)		(2,006,650)	388,089	0	0	0	0		0005
CALL OPTION JUN27 NDX C @ 25600 06/17/2027 25600. CALL BHF6BPWQ3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/05/2026	06/17/2027	47	1,207,808	25600	0	(292,667)	0	(297,458)		(297,458)	(4,791)	0	0	0	0		0005
CALL OPTION APR30 NDX C @ 17600 04/18/2030 17600. CALL BHF6BPXA7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/05/2026	04/18/2030	56	991,760	17600	0	(887,062)	0	(936,467)		(936,467)	(49,405)	0	0	0	0		0005
CALL OPTION APR30 RTY C @ 2000 04/18/2030 2000. CALL BHF6BPXD1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/18/2030	109	218,220	2000	0	(147,276)	0	(124,834)		(124,834)	22,442	0	0	0	0		0005
CALL OPTION APR30 SPX C @ 5000 04/18/2030 5000. CALL BHF6BPXH2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	04/18/2030	166	829,300	5000	0	(596,569)	0	(586,857)		(586,857)	9,712	0	0	0	0		0005
CALL OPTION APR30 SPX C @ 5200 04/18/2030 5200. CALL BHF6BPXJ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	04/18/2030	376	1,956,916	5200	0	(1,297,077)	0	(1,275,022)		(1,275,022)	22,055	0	0	0	0		0005
CALL OPTION JUN30 MXEA C @ 2400 06/20/2030 2400. CALL BHF6BPXT6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	06/20/2030	123	294,192	2400	0	(133,222)	0	(127,335)		(127,335)	5,887	0	0	0	0		0005
CALL OPTION JUN30 SPX C @ 5200 06/20/2030 5200. CALL BHF6BPXV1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	06/20/2030	211	1,094,704	5200	0	(732,804)	0	(722,255)		(722,255)	10,549	0	0	0	0		0005
CALL OPTION JUN30 SPX C @ 5400 06/20/2030 5400. CALL BHF6BPXX7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	06/20/2030	315	1,698,678	5400	0	(1,048,931)	0	(1,033,008)		(1,033,008)	15,923	0	0	0	0		0005
CALL OPTION JUN30 RTY C @ 2000 06/20/2030 2000. CALL BHF6BPY08	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	06/20/2030	191	382,900	2000	0	(260,803)	0	(221,970)		(221,970)	38,833	0	0	0	0		0005
CALL OPTION JUN31 RTY C @ 2100 06/18/2031 2100. CALL BHF6BPY16	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	06/18/2031	204	429,240	2100	0	(281,690)	0	(241,620)		(241,620)	40,070	0	0	0	0		0005
CALL OPTION JUN31 SPX C @ 6000 06/18/2031 6000. CALL BHF6BPY24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	06/18/2031	396	2,375,700	6000	0	(1,250,345)	0	(1,241,617)		(1,241,617)	8,728	0	0	0	0		0005
CALL OPTION JUN30 SPX C @ 5600 06/20/2030 5600. CALL BHF6BPY40	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	06/20/2030	252	1,412,432	5600	0	(804,630)	0	(791,841)		(791,841)	12,789	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN32 MXEA C @ 3100 06/17/2032 3100. CALL BHF6BPYC2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	06/17/2032	1,276	3,954,980	3100	0	(1,032,212)	0	(981,229)		(981,229)	50,983	0	0	0	0		0005
CALL OPTION JUN32 RTY C @ 3000 06/17/2032 3000. CALL BHF6BPYE8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	06/17/2032	1,586	4,757,130	3000	0	(1,513,604)	0	(1,240,714)		(1,240,714)	272,890	0	0	0	0		0005
CALL OPTION DEC31 SPX C @ 6800 12/19/2031 6800. CALL BHF6BQ1F9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/19/2031	131	889,508	6800	0	(366,635)	0	(363,774)		(363,774)	2,861	0	0	0	0		0005
CALL OPTION OCT26 MXEA C @ 1800 10/16/2026 1800. CALL BHF6BQ1H5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	10/16/2026	130	233,370	1800	0	(184,332)	0	(172,201)		(172,201)	12,131	0	0	0	0		0005
CALL OPTION MAY29 MXEA C @ 2100 05/18/2029 2100. CALL BHF6BQ1L6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	05/18/2029	138	288,981	2100	0	(172,574)	0	(162,791)		(162,791)	9,783	0	0	0	0		0005
CALL OPTION APR29 MXEA C @ 2100 04/20/2029 2100. CALL BHF6BQ1M4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	04/20/2029	206	431,655	2100	0	(258,824)	0	(242,517)		(242,517)	16,307	0	0	0	0		0005
CALL OPTION JUN29 MXEA C @ 2100 06/15/2029 2100. CALL BHF6BQ1S1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	06/15/2029	212	445,704	2100	0	(267,203)	0	(251,719)		(251,719)	15,484	0	0	0	0		0005
CALL OPTION MAR29 MXEA C @ 2100 03/16/2029 2100. CALL BHF6BQ1U6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	03/16/2029	126	263,991	2100	0	(158,528)	0	(147,811)		(147,811)	10,717	0	0	0	0		0005
CALL OPTION MAR27 MXEA C @ 2800 03/19/2027 2800. CALL BHF6BQ1X0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	03/19/2027	506	1,416,996	2800	0	(263,721)	0	(206,395)		(206,395)	57,326	0	0	0	0		0005
CALL OPTION DEC27 MXEA C @ 2300 12/17/2027 2300. CALL BHF6BQ1Y8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	12/17/2027	126	289,133	2300	0	(127,971)	0	(115,951)		(115,951)	12,020	0	0	0	0		0005
CALL OPTION APR27 MXEA C @ 2800 04/16/2027 2800. CALL BHF6BQ227	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	04/16/2027	127	356,412	2800	0	(66,641)	0	(53,054)		(53,054)	13,587	0	0	0	0		0005
CALL OPTION MAR29 MXEA C @ 2800 03/16/2029 2800. CALL BHF6BQ243	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	03/16/2029	176	492,744	2800	0	(128,761)	0	(113,326)		(113,326)	15,435	0	0	0	0		0005
CALL OPTION APR27 MXEA C @ 3000 04/16/2027 3000. CALL BHF6BQ2A9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	04/16/2027	290	869,550	3000	0	(105,753)	0	(75,087)		(75,087)	30,666	0	0	0	0		0005
CALL OPTION OCT30 SPX C @ 5800 10/18/2030 5800. CALL BHF6BQ4D1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	10/18/2030	128	742,632	5800	0	(401,483)	0	(395,235)		(395,235)	6,248	0	0	0	0		0005
CALL OPTION DEC30 SPX C @ 6000 12/20/2030 6000. CALL BHF6BQ4F6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	12/20/2030	174	1,042,080	6000	0	(528,396)	0	(520,439)		(520,439)	7,957	0	0	0	0		0005
CALL OPTION MAR28 SPX C @ 5800 03/17/2028 5800. CALL BHF6BQ4G4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	03/17/2028	120	698,552	5800	0	(291,670)	0	(279,734)		(279,734)	11,936	0	0	0	0		0005
CALL OPTION JUL27 NDX C @ 19200 07/16/2027 19200. CALL BHF6BQ4K5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/05/2026	07/16/2027	67	1,276,800	19200	0	(778,811)	0	(805,799)		(805,799)	(26,988)	0	0	0	0		0005
CALL OPTION JAN31 SPX C @ 6000 01/17/2031 6000. CALL BHF6BQ4L3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	01/17/2031	134	805,380	6000	0	(409,122)	0	(405,150)		(405,150)	3,972	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION NOV31 SPX C @ 6800 11/21/2031 6800. CALL BHF6B04N9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/21/2031	131	892,772	6800	0	(365,243)	0	(362,048)		(362,048)	3,195	0	0	0	0		0005
CALL OPTION JUN28 MXEA C @ 1900 06/16/2028 1900. CALL BHF6B04S8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	06/16/2028	107	203,395	1900	0	(147,665)	0	(138,768)		(138,768)	8,897	0	0	0	0		0005
CALL OPTION MAY28 RTY C @ 1800 05/19/2028 1800. CALL BHF6B04T6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/19/2028	173	311,760	1800	0	(235,248)	0	(195,744)		(195,744)	39,504	0	0	0	0		0005
CALL OPTION DEC28 MXEA C @ 2000 12/15/2028 2000. CALL BHF6B04U3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	12/15/2028	122	243,460	2000	0	(161,070)	0	(151,908)		(151,908)	9,162	0	0	0	0		0005
CALL OPTION MAR29 MXEA C @ 2000 03/16/2029 2000. CALL BHF6B04V1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	03/16/2029	165	330,140	2000	0	(221,637)	0	(207,596)		(207,596)	14,041	0	0	0	0		0005
CALL OPTION OCT26 MXEA C @ 2000 10/16/2026 2000. CALL BHF6B04X7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	10/16/2026	163	326,400	2000	0	(199,795)	0	(184,181)		(184,181)	15,614	0	0	0	0		0005
CALL OPTION AUG28 RTY C @ 1800 08/18/2028 1800. CALL BHF6B04Y5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	08/18/2028	100	180,126	1800	0	(137,774)	0	(115,204)		(115,204)	22,570	0	0	0	0		0005
CALL OPTION JUL28 RTY C @ 1800 07/21/2028 1800. CALL BHF6B04Z2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/21/2028	136	245,286	1800	0	(186,810)	0	(156,013)		(156,013)	30,797	0	0	0	0		0005
CALL OPTION APR28 MXEA C @ 2100 04/21/2028 2100. CALL BHF6B0508	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	04/21/2028	129	271,236	2100	0	(156,223)	0	(144,178)		(144,178)	12,045	0	0	0	0		0005
CALL OPTION JUL29 MXEA C @ 2100 07/20/2029 2100. CALL BHF6B0516	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	07/20/2029	142	298,746	2100	0	(180,136)	0	(169,818)		(169,818)	10,318	0	0	0	0		0005
CALL OPTION NOV29 MXEA C @ 2100 11/16/2029 2100. CALL BHF6B0524	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	11/16/2029	176	369,495	2100	0	(226,203)	0	(214,743)		(214,743)	11,460	0	0	0	0		0005
CALL OPTION FEB27 MXEA C @ 2200 02/19/2027 2200. CALL BHF6B0532	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	02/19/2027	143	315,238	2200	0	(152,182)	0	(137,136)		(137,136)	15,046	0	0	0	0		0005
CALL OPTION MAR27 MXEA C @ 2200 03/19/2027 2200. CALL BHF6B0540	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	03/19/2027	258	567,402	2200	0	(275,104)	0	(248,307)		(248,307)	26,797	0	0	0	0		0005
CALL OPTION DEC29 RTY C @ 1900 12/21/2029 1900. CALL BHF6B0557	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/21/2029	154	292,505	1900	0	(215,276)	0	(182,943)		(182,943)	32,333	0	0	0	0		0005
CALL OPTION APR27 MXEA C @ 2200 04/16/2027 2200. CALL BHF6B0581	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	04/16/2027	130	286,902	2200	0	(138,652)	0	(125,734)		(125,734)	12,918	0	0	0	0		0005
CALL OPTION APR31 RTY C @ 1900 04/18/2031 1900. CALL BHF6B0599	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/18/2031	114	216,315	1900	0	(170,887)	0	(147,939)		(147,939)	22,948	0	0	0	0		0005
CALL OPTION MAR28 MXEA C @ 2200 03/17/2028 2200. CALL BHF6B05B4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	03/17/2028	129	284,680	2200	0	(145,855)	0	(132,581)		(132,581)	13,274	0	0	0	0		0005
CALL OPTION SEP29 RTY C @ 1900 09/21/2029 1900. CALL BHF6B05C2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	09/21/2029	194	367,916	1900	0	(267,043)	0	(225,863)		(225,863)	41,180	0	0	0	0		0005
CALL OPTION JUL29 MXEA C @ 2200 07/20/2029 2200. CALL BHF6B05D0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	07/20/2029	108	237,820	2200	0	(128,400)	0	(120,506)		(120,506)	7,894	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB27 MXEA C @ 2300 02/19/2027 2300. CALL BHF6BQ5F5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	02/19/2027	120	275,103	2300	0	(115,692)	0	(102,930)		(102,930)	12,762	0	0	0	0		0005
CALL OPTION MAR28 RTY C @ 2000 03/17/2028 2000. CALL BHF6BQ5H1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	03/17/2028	134	268,660	2000	0	(157,341)	0	(126,797)		(126,797)	30,544	0	0	0	0		0005
CALL OPTION AUG29 RTY C @ 2000 08/17/2029 2000. CALL BHF6BQ5J7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	08/17/2029	136	271,760	2000	0	(175,951)	0	(147,161)		(147,161)	28,790	0	0	0	0		0005
CALL OPTION JUL29 RTY C @ 2000 07/20/2029 2000. CALL BHF6BQ5K4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/20/2029	161	321,240	2000	0	(206,932)	0	(172,787)		(172,787)	34,145	0	0	0	0		0005
CALL OPTION FEB30 MXEA C @ 2200 02/15/2030 2200. CALL BHF6BQ5L2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	02/15/2030	122	269,038	2200	0	(150,651)	0	(142,041)		(142,041)	8,610	0	0	0	0		0005
CALL OPTION APR27 MXEA C @ 2300 04/16/2027 2300. CALL BHF6BQ5N8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	04/16/2027	297	682,548	2300	0	(287,812)	0	(257,978)		(257,978)	29,834	0	0	0	0		0005
CALL OPTION MAY27 MXEA C @ 2300 05/21/2027 2300. CALL BHF6BQ5Q1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	05/21/2027	122	280,117	2300	0	(117,529)	0	(105,994)		(105,994)	11,535	0	0	0	0		0005
CALL OPTION MAY31 RTY C @ 2100 05/16/2031 2100. CALL BHF6BQ5T5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/16/2031	199	417,627	2100	0	(272,520)	0	(233,421)		(233,421)	39,099	0	0	0	0		0005
CALL OPTION SEP27 MXEA C @ 2300 09/17/2027 2300. CALL BHF6BQ5U2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	09/17/2027	344	790,855	2300	0	(342,415)	0	(308,911)		(308,911)	33,504	0	0	0	0		0005
CALL OPTION NOV27 MXEA C @ 2300 11/19/2027 2300. CALL BHF6BQ5W8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	11/19/2027	108	249,527	2300	0	(109,500)	0	(99,249)		(99,249)	10,251	0	0	0	0		0005
CALL OPTION JUL31 RTY C @ 2200 07/18/2031 2200. CALL BHF6BQ5X6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/18/2031	241	530,706	2200	0	(318,090)	0	(271,638)		(271,638)	46,452	0	0	0	0		0005
CALL OPTION OCT27 MXEA C @ 2300 10/15/2027 2300. CALL BHF6BQ5Y4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	10/15/2027	142	326,278	2300	0	(141,927)	0	(128,475)		(128,475)	13,452	0	0	0	0		0005
CALL OPTION JAN28 RTY C @ 2200 01/21/2028 2200. CALL BHF6BQ5Z1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	01/21/2028	458	1,008,018	2200	0	(452,691)	0	(348,675)		(348,675)	104,016	0	0	0	0		0005
CALL OPTION FEB28 RTY C @ 2200 02/18/2028 2200. CALL BHF6BQ607	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	02/18/2028	794	1,746,206	2200	0	(791,463)	0	(611,617)		(611,617)	179,846	0	0	0	0		0005
CALL OPTION FEB28 MXEA C @ 2300 02/18/2028 2300. CALL BHF6BQ615	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	02/18/2028	146	336,651	2300	0	(151,883)	0	(136,683)		(136,683)	15,200	0	0	0	0		0005
CALL OPTION FEB30 MXEA C @ 2300 02/15/2030 2300. CALL BHF6BQ623	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	02/15/2030	122	281,083	2300	0	(141,474)	0	(132,868)		(132,868)	8,606	0	0	0	0		0005
CALL OPTION MAR28 MXEA C @ 2500 03/17/2028 2500. CALL BHF6BQ664	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	03/17/2028	120	299,850	2500	0	(104,876)	0	(92,432)		(92,432)	12,444	0	0	0	0		0005
CALL OPTION FEB31 MXEA C @ 2400 02/21/2031 2400. CALL BHF6BQ680	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	02/21/2031	133	319,680	2400	0	(152,461)	0	(144,637)		(144,637)	7,824	0	0	0	0		0005
CALL OPTION AUG28 RTY C @ 2300 08/18/2028 2300. CALL BHF6BQ6D9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	08/18/2028	153	351,003	2300	0	(148,134)	0	(115,160)		(115,160)	32,974	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION OCT26 MXEA C @ 2700 10/16/2026 2700. CALL BHF6B06H0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	10/16/2026	205	553,905	2700	0	(111,068)	0	(88,183)		(88,183)	22,885	0	0	0	0		0005
CALL OPTION NOV26 MXEA C @ 2700 11/20/2026 2700. CALL BHF6B06J6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	11/20/2026	209	563,787	2700	0	(116,174)	0	(92,592)		(92,592)	23,582	0	0	0	0		0005
CALL OPTION AUG31 RTY C @ 2300 08/15/2031 2300. CALL BHF6B06M9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	08/15/2031	121	277,541	2300	0	(152,248)	0	(129,342)		(129,342)	22,906	0	0	0	0		0005
CALL OPTION OCT26 RTY C @ 2400 10/16/2026 2400. CALL BHF6B06P2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/16/2026	995	2,386,920	2400	0	(645,175)	0	(399,306)		(399,306)	245,869	0	0	0	0		0005
CALL OPTION JUN28 MXEA C @ 2700 06/16/2028 2700. CALL BHF6B06R8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	06/16/2028	172	463,671	2700	0	(123,692)	0	(108,794)		(108,794)	14,898	0	0	0	0		0005
CALL OPTION MAR29 RTY C @ 2400 03/16/2029 2400. CALL BHF6B06T4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	03/16/2029	583	1,399,920	2400	0	(559,067)	0	(438,964)		(438,964)	120,103	0	0	0	0		0005
CALL OPTION SEP31 MXEA C @ 2700 09/19/2031 2700. CALL BHF6B06U1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	09/19/2031	125	337,851	2700	0	(122,469)	0	(116,930)		(116,930)	5,539	0	0	0	0		0005
CALL OPTION DEC26 MXEA C @ 2800 12/18/2026 2800. CALL BHF6B06X5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	12/18/2026	391	1,095,220	2800	0	(187,222)	0	(143,275)		(143,275)	43,947	0	0	0	0		0005
CALL OPTION OCT31 MXEA C @ 2800 10/17/2031 2800. CALL BHF6B06Z0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	10/17/2031	224	627,984	2800	0	(207,477)	0	(197,301)		(197,301)	10,176	0	0	0	0		0005
CALL OPTION DEC26 RTY C @ 2500 12/18/2026 2500. CALL BHF6B0706	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/18/2026	1,136	2,840,300	2500	0	(656,973)	0	(382,986)		(382,986)	273,987	0	0	0	0		0005
CALL OPTION NOV31 MXEA C @ 2800 11/21/2031 2800. CALL BHF6B0730	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	11/21/2031	287	803,404	2800	0	(267,998)	0	(254,638)		(254,638)	13,360	0	0	0	0		0005
CALL OPTION OCT31 RTY C @ 2500 10/17/2031 2500. CALL BHF6B07D8	Joint Venture Interests Portfolio .	BA	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/17/2031	294	735,750	2500	0	(339,502)	0	(285,831)		(285,831)	53,671	0	0	0	0		0005
CALL OPTION NOV31 RTY C @ 2500 11/21/2031 2500. CALL BHF6B07G1	Joint Venture Interests Portfolio .	BA	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/21/2031	361	901,550	2500	0	(419,655)	0	(353,835)		(353,835)	65,820	0	0	0	0		0005
CALL OPTION DEC31 RTY C @ 2500 12/19/2031 2500. CALL BHF6B07H9	Joint Venture Interests Portfolio .	BA	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/19/2031	572	1,429,500	2500	0	(669,541)	0	(565,599)		(565,599)	103,942	0	0	0	0		0005
CALL OPTION JAN27 MXEA C @ 2900 01/15/2027 2900. CALL BHF6B07J5	Joint Venture Interests Portfolio .	BA	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	01/15/2027	465	1,347,659	2900	0	(189,187)	0	(136,094)		(136,094)	53,093	0	0	0	0		0005
CALL OPTION FEB29 RTY C @ 2600 02/16/2029 2600. CALL BHF6B07R7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	02/16/2029	142	368,784	2600	0	(115,309)	0	(86,795)		(86,795)	28,514	0	0	0	0		0005
CALL OPTION MAR29 MXEA C @ 2900 03/16/2029 2900. CALL BHF6B07S5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	03/16/2029	481	1,395,973	2900	0	(319,926)	0	(277,594)		(277,594)	42,332	0	0	0	0		0005
CALL OPTION DEC31 MXEA C @ 2900 12/19/2031 2900. CALL BHF6B07U0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	12/19/2031	203	587,453	2900	0	(179,292)	0	(169,203)		(169,203)	10,089	0	0	0	0		0005
CALL OPTION FEB29 MXEA C @ 3000 02/16/2029 3000. CALL BHF6BQ8A3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	02/16/2029	108	323,190	3000	0	(63,949)	0	(54,416)		(54,416)	9,533	0	0	0	0		0005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAR29 MXEA C @ 3000 03/16/2029	Index Linked Annuities																					
3000. CALL BHF6B08B1		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	03/16/2029	131	394,350	3000	0	(78,920)	0	(67,342)		(67,342)	11,578	0	0	0	0		0005
CALL OPTION APR29 RTY C @ 2800 04/20/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
2800. CALL BHF6B08C9		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/20/2029	520	1,456,196	2800	0	(366,075)	0	(268,658)		(268,658)	97,417	0	0	0	0		0005
CALL OPTION MAY27 MXEA C @ 3000 05/21/2027	Index Linked Annuities																					
3000. CALL BHF6B08D7		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	05/21/2027	590	1,771,110	3000	0	(218,785)	0	(160,446)		(160,446)	58,339	0	0	0	0		0005
CALL OPTION APR29 MXEA C @ 3000 04/20/2029	Index Linked Annuities																					
3000. CALL BHF6B08E5		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	04/20/2029	165	495,270	3000	0	(99,764)	0	(86,016)		(86,016)	13,748	0	0	0	0		0005
CALL OPTION MAY29 RTY C @ 2800 05/18/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
2800. CALL BHF6B08H8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/18/2029	490	1,371,132	2800	0	(349,391)	0	(257,931)		(257,931)	91,460	0	0	0	0		0005
CALL OPTION JAN32 MXEA C @ 3000 01/16/2032	Index Linked Annuities																					
3000. CALL BHF6B08J4		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	01/16/2032	518	1,552,590	3000	0	(433,789)	0	(406,549)		(406,549)	27,240	0	0	0	0		0005
CALL OPTION FEB27 MXEA C @ 3100 02/19/2027	Index Linked Annuities																					
3100. CALL BHF6B08S4		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	02/19/2027	389	1,206,272	3100	0	(106,125)	0	(62,852)		(62,852)	43,273	0	0	0	0		0005
CALL OPTION JUN29 RTY C @ 3000 06/15/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3000. CALL BHF6B08Z8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	06/15/2029	345	1,035,780	3000	0	(209,170)	0	(149,501)		(149,501)	59,669	0	0	0	0		0005
CALL OPTION APR29 MXEA C @ 3100 04/20/2029	Index Linked Annuities																					
3100. CALL BHF6B0904		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	04/20/2029	193	598,765	3100	0	(105,012)	0	(88,913)		(88,913)	16,099	0	0	0	0		0005
CALL OPTION JUL29 RTY C @ 3000 07/20/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
3000. CALL BHF6B0912		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/20/2029	294	883,320	3000	0	(181,905)	0	(131,226)		(131,226)	50,679	0	0	0	0		0005
CALL OPTION MAY29 MXEA C @ 3100 05/18/2029	Index Linked Annuities																					
3100. CALL BHF6B0946		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	05/18/2029	194	601,586	3100	0	(105,665)	0	(90,696)		(90,696)	14,969	0	0	0	0		0005
CALL OPTION FEB32 MXEA C @ 3100 02/20/2032	Index Linked Annuities																					
3100. CALL BHF6B0995		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	02/20/2032	646	2,003,840	3100	0	(513,889)	0	(478,153)		(478,153)	35,736	0	0	0	0		0005
CALL OPTION APR32 MXEA C @ 3100 04/16/2032	Index Linked Annuities																					
3100. CALL BHF6B09B0		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	04/16/2032	1,413	4,379,742	3100	0	(1,131,940)	0	(1,064,887)		(1,064,887)	67,053	0	0	0	0		0005
CALL OPTION MAY32 MXEA C @ 3100 05/21/2032	Index Linked Annuities																					
3100. CALL BHF6B09D6		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	05/21/2032	1,533	4,750,812	3100	0	(1,227,885)	0	(1,168,435)		(1,168,435)	59,450	0	0	0	0		0005
CALL OPTION JUL32 MXEA C @ 3100 07/16/2032	Index Linked Annuities																					
3100. CALL BHF6B09H7		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	07/16/2032	798	2,472,560	3100	0	(651,595)	0	(619,137)		(619,137)	32,458	0	0	0	0		0005
CALL OPTION JAN29 SPX C @ 4000 01/19/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
4000. CALL BHF6BQCE0		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	270	1,081,560	4000	0	(1,125,750)	0	(1,100,333)		(1,100,333)	25,417	0	0	0	0		0005
CALL OPTION FEB29 SPX C @ 4000 02/16/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
4000. CALL BHF6BQCG5		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	02/16/2029	341	1,363,280	4000	0	(1,423,876)	0	(1,392,237)		(1,392,237)	31,639	0	0	0	0		0005
CALL OPTION DEC28 SPX C @ 4000 12/15/2028	Index Linked Annuities			BANK OF AMERICA NA																		
4000. CALL BHF6BQCJ9		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	12/15/2028	340	1,359,640	4000	0	(1,402,199)	0	(1,376,666)		(1,376,666)	25,533	0	0	0	0		0005
CALL OPTION OCT27 SPX C @ 4400 10/15/2027	Index Linked Annuities			GOLDMAN SACHS																		
4400. CALL BHF6BQCN0		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	10/15/2027	496	2,180,640	4400	0	(1,754,034)	0	(1,713,884)		(1,713,884)	40,150	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR29 SPX C @ 4200 04/20/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
4200. CALL BHF6BQC03		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	04/20/2029	1,103	4,631,466	4200	0	(4,451,921)	0	(4,358,760)		(4,358,760)	93,161	0	0	0	0		0005
CALL OPTION MAR28 SPX C @ 4400 03/17/2028	Index Linked Annuities			BANK OF AMERICA NA																		
4400. CALL BHF6BQCR1		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	03/17/2028	306	1,344,508	4400	0	(1,112,565)	0	(1,084,953)		(1,084,953)	27,612	0	0	0	0		0005
CALL OPTION APR28 SPX C @ 4400 04/21/2028	Index Linked Annuities			BANK OF AMERICA NA																		
4400. CALL BHF6BQCT7		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	04/21/2028	389	1,711,248	4400	0	(1,424,211)	0	(1,389,290)		(1,389,290)	34,921	0	0	0	0		0005
CALL OPTION JUN29 SPX C @ 4400 06/15/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
4400. CALL BHF6BQCV2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	06/15/2029	455	2,001,384	4400	0	(1,772,621)	0	(1,737,887)		(1,737,887)	34,734	0	0	0	0		0005
CALL OPTION JUL29 SPX C @ 4400 07/20/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
4400. CALL BHF6BQD17		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	07/20/2029	380	1,671,076	4400	0	(1,487,657)	0	(1,458,761)		(1,458,761)	28,896	0	0	0	0		0005
CALL OPTION APR27 RTY C @ 1600 04/16/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
1600. CALL BHF6BQG55		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/16/2027	231	369,024	1600	0	(337,994)	0	(282,572)		(282,572)	55,422	0	0	0	0		0005
CALL OPTION MAY28 RTY C @ 1700 05/19/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
1700. CALL BHF6BQG63		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/19/2028	112	190,468	1700	0	(161,924)	0	(136,246)		(136,246)	25,678	0	0	0	0		0005
CALL OPTION SEP28 RTY C @ 1700 09/15/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
1700. CALL BHF6BQG89		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	09/15/2028	118	201,348	1700	0	(173,729)	0	(146,985)		(146,985)	26,744	0	0	0	0		0005
CALL OPTION OCT28 RTY C @ 1700 10/20/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
1700. CALL BHF6BQGA4		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/20/2028	111	188,547	1700	0	(163,480)	0	(138,421)		(138,421)	25,059	0	0	0	0		0005
CALL OPTION OCT29 RTY C @ 1700 10/19/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1700. CALL BHF6BQGG1		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/19/2029	123	209,270	1700	0	(189,739)	0	(163,119)		(163,119)	26,620	0	0	0	0		0005
CALL OPTION APR29 RTY C @ 1700 04/20/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1700. CALL BHF6BQGN6		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/20/2029	104	176,239	1700	0	(156,312)	0	(133,375)		(133,375)	22,937	0	0	0	0		0005
CALL OPTION NOV28 RTY C @ 1800 11/17/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
1800. CALL BHF6BQGG9		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/17/2028	103	185,490	1800	0	(143,826)	0	(120,714)		(120,714)	23,112	0	0	0	0		0005
CALL OPTION APR29 RTY C @ 1800 04/20/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1800. CALL BHF6BQGR7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/20/2029	586	1,053,972	1800	0	(835,266)	0	(706,755)		(706,755)	128,511	0	0	0	0		0005
CALL OPTION JUN29 RTY C @ 1800 06/15/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1800. CALL BHF6BQGY2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	06/15/2029	115	206,226	1800	0	(164,643)	0	(139,770)		(139,770)	24,873	0	0	0	0		0005
CALL OPTION NOV29 RTY C @ 1800 11/16/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1800. CALL BHF6BQGZ9		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/16/2029	355	639,720	1800	0	(521,940)	0	(446,003)		(446,003)	75,937	0	0	0	0		0005
CALL OPTION NOV26 RTY C @ 1900 11/20/2026	Index Linked Annuities			MORGAN STANLEY & CO																		
1900. CALL BHF6BQH05		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/20/2026	142	269,211	1900	0	(162,509)	0	(128,360)		(128,360)	34,149	0	0	0	0		0005
CALL OPTION DEC29 RTY C @ 1800 12/21/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1800. CALL BHF6BQH13		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/21/2029	136	245,358	1800	0	(201,051)	0	(172,139)		(172,139)	28,912	0	0	0	0		0005
CALL OPTION APR28 RTY C @ 1900 04/21/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
1900. CALL BHF6BQH62		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/21/2028	220	417,183	1900	0	(277,928)	0	(227,902)		(227,902)	50,026	0	0	0	0		0005
CALL OPTION JUL28 RTY C @ 1900 07/21/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
1900. CALL BHF6BQH70		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/21/2028	124	235,277	1900	0	(159,271)	0	(131,435)		(131,435)	27,836	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN29 RTY C @ 1900 06/15/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1900. CALL BHF6BQH96		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	06/15/2029	177	335,882	1900	0	(240,039)	0	(201,975)		(201,975)	38,064	0	0	0	0		0005
CALL OPTION JUL29 RTY C @ 1900 07/20/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1900. CALL BHF6BQHA3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/20/2029	132	250,591	1900	0	(180,133)	0	(151,819)		(151,819)	28,314	0	0	0	0		0005
CALL OPTION AUG29 RTY C @ 1900 08/17/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1900. CALL BHF6BQHB1		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	08/17/2029	216	411,236	1900	0	(296,939)	0	(250,618)		(250,618)	46,321	0	0	0	0		0005
CALL OPTION MAY30 RTY C @ 2000 05/17/2030	Index Linked Annuities			MORGAN STANLEY & CO																		
2000. CALL BHF6BQHJ4		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/17/2030	108	215,120	2000	0	(145,887)	0	(123,826)		(123,826)	22,061	0	0	0	0		0005
CALL OPTION MAR31 RTY C @ 2000 03/21/2031	Index Linked Annuities			MORGAN STANLEY & CO																		
2000. CALL BHF6BQHL9		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	03/21/2031	123	246,520	2000	0	(175,620)	0	(151,053)		(151,053)	24,567	0	0	0	0		0005
CALL OPTION APR31 RTY C @ 2000 04/18/2031	Index Linked Annuities			MORGAN STANLEY & CO																		
2000. CALL BHF6BQHM7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/18/2031	130	260,020	2000	0	(186,093)	0	(160,209)		(160,209)	25,884	0	0	0	0		0005
CALL OPTION DEC29 RTY C @ 2100 12/21/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
2100. CALL BHF6BQHR6		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/21/2029	154	322,539	2100	0	(191,870)	0	(160,378)		(160,378)	31,492	0	0	0	0		0005
CALL OPTION MAR31 RTY C @ 2100 03/21/2031	Index Linked Annuities			MORGAN STANLEY & CO																		
2100. CALL BHF6BQHS4		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	03/21/2031	172	361,221	2100	0	(233,242)	0	(199,449)		(199,449)	33,793	0	0	0	0		0005
CALL OPTION MAY30 RTY C @ 2100 05/17/2030	Index Linked Annuities			MORGAN STANLEY & CO																		
2100. CALL BHF6BQHT2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/17/2030	205	429,975	2100	0	(262,931)	0	(221,510)		(221,510)	41,421	0	0	0	0		0005
CALL OPTION FEB30 RTY C @ 2100 02/15/2030	Index Linked Annuities			MORGAN STANLEY & CO																		
2100. CALL BHF6BQHU9		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	02/15/2030	103	216,993	2100	0	(130,617)	0	(109,394)		(109,394)	21,223	0	0	0	0		0005
CALL OPTION MAY28 RTY C @ 2100 05/19/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
2100. CALL BHF6BQHV7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/19/2028	157	329,931	2100	0	(173,523)	0	(138,368)		(138,368)	35,155	0	0	0	0		0005
CALL OPTION AUG27 RTY C @ 2200 08/20/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
2200. CALL BHF6BQHX3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	08/20/2027	289	635,756	2200	0	(271,853)	0	(204,320)		(204,320)	67,533	0	0	0	0		0005
CALL OPTION SEP27 RTY C @ 2200 09/17/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
2200. CALL BHF6BQHZ8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	09/17/2027	171	376,816	2200	0	(162,532)	0	(122,848)		(122,848)	39,684	0	0	0	0		0005
CALL OPTION OCT27 RTY C @ 2200 10/15/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
2200. CALL BHF6BQJ03		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/15/2027	207	454,542	2200	0	(198,076)	0	(150,231)		(150,231)	47,845	0	0	0	0		0005
CALL OPTION DEC27 RTY C @ 2200 12/17/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
2200. CALL BHF6BQJ11		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/17/2027	363	797,698	2200	0	(354,302)	0	(271,543)		(271,543)	82,759	0	0	0	0		0005
CALL OPTION NOV26 RTY C @ 2300 11/20/2026	Index Linked Annuities			MORGAN STANLEY & CO																		
2300. CALL BHF6BQJ29		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/20/2026	241	555,220	2300	0	(182,803)	0	(123,781)		(123,781)	59,022	0	0	0	0		0005
CALL OPTION OCT27 RTY C @ 2300 10/15/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
2300. CALL BHF6BQJ45		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/15/2027	237	544,916	2300	0	(207,046)	0	(152,720)		(152,720)	54,326	0	0	0	0		0005
CALL OPTION NOV27 RTY C @ 2300 11/19/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
2300. CALL BHF6BQJ78		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/19/2027	133	306,222	2300	0	(117,945)	0	(87,577)		(87,577)	30,368	0	0	0	0		0005
CALL OPTION NOV28 RTY C @ 2300 11/17/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
2300. CALL BHF6BQJ86		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/17/2028	107	247,112	2300	0	(107,243)	0	(84,200)		(84,200)	23,043	0	0	0	0		0005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JAN31 RTY C @ 2300 01/17/2031	Index Linked Annuities			MORGAN STANLEY & CO																		
2300. CALL BHF6BQJ94	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.01/17/2031	 175	 401,718	2300	 0	..... (210,805)	 0	..... (177,210)	.....	..... (177,210)	33,595	 0	 0	 0	 0	.....	0005 .....
CALL OPTION FEB31 RTY C @ 2300 02/21/2031	Index Linked Annuities			MORGAN STANLEY & CO																		
2300. CALL BHF6BQJA1	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.02/21/2031	 113	 258,819	2300	 0	..... (136,858)	 0	..... (115,253)	.....	..... (115,253)	21,605	 0	 0	 0	 0	.....	0005 .....
CALL OPTION DEC30 RTY C @ 2300 12/20/2030	Index Linked Annuities			MORGAN STANLEY & CO																		
2300. CALL BHF6BQJB9	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.12/20/2030	 128	 294,216	2300	 0	..... (153,339)	 0	..... (128,798)	.....	..... (128,798)	24,541	 0	 0	 0	 0	.....	0005 .....
CALL OPTION NOV26 RTY C @ 2400 11/20/2026	Index Linked Annuities			MORGAN STANLEY & CO																		
2400. CALL BHF6BQJE3	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.11/20/2026	 380	 910,968	2400	 0	..... (251,073)	 0	..... (158,098)	.....	..... (158,098)	92,975	 0	 0	 0	 0	.....	0005 .....
CALL OPTION NOV27 RTY C @ 2400 11/19/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
2400. CALL BHF6BQJK9	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.11/19/2027	 143	 343,488	2400	 0	..... (115,092)	 0	.....(82,883)	.....	.....(82,883)	32,209	 0	 0	 0	 0	.....	0005 .....
CALL OPTION NOV28 RTY C @ 2400 11/17/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
2400. CALL BHF6BQJQ6	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.11/17/2028	 106	 254,568	2400	 0	.....(98,013)	 0	.....(75,604)	.....	.....(75,604)	22,409	 0	 0	 0	 0	.....	0005 .....
CALL OPTION DEC30 RTY C @ 2400 12/20/2030	Index Linked Annuities			MORGAN STANLEY & CO																		
2400. CALL BHF6BQJT0	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.12/20/2030	 101	 243,288	2400	 0	..... (114,901)	 0	.....(95,781)	.....	.....(95,781)	19,120	 0	 0	 0	 0	.....	0005 .....
CALL OPTION SEP31 RTY C @ 2400 09/19/2031	Index Linked Annuities			MORGAN STANLEY & CO																		
2400. CALL BHF6BQJU7	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.09/19/2031	 421	 1,011,168	2400	 0	..... (508,613)	 0	..... (430,434)	.....	..... (430,434)	78,179	 0	 0	 0	 0	.....	0005 .....
CALL OPTION MAR27 RTY C @ 2500 03/19/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
2500. CALL BHF6BQK19	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.03/19/2027	1,585	3,962,900	2500	 0	..... (983,890)	 0	..... (609,601)	.....	..... (609,601)	374,289	 0	 0	 0	 0	.....	0005 .....
CALL OPTION APR27 RTY C @ 2500 04/16/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
2500. CALL BHF6BQK35	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.04/16/2027	 622	1,554,425	2500	 0	..... (393,634)	 0	..... (248,711)	.....	..... (248,711)	144,923	 0	 0	 0	 0	.....	0005 .....
CALL OPTION DEC28 RTY C @ 2500 12/15/2028	Index Linked Annuities			MORGAN STANLEY & CO																		
2500. CALL BHF6BQK43	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.12/15/2028	 167	 418,225	2500	 0	..... (143,945)	 0	..... (109,375)	.....	..... (109,375)	34,570	 0	 0	 0	 0	.....	0005 .....
CALL OPTION MAR29 RTY C @ 2500 03/16/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
2500. CALL BHF6BQK68	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.03/16/2029	1,172	2,928,850	2500	 0	.....(1,040,577)	 0	..... (803,280)	.....	..... (803,280)	237,297	 0	 0	 0	 0	.....	0005 .....
CALL OPTION MAR32 RTY C @ 2500 03/19/2032	Index Linked Annuities																					
2500. CALL BHF6BQKA9	.....	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.08/05/2026	.03/19/2032	3,415	 8,537,000	2500	 0	.....(4,120,978)	 0	.....(3,464,759)	.....	.....(3,464,759)	656,219	 0	 0	 0	 0	.....	0005 .....
CALL OPTION JAN27 RTY C @ 2600 01/15/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
2600. CALL BHF6BQKF8	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.01/15/2027	1,115	2,899,312	2600	 0	..... (561,540)	 0	..... (300,106)	.....	..... (300,106)	261,434	 0	 0	 0	 0	.....	0005 .....
CALL OPTION FEB27 RTY C @ 2600 02/19/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
2600. CALL BHF6BQKG6	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.02/19/2027	2,057	5,348,954	2600	 0	.....(1,074,151)	 0	..... (595,912)	.....	..... (595,912)	478,239	 0	 0	 0	 0	.....	0005 .....
CALL OPTION FEB32 RTY C @ 2600 02/20/2032	Index Linked Annuities																					
2600. CALL BHF6BQKQ4	.....	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.08/05/2026	.02/20/2032	1,292	3,360,396	2600	 0	.....(1,474,219)	 0	.....(1,229,621)	.....	.....(1,229,621)	244,598	 0	 0	 0	 0	.....	0005 .....
CALL OPTION FEB29 RTY C @ 2700 02/16/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
2700. CALL BHF6BQKU5	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.02/16/2029	 111	 300,780	2700	 0	.....(83,230)	 0	..... (61,378)	.....	..... (61,378)	21,852	 0	 0	 0	 0	.....	0005 .....
CALL OPTION MAY27 RTY C @ 2700 05/21/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
2700. CALL BHF6BQKV3	.....	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.08/06/2026	.05/21/2027	 928	2,506,923	2700	 0	..... (453,585)	 0	..... (252,365)	.....	..... (252,365)	201,220	 0	 0	 0	 0	.....	0005 .....
CALL OPTION JAN32 RTY C @ 2700 01/16/2032	Index Linked Annuities																					
2700. CALL BHF6BQL00	.....	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.08/05/2026	.01/16/2032	 641	1,730,997	2700	 0	..... (687,636)	 0	..... (568,921)	.....	..... (568,921)	 118,715	 0	 0	 0	 0	.....	0005 .....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR32 RTY C @ 2800 04/16/2032	Index Linked Annuities																					
2800. CALL BHF6BQLK6		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	04/16/2032	2,191	6,135,528	2800	0	(2,285,070)	0	(1,888,900)		(1,888,900)	396,170	0	0	0	0		0005
CALL OPTION MAY32 RTY C @ 2800 05/21/2032	Index Linked Annuities																					
2800. CALL BHF6BQLL4		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	05/21/2032	1,450	4,061,344	2800	0	(1,526,407)	0	(1,265,237)		(1,265,237)	261,170	0	0	0	0		0005
CALL OPTION JUL27 RTY C @ 2900 07/16/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
2900. CALL BHF6BQL03		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/16/2027	3,643	10,564,323	2900	0	(1,370,703)	0	(675,872)		(675,872)	694,831	0	0	0	0		0005
CALL OPTION AUG27 RTY C @ 2900 08/20/2027	Index Linked Annuities			MORGAN STANLEY & CO																		
2900. CALL BHF6BQLS9		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	08/20/2027	607	1,760,561	2900	0	(240,177)	0	(123,949)		(123,949)	116,228	0	0	0	0		0005
CALL OPTION MAY29 RTY C @ 2900 05/18/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
2900. CALL BHF6BQLT7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/18/2029	514	1,490,571	2900	0	(336,096)	0	(243,169)		(243,169)	92,927	0	0	0	0		0005
CALL OPTION JUL32 RTY C @ 3000 07/16/2032	Index Linked Annuities																					
3000. CALL BHF6BQMB5		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	07/16/2032	1,014	3,043,410	3000	0	(977,200)	0	(802,546)		(802,546)	174,654	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 3400 10/16/2026	Index Linked Annuities			GOLDMAN SACHS																		
3400. CALL BHF6BQTG7		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2026	10/16/2026	325	1,105,272	3400	0	(1,419,551)	0	(1,383,672)		(1,383,672)	35,879	0	0	0	0		0005
CALL OPTION NOV26 SPX C @ 3600 11/20/2026	Index Linked Annuities			GOLDMAN SACHS																		
3600. CALL BHF6BQTH5		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2026	11/20/2026	450	1,620,396	3600	0	(1,880,860)	0	(1,830,063)		(1,830,063)	50,797	0	0	0	0		0005
CALL OPTION OCT28 SPX C @ 3600 10/20/2028	Index Linked Annuities			BANK OF AMERICA NA																		
3600. CALL BHF6BQTJ1		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	10/20/2028	207	744,984	3600	0	(921,362)	0	(903,449)		(903,449)	17,913	0	0	0	0		0005
CALL OPTION DEC26 SPX C @ 3700 12/18/2026	Index Linked Annuities			GOLDMAN SACHS																		
3700. CALL BHF6BQTL6		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2026	12/18/2026	460	1,701,704	3700	0	(1,880,594)	0	(1,828,037)		(1,828,037)	52,557	0	0	0	0		0005
CALL OPTION JUN28 SPX C @ 3700 06/16/2028	Index Linked Annuities			BANK OF AMERICA NA																		
3700. CALL BHF6BQTN2		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	06/16/2028	306	1,130,905	3700	0	(1,317,669)	0	(1,291,762)		(1,291,762)	25,907	0	0	0	0		0005
CALL OPTION SEP28 SPX C @ 3700 09/15/2028	Index Linked Annuities			BANK OF AMERICA NA																		
3700. CALL BHF6BQTP7		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	09/15/2028	218	807,044	3700	0	(948,377)	0	(930,453)		(930,453)	17,924	0	0	0	0		0005
CALL OPTION OCT28 SPX C @ 3700 10/20/2028	Index Linked Annuities			BANK OF AMERICA NA																		
3700. CALL BHF6BQTQ5		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	10/20/2028	302	1,117,622	3700	0	(1,318,359)	0	(1,293,057)		(1,293,057)	25,302	0	0	0	0		0005
CALL OPTION JAN27 SPX C @ 3800 01/15/2027	Index Linked Annuities			GOLDMAN SACHS																		
3800. CALL BHF6BQTR3		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	01/15/2027	478	1,816,932	3800	0	(1,907,125)	0	(1,858,684)		(1,858,684)	48,441	0	0	0	0		0005
CALL OPTION JUN28 SPX C @ 3800 06/16/2028	Index Linked Annuities			BANK OF AMERICA NA																		
3800. CALL BHF6BQTU6		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	06/16/2028	272	1,033,638	3800	0	(1,148,326)	0	(1,126,058)		(1,126,058)	22,268	0	0	0	0		0005
CALL OPTION JUL28 SPX C @ 3800 07/21/2028	Index Linked Annuities			BANK OF AMERICA NA																		
3800. CALL BHF6BQTV4		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	07/21/2028	399	1,517,986	3800	0	(1,693,041)	0	(1,660,047)		(1,660,047)	32,994	0	0	0	0		0005
CALL OPTION OCT28 SPX C @ 3800 10/20/2028	Index Linked Annuities			BANK OF AMERICA NA																		
3800. CALL BHF6BQTW2		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	10/20/2028	255	968,392	3800	0	(1,089,928)	0	(1,069,414)		(1,069,414)	20,514	0	0	0	0		0005
CALL OPTION NOV28 SPX C @ 3800 11/17/2028	Index Linked Annuities			BANK OF AMERICA NA																		
3800. CALL BHF6BQTX0		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	11/17/2028	175	663,100	3800	0	(748,286)	0	(734,454)		(734,454)	13,832	0	0	0	0		0005
CALL OPTION DEC28 SPX C @ 3800 12/15/2028	Index Linked Annuities			BANK OF AMERICA NA																		
3800. CALL BHF6BQTY8		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/06/2026	12/15/2028	166	629,128	3800	0	(711,621)	0	(698,855)		(698,855)	12,766	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB27 SPX C @ 3900 02/19/2027 3900. CALL BHF6BQTZ5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	02/19/2027	512	1,998,165	3900	0	(2,000,517)	0	(1,949,887)		(1,949,887)	50,630	0	0	0	0		0005
CALL OPTION MAR27 SPX C @ 3900 03/19/2027 3900. CALL BHF6BQU18	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	03/19/2027	568	2,214,576	3900	0	(2,222,234)	0	(2,169,558)		(2,169,558)	52,676	0	0	0	0		0005
CALL OPTION JUN28 SPX C @ 3900 06/16/2028 3900. CALL BHF6BQU42	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	06/16/2028	352	1,374,282	3900	0	(1,456,166)	0	(1,427,600)		(1,427,600)	28,566	0	0	0	0		0005
CALL OPTION SEP28 SPX C @ 3900 09/15/2028 3900. CALL BHF6BQU59	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	09/15/2028	288	1,124,682	3900	0	(1,203,084)	0	(1,180,626)		(1,180,626)	22,458	0	0	0	0		0005
CALL OPTION AUG28 SPX C @ 3900 08/18/2028 3900. CALL BHF6BQU67	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	08/18/2028	184	717,483	3900	0	(765,499)	0	(750,763)		(750,763)	14,736	0	0	0	0		0005
CALL OPTION JUL28 SPX C @ 3900 07/21/2028 3900. CALL BHF6BQU75	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	07/21/2028	335	1,305,915	3900	0	(1,389,468)	0	(1,362,127)		(1,362,127)	27,341	0	0	0	0		0005
CALL OPTION DEC28 SPX C @ 3900 12/15/2028 3900. CALL BHF6BQU83	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	12/15/2028	185	720,447	3900	0	(778,035)	0	(764,051)		(764,051)	13,984	0	0	0	0		0005
CALL OPTION NOV28 SPX C @ 3900 11/17/2028 3900. CALL BHF6BQU91	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	11/17/2028	162	633,594	3900	0	(682,509)	0	(669,847)		(669,847)	12,662	0	0	0	0		0005
CALL OPTION FEB29 SPX C @ 3900 02/16/2029 3900. CALL BHF6BQUA8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	02/16/2029	141	548,730	3900	0	(599,819)	0	(586,663)		(586,663)	13,156	0	0	0	0		0005
CALL OPTION JAN29 SPX C @ 3900 01/19/2029 3900. CALL BHF6BUD2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	179	697,632	3900	0	(760,118)	0	(743,185)		(743,185)	16,933	0	0	0	0		0005
CALL OPTION MAY28 SPX C @ 4000 05/19/2028 4000. CALL BHF6BUG5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	05/19/2028	316	1,264,640	4000	0	(1,274,677)	0	(1,247,824)		(1,247,824)	26,853	0	0	0	0		0005
CALL OPTION JUL28 SPX C @ 4000 07/21/2028 4000. CALL BHF6BUH3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	07/21/2028	251	1,004,680	4000	0	(1,019,990)	0	(999,494)		(999,494)	20,496	0	0	0	0		0005
CALL OPTION AUG28 SPX C @ 4000 08/18/2028 4000. CALL BHF6BUJ9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	08/18/2028	255	1,021,160	4000	0	(1,039,805)	0	(1,019,392)		(1,019,392)	20,413	0	0	0	0		0005
CALL OPTION NOV28 SPX C @ 4000 11/17/2028 4000. CALL BHF6BUK6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	11/17/2028	414	1,656,680	4000	0	(1,704,020)	0	(1,671,935)		(1,671,935)	32,085	0	0	0	0		0005
CALL OPTION SEP28 SPX C @ 4000 09/15/2028 4000. CALL BHF6BUL4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	09/15/2028	157	626,600	4000	0	(639,800)	0	(627,639)		(627,639)	12,161	0	0	0	0		0005
CALL OPTION MAR29 SPX C @ 4000 03/16/2029 4000. CALL BHF6BUM2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	03/16/2029	465	1,860,600	4000	0	(1,947,615)	0	(1,907,312)		(1,907,312)	40,303	0	0	0	0		0005
CALL OPTION APR29 SPX C @ 4000 04/20/2029 4000. CALL BHF6BUN0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	04/20/2029	509	2,034,520	4000	0	(2,139,032)	0	(2,095,442)		(2,095,442)	43,590	0	0	0	0		0005
CALL OPTION APR27 SPX C @ 4200 04/16/2027 4200. CALL BHF6BUT7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	04/16/2027	611	2,565,108	4200	0	(2,222,730)	0	(2,164,420)		(2,164,420)	58,310	0	0	0	0		0005
CALL OPTION FEB28 SPX C @ 4200 02/18/2028 4200. CALL BHF6BUU4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	02/18/2028	166	699,048	4200	0	(634,012)	0	(618,333)		(618,333)	15,679	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY27 SPX C @ 4200 05/21/2027 4200. CALL BHF6BQUW0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	05/21/2027	1,042	4,375,938	4200	0	(3,808,926)	0	(3,712,775)		(3,712,775)	96,151	0	0	0	0		0005
CALL OPTION MAR28 SPX C @ 4200 03/17/2028 4200. CALL BHF6BQUX8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	03/17/2028	335	1,408,176	4200	0	(1,281,003)	0	(1,251,046)		(1,251,046)	29,957	0	0	0	0		0005
CALL OPTION APR28 SPX C @ 4200 04/21/2028 4200. CALL BHF6BQUY6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	04/21/2028	341	1,430,184	4200	0	(1,307,761)	0	(1,277,509)		(1,277,509)	30,252	0	0	0	0		0005
CALL OPTION MAY28 SPX C @ 4200 05/19/2028 4200. CALL BHF6BQUZ3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	05/19/2028	327	1,374,870	4200	0	(1,261,393)	0	(1,233,428)		(1,233,428)	27,965	0	0	0	0		0005
CALL OPTION JUL28 SPX C @ 4200 07/21/2028 4200. CALL BHF6BQV17	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	07/21/2028	274	1,152,270	4200	0	(1,065,727)	0	(1,043,298)		(1,043,298)	22,429	0	0	0	0		0005
CALL OPTION FEB29 SPX C @ 4200 02/16/2029 4200. CALL BHF6BQV25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	02/16/2029	261	1,094,856	4200	0	(1,044,676)	0	(1,020,780)		(1,020,780)	23,896	0	0	0	0		0005
CALL OPTION AUG28 SPX C @ 4200 08/18/2028 4200. CALL BHF6BQV33	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	08/18/2028	286	1,199,604	4200	0	(1,113,158)	0	(1,090,340)		(1,090,340)	22,818	0	0	0	0		0005
CALL OPTION MAY29 SPX C @ 4200 05/18/2029 4200. CALL BHF6BQV58	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	05/18/2029	510	2,141,832	4200	0	(2,065,624)	0	(2,024,060)		(2,024,060)	41,564	0	0	0	0		0005
CALL OPTION SEP29 SPX C @ 4200 09/21/2029 4200. CALL BHF6BQV74	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	09/21/2029	237	993,846	4200	0	(972,685)	0	(955,746)		(955,746)	16,939	0	0	0	0		0005
CALL OPTION OCT29 SPX C @ 4200 10/19/2029 4200. CALL BHF6BQV82	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	10/19/2029	376	1,577,268	4200	0	(1,549,416)	0	(1,522,534)		(1,522,534)	26,882	0	0	0	0		0005
CALL OPTION SEP27 SPX C @ 4400 09/17/2027 4400. CALL BHF6BQVD1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	09/17/2027	576	2,532,376	4400	0	(2,028,466)	0	(1,980,951)		(1,980,951)	47,515	0	0	0	0		0005
CALL OPTION NOV27 SPX C @ 4400 11/19/2027 4400. CALL BHF6BQVE9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	11/19/2027	128	565,092	4400	0	(456,725)	0	(446,771)		(446,771)	9,954	0	0	0	0		0005
CALL OPTION JAN28 SPX C @ 4400 01/21/2028 4400. CALL BHF6BQVF6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	01/21/2028	311	1,368,796	4400	0	(1,124,184)	0	(1,093,875)		(1,093,875)	30,309	0	0	0	0		0005
CALL OPTION FEB28 SPX C @ 4400 02/18/2028 4400. CALL BHF6BQVG4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	02/18/2028	286	1,259,984	4400	0	(1,039,128)	0	(1,011,838)		(1,011,838)	27,290	0	0	0	0		0005
CALL OPTION AUG29 SPX C @ 4400 08/17/2029 4400. CALL BHF6BQVH2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	08/17/2029	413	1,819,136	4400	0	(1,625,406)	0	(1,594,701)		(1,594,701)	30,705	0	0	0	0		0005
CALL OPTION SEP29 SPX C @ 4400 09/21/2029 4400. CALL BHF6BQVJ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	09/21/2029	368	1,619,156	4400	0	(1,452,838)	0	(1,426,788)		(1,426,788)	26,050	0	0	0	0		0005
CALL OPTION OCT29 SPX C @ 4400 10/19/2029 4400. CALL BHF6BQVK5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	10/19/2029	303	1,334,344	4400	0	(1,202,159)	0	(1,180,692)		(1,180,692)	21,467	0	0	0	0		0005
CALL OPTION NOV29 SPX C @ 4400 11/16/2029 4400. CALL BHF6BQVL3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	11/16/2029	442	1,943,392	4400	0	(1,757,145)	0	(1,726,695)		(1,726,695)	30,450	0	0	0	0		0005
CALL OPTION NOV27 SPX C @ 4600 11/19/2027 4600. CALL BHF6BQVR0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	11/19/2027	399	1,836,366	4600	0	(1,347,118)	0	(1,315,002)		(1,315,002)	32,116	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION OCT27 SPX C @ 4600 10/15/2027 4600. CALL BHF6BQVS8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	10/15/2027	261	1,202,808	4600	0	(877,566)	0	(855,633)		(855,633)	21,933	0	0	0	0		0005
CALL OPTION DEC27 SPX C @ 4600 12/17/2027 4600. CALL BHF6BQVV1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	12/17/2027	430	1,978,736	4600	0	(1,457,314)	0	(1,424,405)		(1,424,405)	32,909	0	0	0	0		0005
CALL OPTION JAN28 SPX C @ 4600 01/21/2028 4600. CALL BHF6BQVX7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	01/21/2028	181	832,738	4600	0	(621,471)	0	(603,543)		(603,543)	17,928	0	0	0	0		0005
CALL OPTION JUL29 SPX C @ 4600 07/20/2029 4600. CALL BHF6BQVZ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	07/20/2029	483	2,219,638	4600	0	(1,811,427)	0	(1,774,815)		(1,774,815)	36,612	0	0	0	0		0005
CALL OPTION AUG29 SPX C @ 4600 08/17/2029 4600. CALL BHF6BQW16	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	08/17/2029	290	1,332,528	4600	0	(1,091,861)	0	(1,070,411)		(1,070,411)	21,450	0	0	0	0		0005
CALL OPTION DEC29 SPX C @ 4600 12/21/2029 4600. CALL BHF6BQW24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	12/21/2029	351	1,614,002	4600	0	(1,346,047)	0	(1,323,203)		(1,323,203)	22,844	0	0	0	0		0005
CALL OPTION JAN30 SPX C @ 4600 01/18/2030 4600. CALL BHF6BQW32	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/18/2030	137	628,360	4600	0	(526,412)	0	(517,450)		(517,450)	8,962	0	0	0	0		0005
CALL OPTION NOV27 SPX C @ 4800 11/19/2027 4800. CALL BHF6BQW73	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	11/19/2027	295	1,415,280	4800	0	(941,697)	0	(917,299)		(917,299)	24,398	0	0	0	0		0005
CALL OPTION DEC27 SPX C @ 4800 12/17/2027 4800. CALL BHF6BQW81	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	12/17/2027	254	1,218,192	4800	0	(814,262)	0	(794,261)		(794,261)	20,001	0	0	0	0		0005
CALL OPTION DEC29 SPX C @ 4800 12/21/2029 4800. CALL BHF6BQW99	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	12/21/2029	322	1,545,696	4800	0	(1,184,842)	0	(1,164,229)		(1,164,229)	20,613	0	0	0	0		0005
CALL OPTION JAN30 SPX C @ 4800 01/18/2030 4800. CALL BHF6BQWA6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/18/2030	269	1,289,136	4800	0	(993,024)	0	(975,722)		(975,722)	17,302	0	0	0	0		0005
CALL OPTION JAN30 SPX C @ 5000 01/18/2030 5000. CALL BHF6BQWJ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/18/2030	167	834,250	5000	0	(591,125)	0	(580,474)		(580,474)	10,651	0	0	0	0		0005
CALL OPTION FEB30 SPX C @ 5000 02/15/2030 5000. CALL BHF6BQWK4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	02/15/2030	416	2,079,200	5000	0	(1,480,649)	0	(1,454,426)		(1,454,426)	26,223	0	0	0	0		0005
CALL OPTION MAR30 SPX C @ 5000 03/15/2030 5000. CALL BHF6BQWL2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	03/15/2030	130	652,150	5000	0	(466,098)	0	(458,579)		(458,579)	7,519	0	0	0	0		0005
CALL OPTION MAR30 SPX C @ 5200 03/15/2030 5200. CALL BHF6BQWT5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	03/15/2030	412	2,141,308	5200	0	(1,409,366)	0	(1,385,593)		(1,385,593)	23,773	0	0	0	0		0005
CALL OPTION MAY30 SPX C @ 5200 05/17/2030 5200. CALL BHF6BQWU2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	05/17/2030	336	1,746,784	5200	0	(1,163,694)	0	(1,144,729)		(1,144,729)	18,965	0	0	0	0		0005
CALL OPTION MAY30 SPX C @ 5400 05/17/2030 5400. CALL BHF6BQWZ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	05/17/2030	232	1,252,854	5400	0	(769,538)	0	(756,314)		(756,314)	13,224	0	0	0	0		0005
CALL OPTION JUL30 SPX C @ 5400 07/19/2030 5400. CALL BHF6BQX07	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	07/19/2030	136	734,130	5400	0	(456,331)	0	(449,197)		(449,197)	7,134	0	0	0	0		0005
CALL OPTION APR31 SPX C @ 5400 04/18/2031 5400. CALL BHF6BQX15	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/18/2031	201	1,087,560	5400	0	(708,190)	0	(703,825)		(703,825)	4,365	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION NOV26 SPX C @ 5600 11/20/2026 5600. CALL BHF6BQX23	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2026	11/20/2026	675	3,777,256	5600	0	(1,482,154)	0	(1,403,911)		(1,403,911)	78,243	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 5600 10/16/2026 5600. CALL BHF6BQX49	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2026	10/16/2026	502	2,812,152	5600	0	(1,100,083)	0	(1,034,799)		(1,034,799)	65,284	0	0	0	0		0005
CALL OPTION SEP27 SPX C @ 5600 09/17/2027 5600. CALL BHF6BQX72	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	09/17/2027	318	1,783,208	5600	0	(776,046)	0	(743,964)		(743,964)	32,082	0	0	0	0		0005
CALL OPTION MAR28 SPX C @ 5600 03/17/2028 5600. CALL BHF6BQXA5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	03/17/2028	663	3,713,192	5600	0	(1,717,561)	0	(1,652,784)		(1,652,784)	64,777	0	0	0	0		0005
CALL OPTION NOV27 SPX C @ 5600 11/19/2027 5600. CALL BHF6BQXB3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	11/19/2027	135	757,848	5600	0	(336,447)	0	(323,462)		(323,462)	12,985	0	0	0	0		0005
CALL OPTION APR28 SPX C @ 5600 04/21/2028 5600. CALL BHF6BQXC1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	04/21/2028	385	2,154,152	5600	0	(1,007,377)	0	(970,378)		(970,378)	36,999	0	0	0	0		0005
CALL OPTION JUL30 SPX C @ 5600 07/19/2030 5600. CALL BHF6BQXE7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	07/19/2030	294	1,646,008	5600	0	(944,459)	0	(929,027)		(929,027)	15,432	0	0	0	0		0005
CALL OPTION AUG30 SPX C @ 5600 08/16/2030 5600. CALL BHF6BQXG2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	08/16/2030	204	1,143,408	5600	0	(660,049)	0	(649,507)		(649,507)	10,542	0	0	0	0		0005
CALL OPTION SEP30 SPX C @ 5600 09/20/2030 5600. CALL BHF6BQXH0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	09/20/2030	183	1,022,336	5600	0	(594,105)	0	(585,346)		(585,346)	8,759	0	0	0	0		0005
CALL OPTION MAR31 SPX C @ 5600 03/21/2031 5600. CALL BHF6BQXJ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	03/21/2031	306	1,714,216	5600	0	(1,028,315)	0	(1,021,755)		(1,021,755)	6,560	0	0	0	0		0005
CALL OPTION APR31 SPX C @ 5600 04/18/2031 5600. CALL BHF6BQXM9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	04/18/2031	168	942,368	5600	0	(568,728)	0	(565,105)		(565,105)	3,623	0	0	0	0		0005
CALL OPTION JAN28 SPX C @ 5800 01/21/2028 5800. CALL BHF6BQXV9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	01/21/2028	145	843,726	5800	0	(346,102)	0	(330,448)		(330,448)	15,654	0	0	0	0		0005
CALL OPTION FEB28 SPX C @ 5800 02/18/2028 5800. CALL BHF6BQXW7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	02/18/2028	218	1,262,022	5800	0	(522,663)	0	(499,833)		(499,833)	22,830	0	0	0	0		0005
CALL OPTION OCT30 SPX C @ 5800 10/18/2030 5800. CALL BHF6BQY14	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	10/18/2030	157	910,484	5800	0	(492,200)	0	(484,540)		(484,540)	7,660	0	0	0	0		0005
CALL OPTION MAR31 SPX C @ 5800 03/21/2031 5800. CALL BHF6BQY30	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	03/21/2031	247	1,433,238	5800	0	(796,744)	0	(791,249)		(791,249)	5,495	0	0	0	0		0005
CALL OPTION NOV30 SPX C @ 5800 11/15/2030 5800. CALL BHF6BQY48	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	11/15/2030	127	734,338	5800	0	(399,513)	0	(393,423)		(393,423)	6,090	0	0	0	0		0005
CALL OPTION MAY31 SPX C @ 5800 05/16/2031 5800. CALL BHF6BQY55	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/16/2031	192	1,113,484	5800	0	(626,975)	0	(622,736)		(622,736)	4,239	0	0	0	0		0005
CALL OPTION DEC27 SPX C @ 6000 12/17/2027 6000. CALL BHF6BQY97	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	12/17/2027	172	1,030,560	6000	0	(372,157)	0	(355,045)		(355,045)	17,112	0	0	0	0		0005
CALL OPTION NOV30 SPX C @ 6000 11/15/2030 6000. CALL BHF6BQYG1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	11/15/2030	282	1,690,020	6000	0	(850,644)	0	(836,516)		(836,516)	14,128	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JAN31 SPX C @ 6000 01/17/2031 6000. CALL BHF6BQYH9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	01/17/2031	274	1,642,020	6000	0	(834,154)	0	(826,057)		(826,057)	8,097	0	0	0	0		0005
CALL OPTION DEC30 SPX C @ 6000 12/20/2030 6000. CALL BHF6BQYJ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	12/20/2030	266	1,594,380	6000	0	(808,448)	0	(796,273)		(796,273)	12,175	0	0	0	0		0005
CALL OPTION MAY31 SPX C @ 6000 05/16/2031 6000. CALL BHF6BQYK2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	05/16/2031	223	1,337,460	6000	0	(698,676)	0	(693,369)		(693,369)	5,307	0	0	0	0		0005
CALL OPTION FEB31 SPX C @ 6000 02/21/2031 6000. CALL BHF6BQYL0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	02/21/2031	241	1,444,620	6000	0	(739,767)	0	(733,302)		(733,302)	6,465	0	0	0	0		0005
CALL OPTION MAY28 SPX C @ 6200 05/19/2028 6200. CALL BHF6BQYS5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	05/19/2028	628	3,893,042	6200	0	(1,348,991)	0	(1,287,909)		(1,287,909)	61,082	0	0	0	0		0005
CALL OPTION JUL31 SPX C @ 6200 07/18/2031 6200. CALL BHF6BQYZ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	07/18/2031	467	2,894,656	6200	0	(1,424,283)	0	(1,414,148)		(1,414,148)	10,135	0	0	0	0		0005
CALL OPTION MAR27 SPX C @ 6400 03/19/2027 6400. CALL BHF6BQZ39	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	03/19/2027	2,044	13,082,880	6400	0	(3,184,487)	0	(2,914,602)		(2,914,602)	269,885	0	0	0	0		0005
CALL OPTION APR27 SPX C @ 6400 04/16/2027 6400. CALL BHF6BQZ47	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	04/16/2027	848	5,424,832	6400	0	(1,347,391)	0	(1,236,088)		(1,236,088)	111,303	0	0	0	0		0005
CALL OPTION MAR29 SPX C @ 6400 03/16/2029 6400. CALL BHF6BQZE5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	03/16/2029	1,218	7,794,048	6400	0	(2,770,490)	0	(2,651,111)		(2,651,111)	119,379	0	0	0	0		0005
CALL OPTION AUG31 SPX C @ 6400 08/15/2031 6400. CALL BHF6BQZK1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	08/15/2031	574	3,671,232	6400	0	(1,690,797)	0	(1,677,438)		(1,677,438)	13,359	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 6600 10/16/2026 6600. CALL BHF6BQZP0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2026	10/16/2026	1,930	12,737,406	6600	0	(2,342,286)	0	(2,053,280)		(2,053,280)	289,006	0	0	0	0		0005
CALL OPTION NOV26 SPX C @ 6600 11/20/2026 6600. CALL BHF6BQZQ8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2026	11/20/2026	1,098	7,245,612	6600	0	(1,376,993)	0	(1,206,483)		(1,206,483)	170,510	0	0	0	0		0005
CALL OPTION MAR27 SPX C @ 6600 03/19/2027 6600. CALL BHF6BQZT2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	03/19/2027	2,386	15,747,204	6600	0	(3,293,645)	0	(2,968,026)		(2,968,026)	325,619	0	0	0	0		0005
CALL OPTION MAR29 SPX C @ 6600 03/16/2029 6600. CALL BHF6BR050	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	03/16/2029	2,189	14,449,710	6600	0	(4,667,427)	0	(4,446,301)		(4,446,301)	221,126	0	0	0	0		0005
CALL OPTION APR29 SPX C @ 6600 04/20/2029 6600. CALL BHF6BR068	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	04/20/2029	873	5,759,094	6600	0	(1,888,304)	0	(1,801,266)		(1,801,266)	87,038	0	0	0	0		0005
CALL OPTION SEP31 SPX C @ 6600 09/19/2031 6600. CALL BHF6BR084	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	09/19/2031	1,152	7,601,286	6600	0	(3,282,857)	0	(3,256,961)		(3,256,961)	25,896	0	0	0	0		0005
CALL OPTION OCT31 SPX C @ 6600 10/17/2031 6600. CALL BHF6BR092	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	10/17/2031	795	5,244,558	6600	0	(2,283,243)	0	(2,265,336)		(2,265,336)	17,907	0	0	0	0		0005
CALL OPTION MAR32 SPX C @ 6600 03/19/2032 6600. CALL BHF6BR0C5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/10/2026	03/19/2032	13,409	88,500,654	6600	0	(40,281,615)	0	(39,921,637)		(39,921,637)	359,978	0	0	0	0		0005
CALL OPTION DEC26 SPX C @ 6800 12/18/2026 6800. CALL BHF6BR0H4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2026	12/18/2026	2,117	14,397,640	6800	0	(2,338,332)	0	(1,995,763)		(1,995,763)	342,569	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JAN27 SPX C @ 6800 01/15/2027 6800. CALL BHF6BR0J0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	01/15/2027	3,259	22,163,784	6800	0	(3,679,465)	0	(3,195,192)		(3,195,192)	484,273	0	0	0	0		0005
CALL OPTION FEB27 SPX C @ 6800 02/19/2027 6800. CALL BHF6BR0K7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	02/19/2027	4,569	31,066,208	6800	0	(5,357,203)	0	(4,695,211)		(4,695,211)	661,992	0	0	0	0		0005
CALL OPTION APR27 SPX C @ 6800 04/16/2027 6800. CALL BHF6BR0M3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	04/16/2027	1,156	7,858,284	6800	0	(1,436,918)	0	(1,275,621)		(1,275,621)	161,297	0	0	0	0		0005
CALL OPTION NOV28 SPX C @ 6800 11/17/2028 6800. CALL BHF6BR0U5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/06/2026	11/17/2028	211	1,436,568	6800	0	(392,766)	0	(373,861)		(373,861)	18,905	0	0	0	0		0005
CALL OPTION DEC28 SPX C @ 6800 12/15/2028 6800. CALL BHF6BR0V3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/06/2026	12/15/2028	331	2,250,052	6800	0	(623,102)	0	(594,509)		(594,509)	28,593	0	0	0	0		0005
CALL OPTION JAN29 SPX C @ 6800 01/19/2029 6800. CALL BHF6BR0W1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	281	1,909,712	6800	0	(545,564)	0	(514,496)		(514,496)	31,068	0	0	0	0		0005
CALL OPTION FEB29 SPX C @ 6800 02/16/2029 6800. CALL BHF6BR0X9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	02/16/2029	681	4,631,684	6800	0	(1,341,601)	0	(1,266,830)		(1,266,830)	74,771	0	0	0	0		0005
CALL OPTION NOV31 SPX C @ 6800 11/21/2031 6800. CALL BHF6BR134	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	11/21/2031	1,387	9,433,504	6800	0	(3,859,460)	0	(3,825,702)		(3,825,702)	33,758	0	0	0	0		0005
CALL OPTION DEC31 SPX C @ 6800 12/19/2031 6800. CALL BHF6BR142	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2026	12/19/2031	1,427	9,703,056	6800	0	(3,999,275)	0	(3,968,072)		(3,968,072)	31,203	0	0	0	0		0005
CALL OPTION FEB32 SPX C @ 6800 02/20/2032 6800. CALL BHF6BR167	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/11/2026	02/20/2032	5,342	36,323,084	6800	0	(15,099,464)	0	(15,140,087)		(15,140,087)	(40,623)	0	0	0	0		0005
CALL OPTION APR27 SPX C @ 7000 04/16/2027 7000. CALL BHF6BR1E0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	04/16/2027	1,594	11,154,570	7000	0	(1,715,944)	0	(1,488,261)		(1,488,261)	227,683	0	0	0	0		0005
CALL OPTION JAN29 SPX C @ 7000 01/19/2029 7000. CALL BHF6BR1P5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	01/19/2029	364	2,549,540	7000	0	(656,836)	0	(615,913)		(615,913)	40,923	0	0	0	0		0005
CALL OPTION FEB29 SPX C @ 7000 02/16/2029 7000. CALL BHF6BR103	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	02/16/2029	440	3,078,810	7000	0	(805,464)	0	(756,297)		(756,297)	49,167	0	0	0	0		0005
CALL OPTION JAN32 SPX C @ 7000 01/16/2032 7000. CALL BHF6BR1X8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/11/2026	01/16/2032	2,068	14,478,870	7000	0	(5,560,472)	0	(5,556,854)		(5,556,854)	3,618	0	0	0	0		0005
CALL OPTION APR29 SPX C @ 7200 04/20/2029 7200. CALL BHF6BR2B5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	04/20/2029	1,632	11,753,352	7200	0	(2,864,651)	0	(2,688,822)		(2,688,822)	175,829	0	0	0	0		0005
CALL OPTION APR32 SPX C @ 7200 04/16/2032 7200. CALL BHF6BR2D1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/13/2026	04/16/2032	9,203	66,260,880	7200	0	(24,463,254)	0	(24,393,023)		(24,393,023)	70,231	0	0	0	0		0005
CALL OPTION MAY27 SPX C @ 7400 05/21/2027 7400. CALL BHF6BR2R0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	05/21/2027	3,823	28,286,648	7400	0	(3,110,639)	0	(2,569,878)		(2,569,878)	540,761	0	0	0	0		0005
CALL OPTION MAY29 SPX C @ 7400 05/18/2029 7400. CALL BHF6BR2U3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	05/18/2029	2,660	19,685,406	7400	0	(4,392,875)	0	(4,108,073)		(4,108,073)	284,802	0	0	0	0		0005
CALL OPTION JUN29 SPX C @ 7400 06/15/2029 7400. CALL BHF6BR2V1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	06/15/2029	1,871	13,848,582	7400	0	(3,137,309)	0	(2,942,863)		(2,942,863)	194,446	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUL29 SPX C @ 7400 07/20/2029 7400. CALL BHF6BR2W9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	07/20/2029	773	5,718,276	7400	0	(1,321,845)	0	(1,242,660)		(1,242,660)	79,185	0	0	0	0		0005
CALL OPTION JUL32 SPX C @ 7400 07/16/2032 7400. CALL BHF6BR308	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/11/2026	07/16/2032	6,883	50,932,572	7400	0	(17,915,657)	0	(18,023,493)		(18,023,493)	(107,836)	0	0	0	0		0005
CALL OPTION AUG32 SPX C @ 7400 08/20/2032 7400. CALL BHF6BR316	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/11/2026	08/20/2032	659	4,875,046	7400	0	(1,732,406)	0	(1,745,273)		(1,745,273)	(12,867)	0	0	0	0		0005
CALL OPTION NOV26 SPX C @ 6672 11/20/2026 6672. CALL BHF6C13T1	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2026	11/20/2026	75	500,400	6672	0	(88,437)	0	(77,196)		(77,196)	11,241	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 6652 10/16/2026 6652. CALL BHF6C1445	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2026	10/16/2026	37	246,124	6652	0	(42,751)	0	(37,452)		(37,452)	5,299	0	0	0	0		0005
CALL OPTION MAY27 SPX C @ 7318 05/21/2027 7318. CALL BHF6C1452	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2026	05/21/2027	275	2,012,450	7318	0	(243,650)	0	(201,657)		(201,657)	41,993	0	0	0	0		0005
CALL OPTION APR27 SPX C @ 6710 04/16/2027 6710. CALL BHF6C1494	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2026	04/16/2027	125	838,750	6710	0	(166,523)	0	(147,779)		(147,779)	18,744	0	0	0	0		0005
CALL OPTION JUN27 SPX C @ 7393 06/17/2027 7393. CALL BHF6C14K9	Liability Portfolio .	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2026	06/17/2027	708	5,234,244	7393	0	(613,921)	0	(508,359)		(508,359)	105,562	0	0	0	0		0005
CALL OPTION MAR27 SPX C @ 8275 03/19/2027 8275. CALL BHF6C69H0	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	03/19/2027	183,000	1,514,325,000	8275	0	(37,698,000)	0	(18,529,432)		(18,529,432)	19,168,568	0	0	0	0		0001
CALL OPTION DEC26 SPX C @ 8525 12/18/2026 8525. CALL BHF6CXGG3	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/11/2026	12/18/2026	115,000	980,375,000	8525	0	(4,923,760)	0	(783,750)		(783,750)	4,140,010	0	0	0	0		0001
CALL OPTION JUN27 SPX C @ 7200 06/17/2027 7200. CALL BHF6CL615	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/12/2026	06/17/2027	346	2,493,864	7200	0	(349,620)	0	(299,035)		(299,035)	50,585	0	0	0	0		0005
CALL OPTION JUN27 RTY C @ 2800 06/17/2027 2800. CALL BHF6CL6G2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	06/17/2027	162	453,264	2800	0	(71,009)	0	(36,258)		(36,258)	34,751	0	0	0	0		0005
CALL OPTION JUL27 SPX C @ 7000 07/16/2027 7000. CALL BHF6CL7Z9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2026	07/16/2027	300	2,099,300	7000	0	(361,699)	0	(318,465)	^	(318,465)	42,572	0	662	0	0		0005
CALL OPTION AUG27 NDX C @ 25600 08/20/2027 25600. CALL BHF6CLDF6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	08/20/2027	327	8,373,504	25600	0	(2,082,667)	0	(2,181,660)		(2,181,660)	(98,993)	0	0	0	0		0005
CALL OPTION SEP27 SPX C @ 5400 09/17/2027 5400. CALL BHF6CLDQ2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/12/2026	09/17/2027	123	662,040	5400	0	(322,686)	0	(308,578)		(308,578)	14,108	0	0	0	0		0005
CALL OPTION JUN28 RTY C @ 1800 06/16/2028 1800. CALL BHF6CLDW9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	06/16/2028	106	191,214	1800	0	(146,252)	0	(120,778)		(120,778)	25,474	0	0	0	0		0005
CALL OPTION JUN28 SPX C @ 4000 06/16/2028 4000. CALL BHF6CLDX7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/12/2026	06/16/2028	143	571,000	4000	0	(578,345)	0	(565,597)		(565,597)	12,748	0	0	0	0		0005
CALL OPTION JUL28 RTY C @ 2700 07/21/2028 2700. CALL BHF6CLE81	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	07/21/2028	122	329,157	2700	0	(83,177)	0	(57,504)		(57,504)	25,673	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION AUG28 SPX C @ 7000 08/18/2028 7000. CALL BHF6CLEV0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	08/18/2028	307	2,146,480	7000	0	(499,403)	0	(472,504)	^	(472,504)	28,441	0	(1,542)	0	0		0005
CALL OPTION MAR28 RTY C @ 2100 03/17/2028 2100. CALL BHF6CLFG2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	03/17/2028	107	224,448	2100	0	(117,507)	0	(92,040)		(92,040)	25,467	0	0	0	0		0005
CALL OPTION APR28 MXEA C @ 2000 04/21/2028 2000. CALL BHF6CLFM9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	04/21/2028	100	200,300	2000	0	(133,353)	0	(120,581)		(120,581)	12,772	0	0	0	0		0005
CALL OPTION APR28 SPX C @ 4400 04/21/2028 4400. CALL BHF6CLFT4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	04/21/2028	198	872,124	4400	0	(726,786)	0	(708,032)		(708,032)	18,754	0	0	0	0		0005
CALL OPTION SEP28 RTY C @ 1600 09/15/2028 1600. CALL BHF6CLHU9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	09/15/2028	119	190,080	1600	0	(186,058)	0	(157,521)		(157,521)	28,537	0	0	0	0		0005
CALL OPTION SEP28 SPX C @ 3600 09/15/2028 3600. CALL BHF6CLHV7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	09/15/2028	186	669,024	3600	0	(826,013)	0	(808,682)		(808,682)	17,331	0	0	0	0		0005
CALL OPTION DEC28 RTY C @ 1800 12/15/2028 1800. CALL BHF6CLJ52	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	12/15/2028	106	191,430	1800	0	(150,341)	0	(125,234)		(125,234)	25,107	0	0	0	0		0005
CALL OPTION DEC28 RTY C @ 1700 12/15/2028 1700. CALL BHF6CLJ78	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	12/15/2028	108	183,651	1700	0	(161,733)	0	(136,050)		(136,050)	25,683	0	0	0	0		0005
CALL OPTION FEB29 RTY C @ 2500 02/16/2029 2500. CALL BHF6CLJA1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	02/16/2029	103	257,600	2500	0	(91,958)	0	(69,650)		(69,650)	22,308	0	0	0	0		0005
CALL OPTION MAR30 SPX C @ 5400 03/15/2030 5400. CALL BHF6CLJR4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	03/15/2030	121	652,104	5400	0	(393,863)	0	(388,251)		(388,251)	5,612	0	0	0	0		0005
CALL OPTION JUN29 SPX C @ 7400 06/15/2029 7400. CALL BHF6CLJW3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	06/15/2029	131	971,546	7400	0	(218,108)	0	(206,461)		(206,461)	11,647	0	0	0	0		0005
CALL OPTION MAY30 MXEA C @ 2400 05/17/2030 2400. CALL BHF6CLJY9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	05/17/2030	123	294,240	2400	0	(134,918)	0	(126,533)		(126,533)	8,385	0	0	0	0		0005
CALL OPTION SEP30 RTY C @ 2200 09/20/2030 2200. CALL BHF6CLK35	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	09/20/2030	113	249,590	2200	0	(142,499)	0	(118,790)		(118,790)	23,709	0	0	0	0		0005
CALL OPTION SEP30 SPX C @ 5800 09/20/2030 5800. CALL BHF6CLK68	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	09/20/2030	124	720,534	5800	0	(385,661)	0	(380,880)		(380,880)	4,781	0	0	0	0		0005
CALL OPTION OCT30 RTY C @ 2200 10/18/2030 2200. CALL BHF6CLKE1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	10/18/2030	138	304,084	2200	0	(174,577)	0	(145,732)		(145,732)	28,845	0	0	0	0		0005
CALL OPTION FEB31 SPX C @ 5800 02/21/2031 5800. CALL BHF6CLKG6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	02/21/2031	124	720,186	5800	0	(398,682)	0	(394,965)		(394,965)	3,717	0	0	0	0		0005
CALL OPTION FEB31 SPX C @ 20000 02/21/2031 20000. CALL BHF6CLKK7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	02/21/2031	188	3,762,800	20000	0	(1,985)	0	(3,044)		(3,044)	(1,059)	0	0	0	0		0005
CALL OPTION OCT29 MXEA C @ 2000 10/19/2029 2000. CALL BHF6CLLK6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	10/19/2029	116	231,400	2000	0	(159,865)	0	(149,554)		(149,554)	10,311	0	0	0	0		0005

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CALL OPTION OCT29 SPX C @ 4400 10/19/2029 4400. CALL BHF6CLL03	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	10/19/2029	125	549,340	4400	0	(493,393)	0	(486,099)		(486,099)	7,294	0	0	0	0		0005
CALL OPTION JUL30 SPX C @ 5200 07/19/2030 5200. CALL BHF6CLM25	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	07/19/2030	133	690,560	5200	0	(463,566)	0	(458,190)		(458,190)	5,376	0	0	0	0		0005
CALL OPTION FEB32 SPX C @ 6800 02/20/2032 6800. CALL BHF6CLML3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	02/20/2032	153	1,038,496	6800	0	(434,563)	0	(432,868)		(432,868)	1,695	0	0	0	0		0005
CALL OPTION JUL32 RTY C @ 2900 07/16/2032 2900. CALL BHF6CLNG3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2026	07/16/2032	371	1,076,741	2900	0	(377,511)	0	(311,531)		(311,531)	65,980	0	0	0	0		0005
CALL OPTION JUL32 SPX C @ 7400 07/16/2032 7400. CALL BHF6CLNY4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2026	07/16/2032	2,948	21,815,496	7400	0	(7,494,757)	0	(7,848,838)	^	(7,848,838)	(199,054)	0	(155,027)	0	0		0005
CALL OPTION JUL32 MXEA C @ 3100 07/16/2032 3100. CALL BHF6CLP22	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2026	07/16/2032	197	609,150	3100	0	(160,952)	0	(152,537)		(152,537)	8,415	0	0	0	0		0005
CALL OPTION DEC26 SPX C @ 8525 12/18/2026 8525. CALL BHF6CX3R5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/13/2026	12/18/2026	75,000	639,375,000	8525	0	(3,347,333)	0	(511,141)		(511,141)	2,836,192	0	0	0	0		0001
CALL OPTION OCT26 SPX C @ 6600 10/16/2026 6600. CALL BHF6DGZN5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	10/16/2026	148	978,714	6600	0	(176,291)	0	(157,765)		(157,765)	18,526	0	0	0	0		0005
CALL OPTION NOV26 SPX C @ 6600 11/20/2026 6600. CALL BHF6DGZR6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	11/20/2026	168	1,108,536	6600	0	(206,371)	0	(184,581)		(184,581)	21,790	0	0	0	0		0005
CALL OPTION FEB27 RTY C @ 2600 02/19/2027 2600. CALL BHF6DH084	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	02/19/2027	117	304,850	2600	0	(62,194)	0	(33,963)		(33,963)	28,231	0	0	0	0		0005
CALL OPTION MAR27 SPX C @ 6600 03/19/2027 6600. CALL BHF6DH0K7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	03/19/2027	138	913,704	6600	0	(190,050)	0	(172,219)		(172,219)	17,831	0	0	0	0		0005
CALL OPTION AUG28 RTY C @ 2700 08/18/2028 2700. CALL BHF6DH1G5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/18/2028	131	354,348	2700	0	(89,867)	0	(63,347)		(63,347)	26,520	0	0	0	0		0005
CALL OPTION JUL29 MXEA C @ 3100 07/20/2029 3100. CALL BHF6DH1N0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	07/20/2029	107	332,444	3100	0	(59,393)	0	(52,113)		(52,113)	7,280	0	0	0	0		0005
CALL OPTION MAR30 RTY C @ 2100 03/15/2030 2100. CALL BHF6DH2Z2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	03/15/2030	106	222,768	2100	0	(133,832)	0	(113,058)		(113,058)	20,774	0	0	0	0		0005
CALL OPTION MAR28 MXEA C @ 2100 03/17/2028 2100. CALL BHF6DH8Z6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	03/17/2028	100	210,840	2100	0	(122,864)	0	(111,652)		(111,652)	11,212	0	0	0	0		0005
CALL OPTION JUN28 RTY C @ 2100 06/16/2028 2100. CALL BHF6DH951	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	06/16/2028	105	220,290	2100	0	(116,796)	0	(93,283)		(93,283)	23,513	0	0	0	0		0005
CALL OPTION JUL28 NDX C @ 25600 07/21/2028 25600. CALL BHF6DH9F9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	07/21/2028	51	1,299,200	25600	0	(388,855)	0	(424,146)		(424,146)	(35,291)	0	0	0	0		0005
CALL OPTION SEP29 SPX C @ 4600 09/21/2029 4600. CALL BHF6DHCM0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	09/21/2029	135	619,804	4600	0	(507,057)	0	(500,747)		(500,747)	6,310	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION AUG30 MXEA C @ 2300 08/16/2030 2300. CALL BHF6DHCR9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/16/2030	106	242,673	2300	0	(122,957)	0	(118,240)		(118,240)	4,717	0	0	0	0		0005
CALL OPTION AUG30 RTY C @ 2300 08/16/2030 2300. CALL BHF6DHCS7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/16/2030	101	232,898	2300	0	(117,449)	0	(98,508)		(98,508)	18,941	0	0	0	0		0005
CALL OPTION AUG30 SPX C @ 5400 08/16/2030 5400. CALL BHF6DHCU2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	08/16/2030	120	649,674	5400	0	(403,008)	0	(399,893)		(399,893)	3,115	0	0	0	0		0005
CALL OPTION JUN32 MXEA C @ 3100 06/17/2032 3100. CALL BHF6DHDE7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	06/17/2032	105	324,415	3100	0	(82,600)	0	(80,484)		(80,484)	2,116	0	0	0	0		0005
CALL OPTION JUN32 RTY C @ 3000 06/17/2032 3000. CALL BHF6DHDF4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	06/17/2032	106	319,260	3000	0	(99,081)	0	(83,265)		(83,265)	15,816	0	0	0	0		0005
CALL OPTION AUG28MXEAC@1900 08/18/2028 1900. CALL BHF6EANZ3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	08/18/2028	122	231,686	1900	0	(175,260)	0	(159,508)		(159,508)	15,752	0	0	0	0		0005
CALL OPTION JUL28SPXC@6200 07/21/2028 6200. CALL BHF6EAW18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	07/21/2028	121	747,844	6200	0	(259,551)	0	(254,594)		(254,594)	4,957	0	0	0	0		0005
CALL OPTION MAY29SPXC@7400 05/18/2029 7400. CALL BHF6EAWL4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	05/18/2029	154	1,136,936	7400	0	(242,779)	0	(237,263)		(237,263)	5,516	0	0	0	0		0005
CALL OPTION JUN28MXEAC@1800 06/16/2028 1800. CALL BHF6EAWN0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	06/16/2028	101	182,484	1800	0	(153,709)	0	(140,366)		(140,366)	13,343	0	0	0	0		0005
CALL OPTION RTY OTC 11/17/2028 1900. CALL BHF6EAWS9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	11/17/2028	102	192,964	1900	0	(129,782)	0	(110,729)		(110,729)	19,053	0	0	0	0		0005
CALL OPTION RTY OTC 02/16/2029 2000. CALL BHF6EAX82	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	02/16/2029	122	243,780	2000	0	(149,086)	0	(126,151)		(126,151)	22,935	0	0	0	0		0005
CALL OPTION RTY OTC 10/20/2028 2500. CALL BHF6EAY40	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	10/20/2028	100	250,925	2500	0	(80,821)	0	(63,678)		(63,678)	17,143	0	0	0	0		0005
CALL OPTION MAY30MXEAC@2300 05/17/2030 2300. CALL BHF6EAZ98	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	05/17/2030	102	233,979	2300	0	(121,520)	0	(112,328)		(112,328)	9,192	0	0	0	0		0005
CALL OPTION RTY OTC 03/19/2032 2500. CALL BHF6EAZT4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	03/19/2032	103	258,150	2500	0	(121,152)	0	(104,771)		(104,771)	16,381	0	0	0	0		0005
CALL OPTION RTY OTC 02/15/2030 2000. CALL BHF6EAZV9	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	02/15/2030	112	223,340	2000	0	(146,268)	0	(126,080)		(126,080)	20,188	0	0	0	0		0005
CALL OPTION DEC30MXEAC@2300 12/20/2030 2300. CALL BHF6EB078	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	12/20/2030	103	236,164	2300	0	(127,413)	0	(117,370)		(117,370)	10,043	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION RTY OTC 04/16/2032 2800. CALL	Index Linked Annuities																					
BHF6EB0R4		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	04/16/2032	106	297,248	2800	0	(107,097)	0	(91,511)		(91,511)	15,586	0	0	0	0		0005
CALL OPTION DEC31SPXC@6800 12/19/2031 6800. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6EB110		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	12/19/2031	139	947,308	6800	0	(382,951)	0	(387,409)		(387,409)	(4,458)	0	0	0	0		0005
CALL OPTION APR32SPXC@7200 04/16/2032 7200. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6EB1Y8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	04/16/2032	126	907,416	7200	0	(329,756)	0	(334,050)		(334,050)	(4,294)	0	0	0	0		0005
CALL OPTION JUN27RTYC@3000 06/17/2027 3000. CALL	Index Linked Annuities																					
BHF6F4909		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	06/17/2027	101	303,900	3000	0	(22,281)	0	(12,529)		(12,529)	9,752	0	0	0	0		0005
CALL OPTION JUN29RTYC@3000 06/15/2029 3000. CALL	Index Linked Annuities																					
BHF6F4KB2		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	06/15/2029	105	314,910	3000	0	(55,714)	0	(45,454)		(45,454)	10,260	0	0	0	0		0005
CALL OPTION MAR32SPXC@6600 03/19/2032 6600. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6F4PC5		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	03/19/2032	199	1,315,050	6600	0	(587,154)	0	(593,198)		(593,198)	(6,044)	0	0	0	0		0005
CALL OPTION JUN31MXEAC@2600 06/19/2031 2600. CALL	Index Linked Annuities																					
BHF6F4PN1		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2026	06/19/2031	109	283,790	2600	0	(109,401)	0	(106,715)		(106,715)	2,686	0	0	0	0		0005
CALL OPTION MAR27RTYC@2500 03/19/2027 2500. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FWX18		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	03/19/2027	102	254,275	2500	0	(54,255)	0	(39,114)		(39,114)	15,141	0	0	0	0		0005
CALL OPTION MAY30SPXC@5400 05/17/2030 5400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FWX26		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	05/17/2030	129	696,276	5400	0	(415,384)	0	(420,333)		(420,333)	(4,949)	0	0	0	0		0005
CALL OPTION FEB27SPXC@6600 02/19/2027 6600. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FWXQ3		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	02/19/2027	123	808,830	6600	0	(151,412)	0	(148,106)		(148,106)	3,306	0	0	0	0		0005
CALL OPTION MAY27MXEAC@3000 05/21/2027 3000. CALL	Index Linked Annuities																					
BHF6FWXU4		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	05/21/2027	100	300,360	3000	0	(34,185)	0	(27,209)		(27,209)	6,976	0	0	0	0		0005
CALL OPTION APR27RTYC@2800 04/16/2027 2800. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FWYS8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	04/16/2027	106	296,296	2800	0	(32,803)	0	(19,873)		(19,873)	12,930	0	0	0	0		0005
CALL OPTION AUG27RTYC@2600 08/20/2027 2600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FX046		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	08/20/2027	157	409,110	2600	0	(82,361)	0	(61,323)		(61,323)	21,038	0	0	0	0		0005
CALL OPTION OCT27SPXC@4400 10/15/2027 4400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FX244		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	10/15/2027	122	535,348	4400	0	(421,048)	0	(420,776)		(420,776)	272	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN29MXEAC@3100 06/15/2029 3100. CALL	Index Linked Annuities																					
BHF6FX467		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	06/15/2029	113	349,091	3100	0	(59,788)	0	(53,401)		(53,401)	6,387	0	0	0	0		0005
CALL OPTION MAY32RTYC@2800 05/21/2032 2800. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FX5C3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	05/21/2032	115	322,896	2800	0	(112,803)	0	(100,588)		(100,588)	12,215	0	0	0	0		0005
CALL OPTION OCT28RTYC@1800 10/20/2028 1800. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FX5K5		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	10/20/2028	130	234,072	1800	0	(170,601)	0	(151,530)		(151,530)	19,071	0	0	0	0		0005
CALL OPTION MAY32MXEAC@3100 05/21/2032 3100. CALL	Index Linked Annuities																					
BHF6FX5L3		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	05/21/2032	114	352,377	3100	0	(89,699)	0	(86,665)		(86,665)	3,034	0	0	0	0		0005
CALL OPTION JAN30SPXC@4800 01/18/2030 4800. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FX5R0		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	09/09/2026	01/18/2030	121	578,544	4800	0	(433,792)	0	(437,878)		(437,878)	(4,086)	0	0	0	0		0005
CALL OPTION SEP29MXEAC@4800 09/21/2029 4800. CALL	Index Linked Annuities																					
BHF6FX7C1		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	09/21/2029	108	519,600	4800	0	(4,979)	0	(3,750)		(3,750)	1,229	0	0	0	0		0005
CALL OPTION JUL27MXEAC@2600 07/16/2027 2600. CALL	Index Linked Annuities																					
BHF6GQT98		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	07/16/2027	115	297,882	2600	0	(75,112)	0	(69,994)		(69,994)	5,118	0	0	0	0		0005
CALL OPTION JUL27RTYC@2900 07/16/2027 2900. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6GQTG2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	07/16/2027	192	555,408	2900	0	(47,107)	0	(35,533)		(35,533)	11,574	0	0	0	0		0005
CALL OPTION MAY27RTYC@2800 05/21/2027 2800. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6GQTT4		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	05/21/2027	150	419,776	2800	0	(41,365)	0	(31,292)		(31,292)	10,073	0	0	0	0		0005
CALL OPTION FEB27SPXC@6800 02/19/2027 6800. CALL	Index Linked Annuities																					
BHF6GQTW7		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	02/19/2027	122	830,416	6800	0	(127,518)	0	(125,505)		(125,505)	2,013	0	0	0	0		0005
CALL OPTION SEP27RTYC@2500 09/17/2027 2500. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6GR0U0		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	09/17/2027	123	307,025	2500	0	(67,691)	0	(58,469)		(58,469)	9,222	0	0	0	0		0005
CALL OPTION JUN28RTYC@1700 06/16/2028 1700. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6GR2Z7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	06/16/2028	123	208,250	1700	0	(159,935)	0	(149,723)		(149,723)	10,212	0	0	0	0		0005
CALL OPTION JAN28RTYC@2100 01/21/2028 2100. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6GR3G8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	01/21/2028	106	222,012	2100	0	(97,656)	0	(89,167)		(89,167)	8,489	0	0	0	0		0005
CALL OPTION JUL28RTYC@1700 07/21/2028 1700. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6GR3Z6		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	07/21/2028	107	182,240	1700	0	(140,776)	0	(131,804)		(131,804)	8,972	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION DEC27RTYC@2200 12/17/2027 2200. CALL BHF6GR4A0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	12/17/2027	109	239,558	2200	0	(90,133)	0	(81,550)		(81,550)	8,583	0	0	0	0		0005
CALL OPTION OCT27SPXC@5800 10/15/2027 5800. CALL BHF6GR4J1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	10/15/2027	182	1,052,758	5800	0	(397,261)	0	(396,198)		(396,198)	1,063	0	0	0	0		0005
CALL OPTION FEB29SPXC@4000 02/16/2029 4000. CALL BHF6GR5P6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	02/16/2029	124	496,280	4000	0	(504,620)	0	(506,822)		(506,822)	(2,202)	0	0	0	0		0005
CALL OPTION FEB29RTYC@1900 02/16/2029 1900. CALL BHF6GR5S0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	02/16/2029	107	202,977	1900	0	(127,727)	0	(118,883)		(118,883)	8,844	0	0	0	0		0005
CALL OPTION OCT29SPXC@4200 10/19/2029 4200. CALL BHF6GR865	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	10/19/2029	122	512,442	4200	0	(490,307)	0	(494,670)		(494,670)	(4,363)	0	0	0	0		0005
CALL OPTION JUL30SPXC@5600 07/19/2030 5600. CALL BHF6GR8D0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	07/19/2030	128	717,976	5600	0	(402,101)	0	(405,219)		(405,219)	(3,118)	0	0	0	0		0005
CALL OPTION JUN31SPXC@6000 06/20/2031 6000. CALL BHF6GR8Y4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	06/20/2031	124	744,720	6000	0	(381,274)	0	(389,407)		(389,407)	(8,133)	0	0	0	0		0005
CALL OPTION DEC31SPXC@6800 12/19/2031 6800. CALL BHF6GR8Z1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	12/19/2031	201	1,366,392	6800	0	(543,137)	0	(558,797)		(558,797)	(15,660)	0	0	0	0		0005
CALL OPTION SEP30SPXC@5600 09/20/2030 5600. CALL BHF6GR9C1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	09/20/2030	121	679,000	5600	0	(385,439)	0	(388,770)		(388,770)	(3,331)	0	0	0	0		0005
CALL OPTION JUN32RTYC@2900 06/17/2032 2900. CALL BHF6GR9F4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	06/17/2032	103	299,338	2900	0	(91,401)	0	(85,718)		(85,718)	5,683	0	0	0	0		0005
CALL OPTION OCT29RTYC@1800 10/19/2029 1800. CALL BHF6GR9H0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	10/19/2029	102	184,392	1800	0	(136,004)	0	(127,915)		(127,915)	8,089	0	0	0	0		0005
CALL OPTION MAR27NDX C @ 35090 03/19/2027 35090. CALL BHF6HGVF2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/22/2026	03/19/2027	20,000	701,800,000	35090	0	(9,310,770)	0	(7,595,010)		(7,595,010)	1,715,760	0	0	0	0		0001
CALL OPTION AUG27MXEAC@3200 08/20/2027 3200. CALL BHF6HHMN3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	08/20/2027	176	562,688	3200	0	(36,813)	0	(33,200)		(33,200)	3,613	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUL28MXEAC@1900 07/21/2028 1900. CALL BHF6HHPK6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	07/21/2028	104	197,391	1900	0	(138,666)	0	(135,347)		(135,347)	3,319	0	0	0	0		0005
CALL OPTION NOV27SPXC@4600 11/19/2027 4600. CALL BHF6HUY0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	11/19/2027	121	554,944	4600	0	(406,229)	0	(397,398)		(397,398)	8,831	0	0	0	0		0005
CALL OPTION OCT27NDXC@25600 10/15/2027 25600. CALL BHF6HHVD5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	10/15/2027	48	1,229,824	25600	0	(344,685)	0	(334,963)		(334,963)	9,722	0	0	0	0		0005
CALL OPTION MAR29SPXC@4000 03/16/2029 4000. CALL BHF6HHX35	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	03/16/2029	132	527,640	4000	0	(550,592)	0	(540,873)		(540,873)	9,719	0	0	0	0		0005
CALL OPTION JAN30RTYC@2000 01/18/2030 2000. CALL BHF6HHZ25	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	01/18/2030	104	208,240	2000	0	(121,945)	0	(116,844)		(116,844)	5,101	0	0	0	0		0005
CALL OPTION JAN31SPXC@6200 01/17/2031 6200. CALL BHF6HHZ90	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	01/17/2031	135	835,946	6200	0	(398,007)	0	(388,906)		(388,906)	9,101	0	0	0	0		0005
CALL OPTION NOV30RTYC@2400 11/15/2030 2400. CALL BHF6HHZA7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	11/15/2030	107	257,184	2400	0	(104,825)	0	(100,216)		(100,216)	4,609	0	0	0	0		0005
CALL OPTION JUN30RTYC@2100 06/20/2030 2100. CALL BHF6HHZE9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	06/20/2030	105	221,340	2100	0	(119,556)	0	(114,936)		(114,936)	4,620	0	0	0	0		0005
CALL OPTION AUG31MXEAC@2700 08/15/2031 2700. CALL BHF6HHZS8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	08/15/2031	107	287,928	2700	0	(99,987)	0	(98,850)		(98,850)	1,137	0	0	0	0		0005
CALL OPTION NOV31RTYC@2500 11/21/2031 2500. CALL BHF6HJ094	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	11/21/2031	105	262,475	2500	0	(106,206)	0	(103,013)		(103,013)	3,193	0	0	0	0		0005
CALL OPTION SEP31SPXC@6600 09/19/2031 6600. CALL BHF6HJ0A1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	09/19/2031	124	817,410	6600	0	(358,035)	0	(350,227)		(350,227)	7,808	0	0	0	0		0005
CALL OPTION FEB29MXEAC@2100 02/16/2029 2100. CALL BHF6JD848	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	02/16/2029	100	210,546	2100	0	(118,237)	0	(117,542)		(117,542)	695	0	0	0	0		0005
CALL OPTION FEB30SPXC@4800 02/15/2030 4800. CALL BHF6JD8C0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2026	02/15/2030	120	577,440	4800	0	(445,688)	0	(439,183)		(439,183)	6,505	0	0	0	0		0005
CALL OPTION OCT31SPXC@6800 10/17/2031 6800. CALL BHF6JD8T3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2026	10/17/2031	132	899,096	6800	0	(370,003)	0	(360,774)		(360,774)	9,229	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAR27RTYC@2100 03/19/2027 2100. CALL BHF6JD9E5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	03/19/2027	178	374,556	2100	0	(136,232)	0	(132,250)		(132,250)	3,982	0	0	0	0		0005
CALL OPTION MAY27SPXC@7200 05/21/2027 7200. CALL BHF6JD9R6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2026	05/21/2027	147	1,058,832	7200	0	(128,511)	0	(121,172)		(121,172)	7,339	0	0	0	0		0005
CALL OPTION NOV26RTYC@2400 11/20/2026 2400. CALL BHF6JDCG6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	11/20/2026	148	354,168	2400	0	(64,772)	0	(61,465)		(61,465)	3,307	0	0	0	0		0005
CALL OPTION MAR28SPXC@4600 03/17/2028 4600. CALL BHF6JDJM6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2026	03/17/2028	131	604,670	4600	0	(450,909)	0	(443,058)		(443,058)	7,851	0	0	0	0		0005
CALL OPTION DEC27MXEAC@2300 12/17/2027 2300. CALL BHF6JDJW4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	12/17/2027	130	299,644	2300	0	(121,283)	0	(120,162)		(120,162)	1,121	0	0	0	0		0005
CALL OPTION AUG29RTYC@3100 08/17/2029 3100. CALL BHF6JDKB8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	08/17/2029	104	321,997	3100	0	(43,645)	0	(42,467)		(42,467)	1,178	0	0	0	0		0005
CALL OPTION JUN29RTYC@2900 06/15/2029 2900. CALL BHF6JDLU5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	06/15/2029	112	323,350	2900	0	(55,053)	0	(53,878)		(53,878)	1,175	0	0	0	0		0005
CALL OPTION OCT29RTYC@4200 10/19/2029 4200. CALL BHF6JDM91	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	10/19/2029	103	432,768	4200	0	(12,771)	0	(12,026)		(12,026)	745	0	0	0	0		0005
CALL OPTION FEB32RTYC@2600 02/20/2032 2600. CALL BHF6JDN25	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	02/20/2032	102	263,900	2600	0	(95,924)	0	(96,565)		(96,565)	(641)	0	0	0	0		0005
CALL OPTION FEB32SPXC@6800 02/20/2032 6800. CALL BHF6JDNA7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2026	02/20/2032	133	903,448	6800	0	(385,661)	0	(376,572)		(376,572)	9,089	0	0	0	0		0005
CALL OPTION JUN30SPXC@5400 06/20/2030 5400. CALL BHF6JDNC3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2026	06/20/2030	131	709,506	5400	0	(438,362)	0	(431,471)		(431,471)	6,891	0	0	0	0		0005
CALL OPTION AUG32MXEAC@3300 08/20/2032 3300. CALL BHF6JDNQ2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	08/20/2032	116	383,658	3300	0	(76,813)	0	(79,414)		(79,414)	(2,601)	0	0	0	0		0005
CALL OPTION MAR32SPXC@6600 03/19/2032 6600. CALL BHF6JDPA5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2026	03/19/2032	135	893,640	6600	0	(411,984)	0	(403,123)		(403,123)	8,861	0	0	0	0		0005
CALL OPTION AUG30SPXC@5600 08/16/2030 5600. CALL BHF6JDPE7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2026	08/16/2030	162	908,600	5600	0	(525,447)	0	(516,120)		(516,120)	9,327	0	0	0	0		0005

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0649999999. Subtotal - written options - hedging other - call options and warrants										(206,986,971)	(555,823,565)	0	(829,724,424)	XXX	(829,724,424)	(72,597,244)	0	(113,722)	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	(323,344)		(323,344)	(67,289)	0	0	0	0		0005
PUT OPTION AUG30 SPX P @ 5000 BHF4HQ0J1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	134	669,800	5000	(59,658)	0	0	(24,328)		(24,328)	14,158	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 NA 7H6GLXDRUGQFU57RNE97	09/17/2024	08/16/2030	144	274,113	1900	(27,258)	0	0	(12,273)		(12,273)	7,721	0	0	0	0		0005
PUT OPTION SEP30 SPX P @ 4200 BHF4HQ226	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	595	2,500,344	4200	(168,142)	0	0	(71,007)		(71,007)	40,362	0	0	0	0		0005
PUT OPTION AUG30 SPX P @ 4600 BHF4HQ2W0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	214	984,998	4600	(76,250)	0	0	(31,247)		(31,247)	18,455	0	0	0	0		0005
PUT OPTION AUG30 SPX P @ 4800 BHF4HQ390	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	535	2,570,208	4800	(213,815)	0	0	(87,411)		(87,411)	50,738	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 NA 7H6GLXDRUGQFU57RNE97	09/17/2024	08/16/2030	110	198,450	1800	(18,141)	0	0	(8,084)		(8,084)	5,136	0	0	0	0		0005
PUT OPTION SEP30 SPX P @4 000 BHF4HQ614	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	222	886,000	4000	(55,001)	0	0	(23,436)		(23,436)	13,399	0	0	0	0		0005
PUT OPTION AUG30 SPX P @ 4000 BHF4HQ6G1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	343	1,370,240	4000	(83,989)	0	0	(35,536)		(35,536)	20,700	0	0	0	0		0005
PUT OPTION AUG30 SPX P @ 4400 BHF4HQ6N6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	111	487,652	4400	(35,026)	0	0	(14,526)		(14,526)	8,498	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 NA 7H6GLXDRUGQFU57RNE97	09/17/2024	08/16/2030	122	194,960	1600	(14,930)	0	0	(6,502)		(6,502)	4,255	0	0	0	0		0005
PUT OPTION AUG30 SPX P @ 3900 BHF4HQ8B0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	107	415,584	3900	(24,435)	0	0	(10,376)		(10,376)	6,108	0	0	0	0		0005
PUT OPTION SEP30 SPX P @ 4600 BHF4HQ960	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	105	483,920	4600	(37,850)	0	0	(15,626)		(15,626)	9,064	0	0	0	0		0005
PUT OPTION SEP30 SPX P @ 4800 BHF4HQ9P8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	09/20/2030	169	809,712	4800	(67,984)	0	0	(28,008)		(28,008)	15,974	0	0	0	0		0005
PUT OPTION AUG30 SPX P @ 4200 BHF4J5V93	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	1,206	5,065,830	4200	(336,624)	0	0	(141,151)		(141,151)	81,724	0	0	0	0		0005
PUT OPTION SEP30SPXP@5200 BHF4KE4W1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	160	833,248	5200	(72,271)	0	0	(32,717)		(32,717)	18,774	0	0	0	0		0005
PUT OPTION SEP30NDXP@16800 BHF4KE526	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	47	795,816	16800	(68,198)	0	0	(32,751)		(32,751)	14,546	0	0	0	0		0005
PUT OPTION OCT30SPXP@4400 BHF4KE773	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	503	2,213,948	4400	(144,708)	0	0	(68,128)		(68,128)	38,588	0	0	0	0		0005
PUT OPTION OCT30SPXP@4200 BHF4KE781	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	603	2,533,524	4200	(152,766)	0	0	(73,013)		(73,013)	40,912	0	0	0	0		0005
PUT OPTION AUG30SPXP@4200 BHF4KFXY2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	08/16/2030	147	616,644	4200	(36,487)	0	0	(17,182)		(17,182)	9,948	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION SEP30SPXP@4200 BHF4KFY39	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	2,544	10,684,926	4200	(639,061)	0	0	(303,441)		(303,441)	172,483	0	0	0	0		0005
PUT OPTION SEP30SPXP@4800 BHF4KFY88	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	498	2,389,056	4800	(180,529)	0	0	(82,639)		(82,639)	47,130	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	(12,827)		(12,827)	8,032	0	0	0	0		0005
PUT OPTION SEP30MXEAP@1800 BHF4KQL08	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2024	09/20/2030	241	433,926	1800	(25,395)	0	0	(10,805)		(10,805)	4,601	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	(12,807)		(12,807)	8,248	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	(18,135)		(18,135)	11,256	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	(16,250)		(16,250)	10,374	0	0	0	0		0005
PUT OPTION SEP30SPXP@4400 BHF4KSUN1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	1,378	6,064,784	4400	(393,385)	0	0	(184,005)		(184,005)	105,704	0	0	0	0		0005
PUT OPTION SEP30SPXP@5000 BHF4KSZ06	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	376	1,878,150	5000	(152,348)	0	0	(69,333)		(69,333)	39,652	0	0	0	0		0005
PUT OPTION OCT30SPXP@4800 BHF4KTLY5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2024	10/18/2030	139	665,136	4800	(50,577)	0	0	(23,309)		(23,309)	13,112	0	0	0	0		0005
PUT OPTION SEP30MXEAP@2100 BHF4L1GR6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2024	09/20/2030	148	310,023	2100	(23,314)	0	0	(10,146)		(10,146)	4,344	0	0	0	0		0005
PUT OPTION OCT30SPXP@4400 BHF4LTVL1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	1,768	7,777,000	4400	(485,727)	0	0	(239,312)		(239,312)	135,548	0	0	0	0		0005
PUT OPTION OCT30SPXP@4800 BHF4LUC54	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	210	1,007,232	4800	(73,415)	0	0	(35,298)		(35,298)	19,856	0	0	0	0		0005
PUT OPTION OCT30SPXP@4200 BHF4LUCA3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	320	1,343,874	4200	(77,357)	0	0	(38,729)		(38,729)	21,701	0	0	0	0		0005
PUT OPTION SEP30SPXP@4400 BHF4LUCR6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	09/20/2030	142	625,856	4400	(38,780)	0	0	(18,988)		(18,988)	10,908	0	0	0	0		0005
PUT OPTION NOV30SPXP@4400 BHF4LUDW4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	11/15/2030	212	933,152	4400	(58,698)	0	0	(29,109)		(29,109)	16,262	0	0	0	0		0005
PUT OPTION OCT30SPXP@5000 BHF4LUE03	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	905	4,523,550	5000	(354,148)	0	0	(169,078)		(169,078)	95,402	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	(25,947)		(25,947)	15,938	0	0	0	0		0005
PUT OPTION OCT30SPXP@5200 BHF4LUEM5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	400	2,081,404	5200	(174,348)	0	0	(82,701)		(82,701)	46,832	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION OCT30RTYP@2000 BHF4LUEP8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/18/2030	137	274,020	2000	(26,568)	0	0	(13,720)		(13,720)	8,297	0	0	0	0		0005
PUT OPTION OCT30RTYP@1700 BHF4LUF28	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/18/2030	130	220,286	1700	(16,567)	0	0	(8,328)		(8,328)	5,254	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	(55,230)		(55,230)	31,164	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	(16,923)		(16,923)	9,483	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	(93,825)		(93,825)	53,143	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	(26,766)		(26,766)	15,157	0	0	0	0		0005
PUT OPTION OCT30MXEAP@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	(4,920)		(4,920)	2,070	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	(36,265)		(36,265)	20,527	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	(21,567)		(21,567)	11,918	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	(178,116)		(178,116)	99,506	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	(25,736)		(25,736)	14,286	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	(168,848)		(168,848)	94,028	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	(7,748)		(7,748)	4,833	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	(94,849)		(94,849)	53,021	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	(74,771)		(74,771)	41,787	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	(9,011)		(9,011)	5,479	0	0	0	0		0005
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	(12,389)		(12,389)	7,420	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	(61,849)		(61,849)	34,906	0	0	0	0		0005

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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	(1,061)	26	0	(83,559)	^	(83,559)	46,524	0	(26)	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	(2,074)	51	0	(156,340)	^	(156,340)	87,323	0	(51)	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	(1,802)	44	0	(140,036)	^	(140,036)	78,265	0	(44)	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	(1,380)	34	0	(106,500)	^	(106,500)	59,507	0	(34)	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	(15,554)		(15,554)	9,317	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	(22,240)		(22,240)	13,148	0	0	0	0		0005
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	(7,812)		(7,812)	3,237	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	(6,842)		(6,842)	2,816	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	(16,273)		(16,273)	9,968	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	(37,050)	905	0	(183,592)	^	(183,592)	103,293	0	(905)	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	(1,178)	30	0	(90,633)	^	(90,633)	49,781	0	(30)	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	(58,033)	1,467	0	(191,530)	^	(191,530)	105,813	0	(1,467)	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	(589)	15	0	(47,235)	^	(47,235)	25,883	0	(15)	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	(1,670)	43	0	(132,054)	^	(132,054)	72,656	0	(42)	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	(13,586)		(13,586)	8,213	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	(688)	17	0	(53,998)	^	(53,998)	29,708	0	(17)	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	(11,004)		(11,004)	6,514	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	(12,649)		(12,649)	7,397	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)	0	0	(147,755)		(147,755)	84,502	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)	0	0	(121,341)		(121,341)	69,631	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)	0	0	(169,970)		(169,970)	96,934	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)	0	0	(10,448)		(10,448)	4,474	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)	0	0	(15,136)		(15,136)	6,583	0	0	0	0		0005
PUT OPTION SEP27SPXP@5000 BHF4PWS83	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	423	2,117,200	5000	(94,089)	0	0	(21,083)		(21,083)	39,372	0	0	0	0		0005
PUT OPTION SEP27SPXP@5200 BHF4PWSA8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	373	1,937,208	5200	(95,541)	0	0	(21,254)		(21,254)	40,399	0	0	0	0		0005
PUT OPTION SEP27SPXP@4800 BHF4PWSE0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	09/17/2027	541	2,597,520	4800	(103,792)	0	0	(23,389)		(23,389)	42,889	0	0	0	0		0005
PUT OPTION SEP27RTYP@1900 BHF4PWSK6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	09/17/2027	212	402,914	1900	(24,489)	0	0	(5,204)		(5,204)	10,969	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)	0	0	(1,037,391)		(1,037,391)	585,343	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)	0	0	(476,565)		(476,565)	268,087	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)	0	0	(1,312,811)		(1,312,811)	743,584	0	0	0	0		0005
PUT OPTION SEP27RTYP@2000 BHF4PWT41	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	09/17/2027	204	408,500	2000	(28,534)	0	0	(6,325)		(6,325)	12,653	0	0	0	0		0005
PUT OPTION OCT26SPXP@5200 BHF4PWTR0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	10/16/2026	131	681,616	5200	(26,771)	0	0	(37)		(37)	9,608	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)	0	0	(11,260)		(11,260)	14,827	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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)	0	0	(7,238)		(7,238)	9,251	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)	0	0	(6,726)		(6,726)	9,168	0	0	0	0		0005
PUT OPTION OCT26SPXP@4800 BHF4PWUK3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	10/16/2026	168	806,160	4800	(24,739)	0	0	(28)		(28)	8,547	0	0	0	0		0005
PUT OPTION OCT26SPXP@5000 BHF4PWUM9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	10/16/2026	360	1,801,950	5000	(62,615)	0	0	(79)		(79)	22,059	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)	0	0	(103,722)		(103,722)	58,707	0	0	0	0		0005
PUT OPTION NOV27RTYP@2100 BHF4PWWG0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/28/2025	11/19/2027	1,278	2,683,275	2100	(223,143)	0	0	(59,086)		(59,086)	95,607	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)	0	0	(383,944)		(383,944)	215,141	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)	0	0	(409,712)		(409,712)	232,012	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)	0	0	(10,277)		(10,277)	4,376	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	(338,257)	0	0	(194,986)		(194,986)	112,011	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)	0	0	(144,917)		(144,917)	82,374	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)	0	0	(34,258)		(34,258)	19,598	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	(83,866)	0	0	(21,146)		(21,146)	35,194	0	0	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	(93,826)	0	0	(24,421)		(24,421)	38,892	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	(28,762)	0	0	(11,358)		(11,358)	4,602	0	0	0	0		0005
PUT OPTION JAN31MXEAP@1700 BHF4R3087	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	01/17/2031	161	274,380	1700	(17,354)	0	0	(6,691)		(6,691)	2,689	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	(29,394)	0	0	(11,491)		(11,491)	4,749	0	0	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	(16,397)	0	0	(6,253)		(6,253)	2,620	0	0	0	0		0005
PUT OPTION JAN28SPXP@5400 BHF4RUD65	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	222	1,197,612	5400	(66,912)	0	0	(19,822)		(19,822)	29,715	0	0	0	0		0005

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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	(14,900)	0	0	(6,697)		(6,697)	2,737	0	0	0	0		0005
PUT OPTION DEC30NDXP@16000 BHF4RUKW0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2025	12/20/2030	47	756,000	16000	(45,813)	0	0	(30,638)		(30,638)	11,844	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	(12,035)	0	0	(5,448)		(5,448)	2,272	0	0	0	0		0005
PUT OPTION JAN28MXEAP@2100 BHF4SPVN8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	169	353,871	2100	(18,459)	0	0	(4,009)		(4,009)	4,438	0	0	0	0		0005
PUT OPTION JAN28MXEAP@2000 BHF4SPVP3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	228	455,120	2000	(20,583)	0	0	(4,380)		(4,380)	5,025	0	0	0	0		0005
PUT OPTION JAN31RTYP@2000 BHF4SPZD6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	620	1,240,420	2000	(98,490)	0	0	(63,720)		(63,720)	37,343	0	0	0	0		0005
PUT OPTION JAN31RTYP@2100 BHF4SPZZ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	775	1,626,807	2100	(140,594)	0	0	(91,138)		(91,138)	52,770	0	0	0	0		0005
PUT OPTION JAN28MXEAP@2000 BHF4T4453	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	126	251,120	2000	(11,266)	0	0	(2,417)		(2,417)	2,772	0	0	0	0		0005
PUT OPTION JAN28SPXP@5200 BHF4T44M6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	600	3,119,584	5200	(159,746)	0	0	(46,920)		(46,920)	70,545	0	0	0	0		0005
PUT OPTION JAN28MXEAP@2100 BHF4T45G8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	132	277,158	2100	(14,298)	0	0	(3,140)		(3,140)	3,476	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	(65,451)	0	0	(41,016)		(41,016)	16,897	0	0	0	0		0005
PUT OPTION JAN28MXEAP@2100 BHF4TNF26	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	121	253,743	2100	(12,106)	0	0	(2,874)		(2,874)	3,183	0	0	0	0		0005
PUT OPTION JAN28MXEAP@2000 BHF4TNGK5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	113	225,000	2000	(9,325)	0	0	(2,166)		(2,166)	2,484	0	0	0	0		0005
PUT OPTION FEB31RTYP@2000 BHF4TNJ14	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	610	1,220,420	2000	(97,395)	0	0	(63,289)		(63,289)	36,635	0	0	0	0		0005
PUT OPTION JAN31RTYP@1700 BHF4TNJP1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/17/2031	170	288,456	1700	(17,451)	0	0	(11,300)		(11,300)	6,877	0	0	0	0		0005
PUT OPTION JAN31RTYP@2000 BHF4TNNT8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/13/2025	01/17/2031	128	255,940	2000	(20,369)	0	0	(13,148)		(13,148)	7,705	0	0	0	0		0005
PUT OPTION JAN28MXEAP@2200 BHF4U7Q19	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/21/2028	120	263,142	2200	(14,700)	0	0	(3,491)		(3,491)	3,750	0	0	0	0		0005
PUT OPTION FEB31RTYP@1900 BHF4U7R34	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	538	1,021,896	1900	(74,555)	0	0	(48,643)		(48,643)	28,549	0	0	0	0		0005
PUT OPTION FEB31 NDX P @ 19200 02/21/2031 19200. PUT BHF4U7T81	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	49	933,504	19200	(72,464)	0	0	(49,840)		(49,840)	20,297	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION FEB31RTYP@2100 BHF4U7TQ1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	301	632,268	2100	(54,835)	0	0	(35,718)		(35,718)	20,434	0	0	0	0		0005
PUT OPTION FEB31RTYP@2000 BHF4U7U63	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	576	1,151,040	2000	(91,709)	0	0	(59,691)		(59,691)	34,552	0	0	0	0		0005
PUT OPTION JAN31NDXP@19200 BHF4U7UH9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	49	940,992	19200	(72,895)	0	0	(49,563)		(49,563)	20,720	0	0	0	0		0005
PUT OPTION FEB31RTYP@2000 BHF4UWZZ9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	685	1,369,240	2000	(127,997)	0	0	(71,007)		(71,007)	41,103	0	0	0	0		0005
PUT OPTION FEB31RTYP@1900 BHF4UX1Y7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/21/2031	937	1,780,623	1900	(152,533)	0	0	(84,758)		(84,758)	49,746	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 O2RNE8IBXP4ROTD8PU41	02/27/2025	01/17/2031	133	692,588	5200	(57,528)	1,495	0	(29,273)	^	(29,273)	15,435	0	(1,495)	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	(32,927)	0	0	(8,319)		(8,319)	8,404	0	0	0	0		0005
PUT OPTION FEB31NDXP@17600 BHF4WI2HM2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	54	954,624	17600	(94,327)	0	0	(45,233)		(45,233)	17,444	0	0	0	0		0005
PUT OPTION MAR28MXEAP@2200 BHF4WI2JS7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	03/17/2028	121	266,442	2200	(13,913)	0	0	(4,023)		(4,023)	3,836	0	0	0	0		0005
PUT OPTION FEB31NDXP@18400 BHF4WI2QV2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2025	02/21/2031	53	973,544	18400	(102,943)	0	0	(48,899)		(48,899)	19,602	0	0	0	0		0005
PUT OPTION FEB28MXEAP@2100 BHF4WIRTK8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/18/2028	111	234,066	2100	(11,062)	0	0	(2,847)		(2,847)	2,956	0	0	0	0		0005
PUT OPTION FEB31NDXP@16800 BHF4WIRUA8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	02/21/2031	58	971,376	16800	(88,359)	0	0	(43,330)		(43,330)	16,270	0	0	0	0		0005
PUT OPTION FEB31RTYP@1600 BHF4X9788	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/26/2025	02/21/2031	107	170,464	1600	(12,066)	0	0	(6,175)		(6,175)	3,734	0	0	0	0		0005
PUT OPTION FEB31RTYP@1500 BHF4X97H8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/26/2025	02/21/2031	102	152,805	1500	(9,762)	0	0	(5,025)		(5,025)	3,039	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 NA 7H6GLXDRUGQFU57RNE97	04/11/2025	11/15/2030	101	182,142	1800	(12,971)	0	0	(4,686)		(4,686)	1,948	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 NA 7H6GLXDRUGQFU57RNE97	04/11/2025	12/17/2027	125	650,884	5200	(61,651)	0	0	(9,075)		(9,075)	14,476	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	(103,540)	0	0	(40,036)		(40,036)	17,525	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	(76,208)	0	0	(31,052)		(31,052)	11,703	0	0	0	0		0005
PUT OPTION FEB31RTYP@1700 02/21/2031 1700. PUT BHF4YDHQ7 BHF4YDHQ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	127	215,458	1700	(24,498)	0	0	(8,551)		(8,551)	5,138	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	10/15/2027	184	922,200	5000	(55,930)	0	0	(9,957)		(9,957)	17,570	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	(78,917)	0	0	(11,931)		(11,931)	22,095	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	(42,893)	0	0	(22,116)		(22,116)	12,442	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	(79,475)	0	0	(36,884)		(36,884)	20,812	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	(90,589)	0	0	(41,120)		(41,120)	23,286	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	(53,316)	0	0	(27,510)		(27,510)	15,414	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	(189,634)	0	0	(84,685)		(84,685)	47,966	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	11/19/2027	132	687,284	5200	(47,416)	0	0	(8,959)		(8,959)	15,008	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 O2RNE8IBXP4ROTD8PU41	05/07/2025	10/18/2030	390	779,280	2000	(96,799)	0	0	(39,019)		(39,019)	23,596	0	0	0	0		0005
PUT OPTION DEC30SPXP@4400 12/20/2030 4400. PUT BHF4ZSB09	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	12/20/2030	321	1,412,048	4400	(93,599)	0	0	(44,779)		(44,779)	24,600	0	0	0	0		0005
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	(31,851)	0	0	(5,260)		(5,260)	8,926	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	(28,128)	0	0	(4,064)		(4,064)	7,909	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	(30,267)	0	0	(5,254)		(5,254)	8,502	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	11/19/2027	241	1,302,480	5400	(99,653)	0	0	(18,732)		(18,732)	31,483	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	10/15/2027	195	1,014,572	5200	(68,770)	0	0	(12,066)		(12,066)	21,616	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	(231,793)	0	0	(103,206)		(103,206)	57,658	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	(122,803)	0	0	(54,984)		(54,984)	30,619	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	(113,853)	0	0	(50,693)		(50,693)	28,330	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 O2RNE8IBXP4ROTD8PU41	05/07/2025	11/15/2030	269	537,660	2000	(66,824)	0	0	(27,139)		(27,139)	16,255	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	(8,106)	0	0	(4,490)		(4,490)	1,848	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 O2RNE8IBXP4ROTD8PU41	05/07/2025	11/15/2030	238	500,682	2100	(67,476)	0	0	(27,622)		(27,622)	16,330	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	(109,169)	0	0	(50,175)		(50,175)	28,318	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	(113,103)	0	0	(50,615)		(50,615)	28,294	0	0	0	0		0005
PUT OPTION JAN31RTYP@2000 01/17/2031 2000. PUT																						
BHF4ZSCK1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2025	01/17/2031	335	669,720	2000	(83,250)	0	0	(34,403)		(34,403)	20,162	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 O2RNE8IBXP4ROTD8PU41	05/07/2025	01/17/2031	174	365,169	2100	(49,152)	0	0	(20,458)		(20,458)	11,845	0	0	0	0		0005
PUT OPTION FEB28SPXP@5000 02/18/2028 5000. PUT																						
BHF4ZSCQ8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2025	02/18/2028	204	1,022,400	5000	(66,195)	0	0	(14,815)		(14,815)	21,302	0	0	0	0		0005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	(74,143)	0	0	(35,826)		(35,826)	19,889	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	02/18/2028	318	1,718,064	5400	(136,234)	0	0	(30,030)		(30,030)	42,955	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 02RNE8IBXP4ROTD8PU41	05/07/2025	01/17/2031	127	215,560	1700	(20,523)	0	0	(8,444)		(8,444)	5,139	0	0	0	0		0005
PUT OPTION JAN31RTYP@1900 01/17/2031 1900. PUT BHF4ZSCU9 BHF4ZSCU9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/07/2025	01/17/2031	215	409,127	1900	(46,761)	0	0	(19,269)		(19,269)	11,452	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	(115,452)	0	0	(52,405)		(52,405)	28,721	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	(134,087)	0	0	(59,963)		(59,963)	32,663	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	(110,484)	0	0	(52,077)		(52,077)	28,227	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	(91,511)	0	0	(42,761)		(42,761)	23,008	0	0	0	0		0005
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	(102,626)	0	0	(46,514)		(46,514)	25,598	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	(64,741)	0	0	(31,120)		(31,120)	17,125	0	0	0	0		0005
PUT OPTION FEB31SPXP@5200 02/21/2031 5200. PUT BHF4ZSD12 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	(149,606)	0	0	(67,354)		(67,354)	36,230	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	02/18/2028	127	708,624	5600	(61,695)	0	0	(13,788)		(13,788)	19,182	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 02RNE8IBXP4ROTD8PU41	05/07/2025	12/20/2030	133	278,649	2100	(37,547)	0	0	(15,501)		(15,501)	9,065	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	(83,530)	0	0	(41,156)		(41,156)	22,070	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION FEB28SPXP@5200 02/18/2028 5200. PUT BHF4ZSD61 BHF4ZSD61	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2025	02/18/2028	282	1,464,164	5200	(105,183)	0	0	(23,286)		(23,286)	33,523	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 02RNE8IBXP4ROTD8PU41	05/07/2025	12/20/2030	227	431,224	1900	(49,286)	0	0	(20,130)		(20,130)	12,089	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	12/17/2027	205	1,064,388	5200	(74,448)	0	0	(14,840)		(14,840)	23,672	0	0	0	0		0005
PUT OPTION FEB28RTYP@1900 02/18/2028 1900. PUT BHF4ZSDA2 BHF4ZSDA2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/07/2025	02/18/2028	198	376,599	1900	(37,648)	0	0	(7,317)		(7,317)	10,750	0	0	0	0		0005
PUT OPTION DEC27SPXP@5400 12/17/2027 5400. PUT BHF4ZSDB0 BHF4ZSDB0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2025	12/17/2027	247	1,336,446	5400	(103,512)	0	0	(20,535)		(20,535)	32,817	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	(22,928)	0	0	(4,020)		(4,020)	6,402	0	0	0	0		0005
PUT OPTION MAR31RTYP@1600 03/21/2031 1600. PUT BHF4ZSDD6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/07/2025	03/21/2031	978	1,564,672	1600	(136,000)	0	0	(57,298)		(57,298)	34,308	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 02RNE8IBXP4ROTD8PU41	05/07/2025	03/21/2031	611	1,038,700	1700	(99,453)	0	0	(41,634)		(41,634)	24,768	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	(661,812)	0	0	(295,082)		(295,082)	156,621	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 02RNE8IBXP4ROTD8PU41	05/07/2025	03/17/2028	685	1,164,602	1700	(90,112)	0	0	(17,470)		(17,470)	26,254	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	03/17/2028	898	4,132,686	4600	(219,392)	0	0	(51,908)		(51,908)	73,784	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	(7,591)	0	0	(1,901)		(1,901)	2,386	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 02RNE8IBXP4ROTD8PU41	05/07/2025	04/18/2031	101	191,045	1900	(21,909)	0	0	(9,240)		(9,240)	5,320	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	(75,830)	0	0	(43,589)		(43,589)	17,232	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION APR31SPXP@5200 04/18/2031 5200. PUT BHF4ZSDR5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/09/2025	04/18/2031	186	966,160	5200	(93,892)	0	0	(41,350)		(41,350)	21,820	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	(110,285)	0	0	(54,346)		(54,346)	19,468	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	03/17/2028	1,403	6,733,872	4800	(398,154)	0	0	(93,508)		(93,508)	129,968	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	(257,876)	0	0	(120,847)		(120,847)	63,677	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 02RNE8IBXP4ROTD8PU41	05/07/2025	04/21/2028	1,789	3,040,943	1700	(238,178)	0	0	(48,982)		(48,982)	69,287	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	03/17/2028	193	808,794	4200	(34,395)	0	0	(8,624)		(8,624)	11,788	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	04/21/2028	266	1,115,352	4200	(48,533)	0	0	(12,714)		(12,714)	16,946	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 02RNE8IBXP4ROTD8PU41	05/07/2025	04/18/2031	229	297,414	1300	(18,783)	0	0	(7,254)		(7,254)	5,915	0	0	0	0		0005
PUT OPTION MAR31RTYP@1500 03/21/2031 1500. PUT BHF4ZSE78	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/07/2025	03/21/2031	941	1,411,350	1500	(110,782)	0	0	(46,968)		(46,968)	28,119	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 02RNE8IBXP4ROTD8PU41	05/09/2025	05/16/2031	433	1,817,256	4200	(124,968)	0	0	(58,110)		(58,110)	29,878	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	(20,279)	0	0	(11,364)		(11,364)	4,496	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 02RNE8IBXP4ROTD8PU41	05/07/2025	05/16/2031	236	378,240	1600	(33,058)	0	0	(14,140)		(14,140)	8,307	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 02RNE8IBXP4ROTD8PU41	05/07/2025	05/16/2031	422	718,199	1700	(69,040)	0	0	(29,336)		(29,336)	17,121	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 02RNE8IBXP4ROTD8PU41	05/09/2025	05/16/2031	751	3,452,300	4600	(275,673)	0	0	(124,495)		(124,495)	65,499	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION MAY31SPXP@4800 05/16/2031 4800. PUT BHF4ZSES2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/09/2025	05/16/2031	550	2,641,152	4800	(226,175)	0	0	(101,543)		(101,543)	52,625	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 02RNE8IBXP4ROTD8PU41	05/09/2025	05/16/2031	403	1,611,360	4000	(102,318)	0	0	(48,205)		(48,205)	24,883	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 02RNE8IBXP4ROTD8PU41	05/09/2025	05/16/2031	153	764,400	5000	(69,988)	0	0	(31,220)		(31,220)	16,248	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	(8,965)	0	0	(716)		(716)	2,884	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	04/16/2027	154	707,480	4600	(29,454)	0	0	(2,747)		(2,747)	9,158	0	0	0	0		0005
PUT OPTION JAN28SPXP@5200 01/21/2028 5200. PUT BHF4ZSFU6 BHF4ZSFU6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2025	01/21/2028	203	1,056,900	5200	(74,964)	0	0	(15,896)		(15,896)	23,900	0	0	0	0		0005
PUT OPTION JAN28SPXP@5400 01/21/2028 5400. PUT BHF4ZSFV4 BHF4ZSFV4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2025	01/21/2028	405	2,188,836	5400	(171,618)	0	0	(36,228)		(36,228)	54,308	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 02RNE8IBXP4ROTD8PU41	05/07/2025	01/21/2028	216	432,280	2000	(48,580)	0	0	(9,275)		(9,275)	13,768	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 02RNE8IBXP4ROTD8PU41	05/07/2025	01/21/2028	201	421,113	2100	(53,315)	0	0	(10,604)		(10,604)	15,074	0	0	0	0		0005
PUT OPTION JAN28SPXP@5000 01/21/2028 5000. PUT BHF4ZSFY8 BHF4ZSFY8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2025	01/21/2028	187	934,700	5000	(59,645)	0	0	(12,795)		(12,795)	19,141	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 02RNE8IBXP4ROTD8PU41	05/07/2025	01/21/2028	158	299,630	1900	(21,685)	0	0	(5,490)		(5,490)	8,505	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	(42,212)	0	0	(22,926)		(22,926)	12,458	0	0	0	0		0005
PUT OPTION JAN31SPXP@4600 01/17/2031 4600. PUT BHF4ZSG68 BHF4ZSG68	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	01/17/2031	201	925,842	4600	(63,553)	0	0	(31,632)		(31,632)	17,372	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	(60,920)	0	0	(30,039)		(30,039)	16,292	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JAN31SPXP@5200 01/17/2031 5200. PUT BHF4ZSG84 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	(119,603)	0	0	(54,218)		(54,218)	29,531	0	0	0	0		0005
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	(65,909)	0	0	(31,812)		(31,812)	17,212	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	(31,219)	0	0	(12,993)		(12,993)	7,626	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	(58,456)	0	0	(29,289)		(29,289)	15,687	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	(37,577)	0	0	(15,677)		(15,677)	9,075	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	(37,936)	0	0	(7,606)		(7,606)	10,723	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	(22,423)	0	0	(12,079)		(12,079)	4,982	0	0	0	0		0005
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	(19,191)	0	0	(5,480)		(5,480)	5,535	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 O2RNE8IBXP4ROTD8PU41	05/07/2025	02/21/2031	131	210,048	1600	(18,179)	0	0	(7,608)		(7,608)	4,602	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	03/17/2028	933	4,850,976	5200	(352,963)	0	0	(81,271)		(81,271)	112,364	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	(30,565)	0	0	(9,034)		(9,034)	8,829	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	(25,574)	0	0	(7,633)		(7,633)	7,278	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 O2RNE8IBXP4ROTD8PU41	05/07/2025	03/17/2028	285	541,519	1900	(54,626)	0	0	(11,111)		(11,111)	15,535	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	(14,753)	0	0	(4,307)		(4,307)	4,338	0	0	0	0		0005

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PUT OPTION MAR28SPXP@5000 03/17/2028 5000. PUT BHF4ZSGX9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2025	03/17/2028	1,110	5,550,400	5000	(364,582)	0	0	(84,821)		(84,821)	117,552	0	0	0	0		0005
PUT OPTION FEB28RTYP@1800 02/18/2028 1800. PUT BHF4ZSH00 BHF4ZSH00	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/07/2025	02/18/2028	119	213,966	1800	(18,772)	0	0	(3,560)		(3,560)	5,401	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 02RNE8IBXP4ROTD8PU41	05/07/2025	03/17/2028	751	1,351,980	1800	(119,890)	0	0	(23,834)		(23,834)	34,374	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	(518,213)	0	0	(225,177)		(225,177)	119,421	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	(340,632)	0	0	(148,532)		(148,532)	79,123	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 02RNE8IBXP4ROTD8PU41	05/07/2025	03/21/2031	459	872,594	1900	(100,009)	0	0	(41,875)		(41,875)	24,338	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	(47,594)	0	0	(26,185)		(26,185)	10,532	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	(43,637)	0	0	(23,731)		(23,731)	9,705	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	(30,162)	0	0	(16,777)		(16,777)	6,670	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 02RNE8IBXP4ROTD8PU41	05/07/2025	03/21/2031	671	1,207,764	1800	(126,809)	0	0	(53,150)		(53,150)	31,087	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	(500,126)	0	0	(220,674)		(220,674)	118,398	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	(32,069)	0	0	(18,263)		(18,263)	7,279	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	(31,759)	0	0	(17,805)		(17,805)	7,220	0	0	0	0		0005
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	(94,432)	0	0	(45,416)		(45,416)	17,123	0	0	0	0		0005

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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	(65,115)	0	0	(32,151)		(32,151)	11,455	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	(93,483)	0	0	(45,577)		(45,577)	16,713	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	(25,174)	0	0	(15,919)		(15,919)	8,439	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	(1,040,753)	0	0	(467,807)		(467,807)	245,421	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 O2RNE8IBXP4R0TD8PU41	05/07/2025	03/17/2028	309	493,840	1600	(33,146)	0	0	(6,352)		(6,352)	9,816	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	(1,319,483)	0	0	(570,527)		(570,527)	301,383	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 O2RNE8IBXP4R0TD8PU41	05/07/2025	03/21/2031	321	449,582	1400	(31,676)	0	0	(13,464)		(13,464)	8,340	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	04/21/2028	1,316	6,577,750	5000	(438,459)	0	0	(106,922)		(106,922)	142,017	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	04/21/2028	347	1,806,064	5200	(133,093)	0	0	(32,137)		(32,137)	42,409	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	04/21/2028	2,554	11,748,584	4600	(635,547)	0	0	(157,429)		(157,429)	216,258	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	04/21/2028	2,562	12,298,272	4800	(739,409)	0	0	(181,920)		(181,920)	243,397	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 O2RNE8IBXP4R0TD8PU41	05/07/2025	04/21/2028	486	875,664	1800	(78,450)	0	0	(16,508)		(16,508)	22,442	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	(26,811)	0	0	(8,395)		(8,395)	7,480	0	0	0	0		0005
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	(62,753)	0	0	(19,504)		(19,504)	17,749	0	0	0	0		0005

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PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF4ZSHZ3		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	05/09/2025	04/18/2031	4,184	20,083,824	4800	(1,710,056)	0	0	(763,349)		(763,349)	399,359	0	0	0	0		0005
PUT OPTION APR31SPXP@5000 04/18/2031 5000. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF4ZSJ08		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	05/09/2025	04/18/2031	1,096	5,480,550	5000	(499,247)	0	0	(221,396)		(221,396)	116,300	0	0	0	0		0005
PUT OPTION APR31RTYP@1700 04/18/2031 1700. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF4ZSJ16		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	05/07/2025	04/18/2031	2,555	4,343,194	1700	(416,564)	0	0	(175,769)		(175,769)	103,554	0	0	0	0		0005
PUT OPTION APR31RTYP@1800 04/18/2031 1800. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF4ZSJ24		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	05/07/2025	04/18/2031	590	1,062,180	1800	(111,646)	0	0	(47,150)		(47,150)	27,315	0	0	0	0		0005
PUT OPTION APR31MXEAP@2100 04/18/2031 2100. PUT	Index Linked Annuities			ROYAL BANK OF																		
BHF4ZSJ32		Exh 5	Equity/Index	CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/18/2031	844	1,773,219	2100	(114,592)	0	0	(63,652)		(63,652)	25,392	0	0	0	0		0005
PUT OPTION APR31MXEAP@2200 04/18/2031 2200. PUT	Index Linked Annuities			ROYAL BANK OF																		
BHF4ZSJ40		Exh 5	Equity/Index	CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/18/2031	337	740,806	2200	(52,392)	0	0	(28,764)		(28,764)	11,668	0	0	0	0		0005
PUT OPTION APR31SPXP@4200 04/18/2031 4200. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF4ZSJ57		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	05/09/2025	04/18/2031	3,804	15,974,700	4200	(1,090,122)	0	0	(504,266)		(504,266)	261,869	0	0	0	0		0005
PUT OPTION APR31SPXP@4400 04/18/2031 4400. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF4ZSJ65		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	05/09/2025	04/18/2031	3,475	15,291,408	4400	(1,127,010)	0	0	(513,779)		(513,779)	269,974	0	0	0	0		0005
PUT OPTION APR31RTYP@1500 04/18/2031 1500. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF4ZSJ73		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	05/07/2025	04/18/2031	1,039	1,559,055	1500	(122,781)	0	0	(52,481)		(52,481)	31,118	0	0	0	0		0005
PUT OPTION APR31RTYP@1600 04/18/2031 1600. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF4ZSJ81		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	05/07/2025	04/18/2031	2,580	4,127,920	1600	(359,697)	0	0	(152,761)		(152,761)	90,586	0	0	0	0		0005
PUT OPTION APR31MXEAP@1900 04/18/2031 1900. PUT	Index Linked Annuities			ROYAL BANK OF																		
BHF4ZSJ99		Exh 5	Equity/Index	CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/18/2031	443	841,054	1900	(45,022)	0	0	(25,484)		(25,484)	10,249	0	0	0	0		0005
PUT OPTION APR31MXEAP@2000 04/18/2031 2000. PUT	Index Linked Annuities			ROYAL BANK OF																		
BHF4ZSJA6		Exh 5	Equity/Index	CANADA ES7IP3U3RHIGC71XBU11	05/07/2025	04/18/2031	674	1,347,100	2000	(79,337)	0	0	(44,550)		(44,550)	17,568	0	0	0	0		0005
PUT OPTION APR31SPXP@4000 04/18/2031 4000. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF4ZSJB4		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/08/2025	04/18/2031	4,998	19,990,520	4000	(1,293,237)	0	0	(590,067)		(590,067)	307,702	0	0	0	0		0005
PUT OPTION APR31SPXP@4600 04/18/2031 4600. PUT	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF4ZSJC2		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	05/09/2025	04/18/2031	6,683	30,742,030	4600	(2,439,180)	0	0	(1,095,381)		(1,095,381)	581,902	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	(33,906)	0	0	(10,438)		(10,438)	9,752	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	(108,560)	0	0	(54,180)		(54,180)	18,836	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 02RNE8IBXP4ROTD8PU41	05/07/2025	04/18/2031	1,562	2,187,136	1400	(154,740)	0	0	(66,320)		(66,320)	40,696	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	03/17/2028	343	1,508,100	4400	(71,721)	0	0	(17,490)		(17,490)	24,394	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	04/21/2028	1,109	4,878,148	4400	(236,888)	0	0	(60,416)		(60,416)	81,787	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 02RNE8IBXP4ROTD8PU41	05/07/2025	04/21/2028	1,143	1,828,976	1600	(124,508)	0	0	(25,354)		(25,354)	36,831	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	(195,811)	0	0	(92,628)		(92,628)	51,289	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	(34,953)	0	0	(20,661)		(20,661)	10,991	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 02RNE8IBXP4ROTD8PU41	05/09/2025	04/18/2031	1,227	4,661,460	3800	(269,873)	0	0	(126,635)		(126,635)	69,360	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 02RNE8IBXP4ROTD8PU41	05/09/2025	04/18/2031	1,305	5,091,138	3900	(307,544)	0	0	(145,031)		(145,031)	76,338	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 02RNE8IBXP4ROTD8PU41	05/07/2025	03/21/2031	127	164,463	1300	(10,335)	0	0	(3,953)		(3,953)	3,257	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 02RNE8IBXP4ROTD8PU41	05/07/2025	03/17/2028	107	160,605	1500	(9,297)	0	0	(1,759)		(1,759)	2,777	0	0	0	0		0005
PUT OPTION APR28RTYP@1500 04/21/2028 1500. PUT BHF4ZSJR9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/07/2025	04/21/2028	187	280,290	1500	(16,483)	0	0	(3,321)		(3,321)	4,922	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	(10,490)	0	0	(6,063)		(6,063)	2,391	0	0	0	0		0005

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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	(24,417)	0	0	(14,241)		(14,241)	5,573	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	(23,159)	0	0	(14,619)		(14,619)	9,167	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 O2RNE8IBXP4ROTD8PU41	05/09/2025	04/18/2031	286	1,057,941	3700	(58,645)	0	0	(26,521)		(26,521)	16,436	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 O2RNE8IBXP4ROTD8PU41	05/09/2025	05/16/2031	196	860,288	4400	(63,850)	0	0	(29,267)		(29,267)	15,228	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	05/19/2028	141	678,336	4800	(41,395)	0	0	(10,519)		(10,519)	13,683	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	05/19/2028	124	572,056	4600	(31,461)	0	0	(8,046)		(8,046)	10,775	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 NA 7H6GLXDRUGQFU57RNE97	05/08/2025	05/19/2028	126	629,250	5000	(42,502)	0	0	(10,710)		(10,710)	13,785	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	(25,190)	0	0	(3,168)		(3,168)	10,458	0	0	0	0		0005
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	(31,404)	0	0	(17,565)		(17,565)	9,322	0	0	0	0		0005
PUT OPTION APR28SPXP@4800 04/21/2028 4800. PUT BHF50AT43	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/13/2025	04/21/2028	147	705,168	4800	(35,492)	(186)	0	(10,545)	^	(10,545)	13,961	0	186	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	(11,926)	0	0	(6,054)		(6,054)	2,434	0	0	0	0		0005
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	(15,961)	0	0	(8,173)		(8,173)	3,260	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	(12,646)	0	0	(4,517)		(4,517)	3,832	0	0	0	0		0005
PUT OPTION FEB31RTYP@1700 02/21/2031 1700. PUT BHF519285 BHF519285	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2025	02/21/2031	101	171,938	1700	(13,796)	0	0	(6,823)		(6,823)	4,100	0	0	0	0		0005

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PUT OPTION APR31SPXP@4800 04/18/2031 4800. PUT BHF51XP07	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/29/2025	04/18/2031	143	687,936	4800	(50,154)	0	0	(26,147)		(26,147)	13,679	0	0	0	0		0005
PUT OPTION MAY31RTYP@1600 05/16/2031 1600. PUT BHF52GY9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	134	214,528	1600	(15,769)	0	0	(8,020)		(8,020)	4,711	0	0	0	0		0005
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	(8,573)	0	0	(1,663)		(1,663)	3,670	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	(47,171)	0	0	(5,497)		(5,497)	20,190	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	(15,682)	0	0	(1,798)		(1,798)	6,654	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	(12,527)	0	0	(1,618)		(1,618)	5,287	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	(83,498)	0	0	(48,473)		(48,473)	18,114	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	(22,173)	0	0	(10,801)		(10,801)	6,161	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	(17,796)	0	0	(6,485)		(6,485)	5,119	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2200 05/16/2031 2200. PUT BHF54GPP0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	05/16/2031	105	230,120	2200	(15,395)	0	0	(9,025)		(9,025)	3,631	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 05/16/2031 4400. PUT BHF54Z286	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	05/16/2031	132	580,492	4400	(37,445)	1,076	0	(20,244)	^	(20,244)	10,188	0	(1,076)	0	0		0005
PUT OPTION APR28RTYP@1700 04/21/2028 1700. PUT BHF553KK7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	04/21/2028	107	182,376	1700	(9,941)	0	0	(2,937)		(2,937)	4,156	0	0	0	0		0005
PUT OPTION JUL28RTYP@1800 07/21/2028 1800. PUT BHF553K04	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	07/21/2028	129	231,408	1800	(15,088)	0	0	(5,058)		(5,058)	6,048	0	0	0	0		0005
PUT OPTION MAY28RTYP@1800 05/19/2028 1800. PUT BHF55U0N3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2025	05/19/2028	102	184,230	1800	(10,941)	0	0	(3,651)		(3,651)	4,748	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JUN28MXEAP@2300 06/16/2028 2300. PUT BHF55U1V4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2025	06/16/2028	147	337,640	2300	(16,553)	0	0	(7,052)		(7,052)	5,439	0	0	0	0		0005
PUT OPTION JUN28MXEAP@2200 06/16/2028 2200. PUT BHF55U1Y8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2025	06/16/2028	115	253,154	2200	(10,833)	0	0	(4,574)		(4,574)	3,687	0	0	0	0		0005
PUT OPTION JUN27SPXP@5400 06/17/2027 5400. PUT BHF56JSJ6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	06/17/2027	151	815,184	5400	(36,692)	0	0	(6,936)		(6,936)	17,814	0	0	0	0		0005
PUT OPTION JUN27SPXP@5200 06/17/2027 5200. PUT BHF56JTF3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	06/17/2027	142	740,740	5200	(29,791)	0	0	(5,683)		(5,683)	14,408	0	0	0	0		0005
PUT OPTION JUL27SPXP@5600 07/16/2027 5600. PUT BHF56JT09	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	07/16/2027	324	1,816,248	5600	(93,248)	0	0	(19,812)		(19,812)	45,067	0	0	0	0		0005
PUT OPTION JUL27SPXP@5400 07/16/2027 5400. PUT BHF56JUT1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	07/16/2027	810	4,374,378	5400	(201,545)	0	0	(42,208)		(42,208)	97,659	0	0	0	0		0005
PUT OPTION JUN31RTYP@2000 06/20/2031 2000. PUT BHF56JXD3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/16/2025	06/20/2031	116	232,540	2000	(22,090)	0	0	(12,411)		(12,411)	6,909	0	0	0	0		0005
PUT OPTION JUN31MXEAP@1900 06/20/2031 1900. PUT BHF578UC1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/23/2025	06/20/2031	103	195,757	1900	(9,873)	0	0	(6,098)		(6,098)	2,408	0	0	0	0		0005
PUT OPTION JUN31NDXP@20000 06/20/2031 20000 PUT BHF578UD9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/23/2025	06/20/2031	45	907,600	20000	(81,664)	0	0	(53,406)		(53,406)	20,341	0	0	0	0		0005
PUT OPTION JUN28RTYP@2000 06/16/2028 2000. PUT BHF578X38	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/23/2025	06/16/2028	105	209,160	2000	(15,706)	0	0	(5,758)		(5,758)	6,746	0	0	0	0		0005
PUT OPTION JUL31NDXP@20800 07/18/2031 20800 PUT BHF57Z8Z5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/18/2031	48	998,816	20800	(92,120)	0	0	(62,402)		(62,402)	24,034	0	0	0	0		0005
PUT OPTION JUL27MXEAP@2400 07/16/2027 2400. PUT BHF58PJZ4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2025	07/16/2027	113	271,752	2400	(12,860)	0	0	(3,096)		(3,096)	4,740	0	0	0	0		0005
PUT OPTION JUL31MXEAP@1900 07/18/2031 1900. PUT BHF59ET87	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/13/2025	07/18/2031	113	214,947	1900	(10,373)	0	0	(6,774)		(6,774)	2,655	0	0	0	0		0005
PUT OPTION JUL31NDXP@20800 07/18/2031 20800 PUT BHF59EX90	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/13/2025	07/18/2031	49	1,015,872	20800	(93,650)	0	0	(63,476)		(63,476)	24,449	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JUL31SPXP@5600 07/18/2031 5600. PUT BHF5A17WI4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2025	07/18/2031	132	736,512	5600	(62,500)	1,885	0	(37,294)	^	(37,294)	18,440	0	(1,885)	0	0		0005
PUT OPTION AUG27MXEAP@2400 08/20/2027 2400. PUT BHF5A1BP4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2025	08/20/2027	120	286,872	2400	(12,000)	0	0	(3,721)		(3,721)	4,988	0	0	0	0		0005
PUT OPTION AUG31NDXP@17600 08/15/2031 17600 PUT BHF5AR7U1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2025	08/15/2031	55	967,824	17600	(69,077)	0	0	(49,060)		(49,060)	16,494	0	0	0	0		0005
PUT OPTION JUL31SPXP@4800 07/18/2031 4800. PUT BHF5AR9R6	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/27/2025	07/18/2031	124	597,072	4800	(37,110)	0	0	(23,522)		(23,522)	11,945	0	0	0	0		0005
PUT OPTION AUG31NDXP@20800 08/15/2031 20800 PUT BHF5ARBL6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2025	08/15/2031	53	1,107,600	20800	(101,517)	0	0	(69,725)		(69,725)	26,385	0	0	0	0		0005
PUT OPTION SEP31MXEAP@2000 09/19/2031 2000. PUT BHF5BEBB6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/03/2025	09/19/2031	110	219,520	2000	(12,398)	0	0	(7,705)		(7,705)	2,913	0	0	0	0		0005
PUT OPTION AUG27SPXP@4600 08/20/2027 4600. PUT BHF5BVSK0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	08/20/2027	2,663	12,247,730	4600	(312,451)	0	0	(89,807)		(89,807)	178,506	0	0	0	0		0005
PUT OPTION DEC29SPXP@3900 12/21/2029 3900. PUT BHF5BVWI74	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/21/2029	1,730	6,746,376	3900	(251,933)	0	0	(143,347)		(143,347)	97,549	0	0	0	0		0005
PUT OPTION DEC29NDXP@14000 12/21/2029 14000 PUT BHF5BVWJ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	12/21/2029	131	1,828,820	14000	(82,314)	0	0	(40,337)		(40,337)	35,534	0	0	0	0		0005
PUT OPTION DEC29NDXP@14400 12/21/2029 14400 PUT BHF5BVWV1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	12/21/2029	130	1,865,232	14400	(87,841)	0	0	(45,077)		(45,077)	35,735	0	0	0	0		0005
PUT OPTION OCT30NDXP@14800 10/18/2030 14800 PUT BHF5BWB75	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	10/18/2030	51	747,696	14800	(40,468)	0	0	(25,239)		(25,239)	11,623	0	0	0	0		0005
PUT OPTION DEC29SPXP@4200 12/21/2029 4200. PUT BHF5BWH04	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/21/2029	2,681	11,261,208	4200	(474,579)	0	0	(269,057)		(269,057)	179,690	0	0	0	0		0005
PUT OPTION DEC29SPXP@4400 12/21/2029 4400. PUT BHF5BWH38	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/21/2029	674	2,966,260	4400	(135,512)	0	0	(76,121)		(76,121)	51,296	0	0	0	0		0005
PUT OPTION JAN30SPXP@4400 01/18/2030 4400. PUT BHF5BWH53	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/18/2030	1,699	7,475,380	4400	(345,736)	0	0	(195,717)		(195,717)	129,468	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JAN30SPXP@3500 01/18/2030 3500. PUT BHF5BWHJ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/18/2030	6,659	23,306,640	3500	(749,807)	0	0	(354,038)		(354,038)	366,716	0	0	0	0		0005
PUT OPTION JAN30SPXP@3600 01/18/2030 3600. PUT BHF5BWHK0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/18/2030	18,841	67,826,952	3600	(2,273,710)	0	0	(1,144,801)		(1,144,801)	1,042,329	0	0	0	0		0005
PUT OPTION DEC28SPXP@3300 12/15/2028 3300. PUT BHF5BWHR5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	4,780	15,772,614	3300	(366,976)	0	0	(102,386)		(102,386)	208,742	0	0	0	0		0005
PUT OPTION DEC28MXEAP@1700 12/15/2028 1700. PUT BHF5BWJH5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	12/15/2028	874	1,485,579	1700	(39,324)	0	0	(18,156)		(18,156)	12,323	0	0	0	0		0005
PUT OPTION DEC28SPXP@3500 12/15/2028 3500. PUT BHF5BWJQ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	2,268	7,936,460	3500	(200,997)	0	0	(68,755)		(68,755)	117,729	0	0	0	0		0005
PUT OPTION JAN29SPXP@3400 01/19/2029 3400. PUT BHF5BWJR3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/19/2029	4,474	15,210,138	3400	(377,435)	0	0	(123,741)		(123,741)	222,345	0	0	0	0		0005
PUT OPTION DEC28SPXP@2900 12/15/2028 2900. PUT BHF5BWJU6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	14,681	42,573,537	2900	(832,680)	0	0	(140,437)		(140,437)	361,655	0	0	0	0		0005
PUT OPTION DEC28MXEAP@1400 12/15/2028 1400. PUT BHF5BWL33	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	12/15/2028	723	1,012,718	1400	(19,929)	0	0	(5,734)		(5,734)	7,248	0	0	0	0		0005
PUT OPTION DEC28MXEAP@1500 12/15/2028 1500. PUT BHF5BWL41	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	12/15/2028	1,600	2,400,135	1500	(52,067)	0	0	(19,640)		(19,640)	18,784	0	0	0	0		0005
PUT OPTION DEC28SPXP@3000 12/15/2028 3000. PUT BHF5BWLZ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	12,337	37,011,390	3000	(756,513)	0	0	(146,667)		(146,667)	355,127	0	0	0	0		0005
PUT OPTION JAN29SPXP@3000 01/19/2029 3000. PUT BHF5BWM08	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/19/2029	16,364	49,092,060	3000	(1,025,533)	0	0	(214,125)		(214,125)	477,405	0	0	0	0		0005
PUT OPTION DEC29NDXP@15200 12/21/2029 15200 PUT BHF5BWMA6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	12/21/2029	53	799,976	15200	(41,131)	0	0	(22,935)		(22,935)	14,709	0	0	0	0		0005
PUT OPTION DEC28MXEAP@1800 12/15/2028 1800. PUT BHF5BWMX6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	12/15/2028	281	506,484	1800	(14,848)	0	0	(7,026)		(7,026)	4,724	0	0	0	0		0005
PUT OPTION DEC28SPXP@3600 12/15/2028 3600. PUT BHF5BWN31	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	890	3,205,404	3600	(84,685)	0	0	(31,747)		(31,747)	47,209	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 FEB29SPXP@3400 02/16/2029 3400. PUT BHF5BWN80	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	4,085	13,889,680	3400	(351,654)	0	0	(119,841)		(119,841)	203,689	0	0	0	0		0005
PUT OPTION FEB29SPXP@2900 02/16/2029 2900. PUT BHF5BWN98	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	2,632	7,633,177	2900	(155,585)	0	0	(30,073)		(30,073)	66,644	0	0	0	0		0005
PUT OPTION JAN29SPXP@3100 01/19/2029 3100. PUT BHF5BWP88	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/19/2029	6,111	18,942,736	3100	(413,380)	0	0	(97,787)		(97,787)	205,993	0	0	0	0		0005
PUT OPTION FEB29SPXP@3500 02/16/2029 3500. PUT BHF5BWPB1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	4,328	15,148,980	3500	(400,106)	0	0	(149,424)		(149,424)	225,698	0	0	0	0		0005
PUT OPTION FEB29SPXP@3600 02/16/2029 3600. PUT BHF5BWPZ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	1,953	7,031,304	3600	(193,713)	0	0	(78,780)		(78,780)	103,576	0	0	0	0		0005
PUT OPTION MAR29SPXP@3000 03/16/2029 3000. PUT BHF5BWQQ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	03/16/2029	24,735	74,206,170	3000	(1,611,511)	0	0	(372,804)		(372,804)	734,838	0	0	0	0		0005
PUT OPTION MAR29SPXP@3100 03/16/2029 3100. PUT BHF5BWQV6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	03/16/2029	8,896	27,576,360	3100	(625,716)	0	0	(162,781)		(162,781)	304,311	0	0	0	0		0005
PUT OPTION MAR29SPXP@3200 03/16/2029 3200. PUT BHF5BWT27	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	03/16/2029	321	1,026,368	3200	(24,319)	0	0	(7,059)		(7,059)	12,537	0	0	0	0		0005
PUT OPTION JAN30SPXP@3700 01/18/2030 3700. PUT BHF5BWUG4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/18/2030	10,028	37,104,636	3700	(1,295,653)	0	0	(692,534)		(692,534)	552,941	0	0	0	0		0005
PUT OPTION FEB29SPXP@3000 02/16/2029 3000. PUT BHF5BWV24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	17,700	53,099,700	3000	(1,131,555)	0	0	(249,001)		(249,001)	521,332	0	0	0	0		0005
PUT OPTION FEB29SPXP@3700 02/16/2029 3700. PUT BHF5BWXU0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	1,201	4,444,440	3700	(127,711)	0	0	(56,228)		(56,228)	64,276	0	0	0	0		0005
PUT OPTION FEB29SPXP@3200 02/16/2029 3200. PUT BHF5BWZL8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	670	2,145,248	3200	(49,870)	0	0	(13,866)		(13,866)	26,066	0	0	0	0		0005
PUT OPTION MAR30NDXP@16800 03/15/2030 16800 PUT BHF5BX315	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	03/15/2030	184	3,087,336	16800	(191,579)	0	0	(111,928)		(111,928)	63,722	0	0	0	0		0005
PUT OPTION MAR29SPXP@2800 03/16/2029 2800. PUT BHF5BX4S5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	03/16/2029	338	945,140	2800	(18,768)	0	0	(3,343)		(3,343)	7,371	0	0	0	0		0005

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PUT OPTION APR29SPXP@3400 04/20/2029 3400. PUT BHF5BX554	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	04/20/2029	1,516	5,154,808	3400	(129,327)	0	0	(50,261)		(50,261)	75,960	0	0	0	0		0005
PUT OPTION APR29RTYP@1300 04/20/2029 1300. PUT BHF5BX6F1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	04/20/2029	5,710	7,423,247	1300	(248,382)	0	0	(97,713)		(97,713)	133,315	0	0	0	0		0005
PUT OPTION APR29SPXP@3700 04/20/2029 3700. PUT BHF5BX7L7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	04/20/2029	2,020	7,473,371	3700	(213,732)	0	0	(105,018)		(105,018)	107,330	0	0	0	0		0005
PUT OPTION APR29RTYP@1700 04/20/2029 1700. PUT BHF5BXAH2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	04/20/2029	168	285,702	1700	(15,448)	0	0	(7,545)		(7,545)	6,903	0	0	0	0		0005
PUT OPTION APR29SPXP@3200 04/20/2029 3200. PUT BHF5BXAP4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	04/20/2029	2,017	6,454,080	3200	(148,228)	0	0	(47,772)		(47,772)	79,285	0	0	0	0		0005
PUT OPTION MAY29SPXP@3200 05/18/2029 3200. PUT BHF5BXCG2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/18/2029	9,411	30,115,456	3200	(743,381)	0	0	(235,697)		(235,697)	371,326	0	0	0	0		0005
PUT OPTION MAY29SPXP@3700 05/18/2029 3700. PUT BHF5BXDC0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/18/2029	2,000	7,401,480	3700	(225,725)	0	0	(108,604)		(108,604)	105,884	0	0	0	0		0005
PUT OPTION MAY29RTYP@1600 05/18/2029 1600. PUT BHF5BXDH9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	05/18/2029	2,345	3,751,824	1600	(182,746)	0	0	(90,263)		(90,263)	81,704	0	0	0	0		0005
PUT OPTION JUN29SPXP@3200 06/15/2029 3200. PUT BHF5BXHS1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	06/15/2029	12,104	38,733,824	3200	(972,824)	0	0	(319,738)		(319,738)	479,057	0	0	0	0		0005
PUT OPTION JUN29SPXP@3800 06/15/2029 3800. PUT BHF5BXJ34	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	06/15/2029	2,849	10,827,872	3800	(350,196)	0	0	(184,220)		(184,220)	149,048	0	0	0	0		0005
PUT OPTION JUN29SPXP@3400 06/15/2029 3400. PUT BHF5BXL15	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	06/15/2029	2,330	7,922,374	3400	(216,723)	0	0	(85,235)		(85,235)	116,960	0	0	0	0		0005
PUT OPTION OCT29RTYP@1200 10/19/2029 1200. PUT BHF5BXLF4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/19/2029	998	1,197,180	1200	(41,270)	0	0	(14,436)		(14,436)	20,492	0	0	0	0		0005
PUT OPTION JUN29NDXP@11200 06/15/2029 11200 PUT BHF5BXNC9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	06/15/2029	104	1,163,568	11200	(32,608)	0	0	(8,636)		(8,636)	16,062	0	0	0	0		0005
PUT OPTION JUN29SPXP@3900 06/15/2029 3900. PUT BHF5BXNF2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	06/15/2029	1,590	6,201,351	3900	(209,097)	0	0	(112,026)		(112,026)	86,571	0	0	0	0		0005

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PUT OPTION JUN29NDXP@12400 06/15/2029 12400 PUT BHF5BXP78	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	06/15/2029	66	814,184	12400	(26,874)	0	0	(9,146)		(9,146)	14,974	0	0	0	0		0005
PUT OPTION JUL29SPXP@4000 07/20/2029 4000. PUT BHF5BXQQ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	07/20/2029	1,832	7,329,840	4000	(262,482)	0	0	(142,855)		(142,855)	106,375	0	0	0	0		0005
PUT OPTION JUL29SPXP@3200 07/20/2029 3200. PUT BHF5BXQY8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	07/20/2029	888	2,842,240	3200	(72,797)	0	0	(24,593)		(24,593)	35,661	0	0	0	0		0005
PUT OPTION JUL29SPXP@4200 07/20/2029 4200. PUT BHF5BXSF7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	07/20/2029	706	2,963,478	4200	(115,314)	0	0	(62,627)		(62,627)	46,315	0	0	0	0		0005
PUT OPTION AUG29SPXP@3800 08/17/2029 3800. PUT BHF5BXTX7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	08/17/2029	6,223	23,647,210	3800	(792,492)	0	0	(427,233)		(427,233)	330,169	0	0	0	0		0005
PUT OPTION AUG29NDXP@13200 08/17/2029 13200 PUT BHF5BXUD9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	08/17/2029	106	1,403,292	13200	(53,402)	0	0	(21,876)		(21,876)	27,524	0	0	0	0		0005
PUT OPTION AUG29SPXP@3700 08/17/2029 3700. PUT BHF5BXVM8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	08/17/2029	2,232	8,256,957	3700	(265,517)	0	0	(134,537)		(134,537)	119,458	0	0	0	0		0005
PUT OPTION SEP29SPXP@3700 09/21/2029 3700. PUT BHF5BXWV7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	09/21/2029	3,009	11,131,820	3700	(365,064)	0	0	(187,473)		(187,473)	162,335	0	0	0	0		0005
PUT OPTION SEP29NDXP@13600 09/21/2029 13600 PUT BHF5BXX12	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	09/21/2029	70	947,240	13600	(38,667)	0	0	(17,159)		(17,159)	18,588	0	0	0	0		0005
PUT OPTION SEP29SPXP@3900 09/21/2029 3900. PUT BHF5BXYA1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	09/21/2029	1,672	6,522,594	3900	(232,222)	0	0	(128,798)		(128,798)	92,890	0	0	0	0		0005
PUT OPTION SEP29SPXP@4000 09/21/2029 4000. PUT BHF5BXYB9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	09/21/2029	1,918	7,673,480	4000	(284,629)	0	0	(158,003)		(158,003)	112,659	0	0	0	0		0005
PUT OPTION SEP29SPXP@3400 09/21/2029 3400. PUT BHF5BXZK8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	09/21/2029	11,754	39,963,974	3400	(1,156,722)	0	0	(481,642)		(481,642)	608,424	0	0	0	0		0005
PUT OPTION SEP29SPXP@4200 09/21/2029 4200. PUT BHF5BY099	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	09/21/2029	176	739,284	4200	(29,768)	0	0	(16,477)		(16,477)	11,663	0	0	0	0		0005
PUT OPTION OCT28SPXP@3300 10/20/2028 3300. PUT BHF5BY1M9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	10/20/2028	4,799	15,837,558	3300	(334,245)	0	0	(94,874)		(94,874)	207,899	0	0	0	0		0005

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PUT OPTION SEP29SPXP@3600 09/21/2029 3600. PUT BHF5BY2S5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	09/21/2029	1,391	5,006,088	3600	(157,511)	0	0	(75,805)		(75,805)	75,104	0	0	0	0		0005
PUT OPTION OCT29SPXP@3700 10/19/2029 3700. PUT BHF5BY388	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	10/19/2029	3,324	12,298,060	3700	(409,592)	0	0	(212,444)		(212,444)	180,418	0	0	0	0		0005
PUT OPTION OCT29RTYP@1300 10/19/2029 1300. PUT BHF5BY3P0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/19/2029	3,583	4,658,459	1300	(177,355)	0	0	(76,679)		(76,679)	86,360	0	0	0	0		0005
PUT OPTION OCT29MXEAP@1600 10/19/2029 1600. PUT BHF5BY3V7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	10/19/2029	424	678,816	1600	(20,038)	0	0	(10,587)		(10,587)	5,525	0	0	0	0		0005
PUT OPTION OCT29SPXP@3900 10/19/2029 3900. PUT BHF5BY461	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	10/19/2029	1,370	5,343,234	3900	(193,137)	0	0	(108,010)		(108,010)	76,478	0	0	0	0		0005
PUT OPTION SEP29SPXP@3100 09/21/2029 3100. PUT BHF5BY560	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	09/21/2029	459	1,421,629	3100	(36,183)	0	0	(11,627)		(11,627)	16,650	0	0	0	0		0005
PUT OPTION OCT29NDXP@13600 10/19/2029 13600 PUT BHF5BY5F0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	10/19/2029	47	643,144	13600	(26,684)	0	0	(12,035)		(12,035)	12,622	0	0	0	0		0005
PUT OPTION NOV28SPXP@2900 11/17/2028 2900. PUT BHF5BY701	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	9,469	27,459,810	2900	(515,013)	0	0	(86,183)		(86,183)	231,235	0	0	0	0		0005
PUT OPTION NOV29SPXP@3700 11/16/2029 3700. PUT BHF5BY7R2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	11/16/2029	1,273	4,708,287	3700	(159,216)	0	0	(83,356)		(83,356)	69,464	0	0	0	0		0005
PUT OPTION NOV29SPXP@3900 11/16/2029 3900. PUT BHF5BY9B5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	11/16/2029	3,369	13,137,852	3900	(482,025)	0	0	(271,656)		(271,656)	188,928	0	0	0	0		0005
PUT OPTION NOV28SPXP@3600 11/17/2028 3600. PUT BHF5BYAL1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	966	3,477,132	3600	(88,145)	0	0	(33,315)		(33,315)	51,123	0	0	0	0		0005
PUT OPTION NOV26SPXP@4200 11/20/2026 4200. PUT BHF5BYAX5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/17/2025	11/20/2026	1,037	4,355,526	4200	(53,230)	0	0	(980)		(980)	36,780	0	0	0	0		0005
PUT OPTION DEC28SPXP@3100 12/15/2028 3100. PUT BHF5BYBW6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	1,458	4,520,823	3100	(96,527)	0	0	(21,308)		(21,308)	48,620	0	0	0	0		0005
PUT OPTION AUG28SPXP@5800 08/18/2028 5800. PUT BHF5BZ195	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	08/18/2028	342	1,981,048	5800	(120,861)	0	0	(55,243)		(55,243)	59,003	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION SEP28SPXP@5800 09/15/2028 5800. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5BZ2X1		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	09/15/2028	300	1,741,218	5800	(107,791)	0	0	(50,108)		(50,108)	52,190	0	0	0	0		0005
PUT OPTION SEP27SPXP@5800 09/17/2027 5800. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5BZ385		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	09/17/2027	180	1,041,854	5800	(51,993)	0	0	(15,945)		(15,945)	29,451	0	0	0	0		0005
PUT OPTION SEP27SPXP@3700 09/17/2027 3700. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5BZQN7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	09/17/2027	9,650	35,705,555	3700	(602,169)	0	0	(162,748)		(162,748)	354,143	0	0	0	0		0005
PUT OPTION SEP27SPXP@3600 09/17/2027 3600. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5BZRR7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	09/17/2027	648	2,332,080	3600	(37,546)	0	0	(8,882)		(8,882)	23,152	0	0	0	0		0005
PUT OPTION JAN28SPXP@3200 01/21/2028 3200. PUT	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF5BZU51		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	09/15/2025	01/21/2028	756	2,419,968	3200	(37,041)	0	0	(6,575)		(6,575)	21,506	0	0	0	0		0005
PUT OPTION FEB28SPXP@3600 02/18/2028 3600. PUT	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF5BZU05		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	09/15/2025	02/18/2028	4,842	17,432,136	3600	(329,661)	0	0	(104,752)		(104,752)	213,189	0	0	0	0		0005
PUT OPTION FEB28SPXP@4200 02/18/2028 4200. PUT	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF5BZUY8		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	09/15/2025	02/18/2028	1,285	5,395,572	4200	(135,056)	0	0	(54,338)		(54,338)	75,926	0	0	0	0		0005
PUT OPTION FEB28SPXP@3100 02/18/2028 3100. PUT	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF5BZVV3		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	09/15/2025	02/18/2028	698	2,164,296	3100	(32,785)	0	0	(5,252)		(5,252)	17,864	0	0	0	0		0005
PUT OPTION MAR28SPXP@3400 03/17/2028 3400. PUT	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF5BZVY7		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	09/15/2025	03/17/2028	4,804	16,334,042	3400	(291,706)	0	0	(75,692)		(75,692)	202,685	0	0	0	0		0005
PUT OPTION JUL28MXEAP@1500 07/21/2028 1500. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5BZYG3		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	07/21/2028	769	1,154,100	1500	(22,012)	0	0	(7,006)		(7,006)	8,539	0	0	0	0		0005
PUT OPTION JUL28MXEAP@1600 07/21/2028 1600. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5BZYH1		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	07/21/2028	1,424	2,278,864	1600	(48,198)	0	0	(18,568)		(18,568)	16,716	0	0	0	0		0005
PUT OPTION JUL28MXEAP@1300 07/21/2028 1300. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5BZYL2		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	07/21/2028	455	592,007	1300	(9,217)	0	0	(1,492)		(1,492)	2,799	0	0	0	0		0005
PUT OPTION NOV27SPXP@3500 11/19/2027 3500. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5BZZV9		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	11/19/2027	13,562	47,465,740	3500	(761,231)	0	0	(186,454)		(186,454)	504,745	0	0	0	0		0005
PUT OPTION SEP29SPXP@7520 09/21/2029 7520. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C1WU8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	09/21/2029	36,691	275,916,470	7520	(36,192,387)	0	0	(19,548,299)		(19,548,299)	12,489,343	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION NOV28SPXP@7270 11/17/2028 7270. PUT BHF5C1X52	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	11/17/2028	21,400	155,576,982	7270	(17,507,652)	0	0	(8,925,464)		(8,925,464)	7,094,923	0	0	0	0		0005
PUT OPTION DEC28SPXP@7295 12/15/2028 7295. PUT BHF5C2AY2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	14,466	105,529,324	7295	(12,376,365)	0	0	(6,205,290)		(6,205,290)	4,826,607	0	0	0	0		0005
PUT OPTION JAN29SPXP@7320 01/19/2029 7320. PUT BHF5C2AZ9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/19/2029	11,539	84,468,042	7320	(10,041,423)	0	0	(5,103,816)		(5,103,816)	3,854,630	0	0	0	0		0005
PUT OPTION FEB30NDXP@27745 02/15/2030 27745 PUT BHF5C2BP0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	02/15/2030	778	21,578,396	27745	(3,172,297)	0	0	(1,848,939)		(1,848,939)	1,095,415	0	0	0	0		0005
PUT OPTION FEB29SPXP@7345 02/16/2029 7345. PUT BHF5C2B08	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	29,343	215,521,324	7345	(25,975,528)	0	0	(13,316,169)		(13,316,169)	9,831,801	0	0	0	0		0005
PUT OPTION MAR29SPXP@7370 03/16/2029 7370. PUT BHF5C2C20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	03/16/2029	31,077	229,036,827	7370	(27,992,529)	0	0	(14,452,848)		(14,452,848)	10,447,684	0	0	0	0		0005
PUT OPTION JUN29NDXP@27000 06/15/2029 27000 PUT BHF5C2DE3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	06/15/2029	152	4,092,390	27000	(564,188)	0	0	(301,839)		(301,839)	219,218	0	0	0	0		0005
PUT OPTION SEP28SPXP@7220 09/15/2028 7220. PUT BHF5C2DV5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	09/15/2028	5,026	36,288,947	7220	(3,848,128)	0	0	(1,964,529)		(1,964,529)	1,643,398	0	0	0	0		0005
PUT OPTION SEP28MXEAP@2930 09/15/2028 2930. PUT BHF5C2E36	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	09/15/2028	2,513	7,362,826	2930	(751,938)	0	0	(385,155)		(385,155)	232,861	0	0	0	0		0005
PUT OPTION OCT28MXEAP@2940 10/20/2028 2940. PUT BHF5C2EU6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	10/20/2028	912	2,682,250	2940	(279,448)	0	0	(144,396)		(144,396)	85,010	0	0	0	0		0005
PUT OPTION OCT28SPXP@7245 10/20/2028 7245. PUT BHF5C2F01	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	10/20/2028	1,400	10,143,507	7245	(1,091,018)	0	0	(567,000)		(567,000)	460,955	0	0	0	0		0005
PUT OPTION OCT29SPXP@7545 10/19/2029 7545. PUT BHF5C2FZ4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	10/19/2029	255	1,920,504	7545	(254,385)	0	0	(138,206)		(138,206)	86,883	0	0	0	0		0005
PUT OPTION NOV29SPXP@7575 11/16/2029 7575. PUT BHF5C2G00	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	11/16/2029	25,815	195,548,019	7575	(26,191,304)	0	0	(14,306,390)		(14,306,390)	8,856,612	0	0	0	0		0005
PUT OPTION DEC28SPXP@7295 12/15/2028 7295. PUT BHF5C2GC4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	447	3,261,376	7295	(382,487)	0	0	(191,772)		(191,772)	149,165	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JAN29SPXP@7320 01/19/2029 7320. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C2GD2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/19/2029	264	1,933,798	7320	(229,882)	0	0	(116,844)		(116,844)	88,245	0	0	0	0		0005
PUT OPTION APR28SPXP@7100 04/21/2028 7100. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C2GM2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	04/21/2028	134	949,270	7100	(92,996)	0	0	(43,441)		(43,441)	42,471	0	0	0	0		0005
PUT OPTION OCT26RTYP@2390 10/16/2026 2390. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5C2K70		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2025	10/16/2026	1,455	3,477,904	2390	(223,470)	0	0	(1,043)		(1,043)	183,390	0	0	0	0		0005
PUT OPTION OCT26SPXP@6690 10/16/2026 6690. PUT	Index Linked Annuities			BANK OF AMERICA NA																		
BHF5C2L20		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	09/17/2025	10/16/2026	24,332	162,781,883	6690	(9,341,099)	0	0	(57,691)		(57,691)	7,033,375	0	0	0	0		0005
PUT OPTION DEC27SPXP@7005 12/17/2027 7005. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5C2LD6		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	12/17/2027	23,016	161,224,558	7005	(14,177,151)	0	0	(6,087,904)		(6,087,904)	7,313,199	0	0	0	0		0005
PUT OPTION FEB28SPXP@7050 02/18/2028 7050. PUT	Index Linked Annuities			JPMORGAN CHASE BANK																		
BHF5C2LH7		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	09/15/2025	02/18/2028	31,995	225,566,724	7050	(20,979,306)	0	0	(9,450,360)		(9,450,360)	10,140,576	0	0	0	0		0005
PUT OPTION MAY28SPXP@7125 05/19/2028 7125. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C2LU8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	05/19/2028	28,775	205,020,023	7125	(20,461,426)	0	0	(9,725,291)		(9,725,291)	9,168,132	0	0	0	0		0005
PUT OPTION APR28SPXP@7100 04/21/2028 7100. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C2LX2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	04/21/2028	1,324	9,399,832	7100	(920,892)	0	0	(430,171)		(430,171)	420,576	0	0	0	0		0005
PUT OPTION JUN28SPXP@7150 06/16/2028 7150. PUT	Index Linked Annuities			BANK OF AMERICA NA																		
BHF5C2M78		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	09/09/2025	06/16/2028	2,058	14,713,914	7150	(1,563,628)	0	0	(721,638)		(721,638)	657,881	0	0	0	0		0005
PUT OPTION JUL28SPXP@7170 07/21/2028 7170. PUT	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5C2ME3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	07/21/2028	16,216	116,266,211	7170	(11,983,691)	0	0	(5,919,347)		(5,919,347)	5,215,506	0	0	0	0		0005
PUT OPTION OCT27SPXP@6955 10/15/2027 6955. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5C2MG8		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/15/2027	3,266	22,718,368	6955	(1,907,549)	0	0	(750,623)		(750,623)	1,026,264	0	0	0	0		0005
PUT OPTION SEP27RTYP@2000 09/17/2027 2000. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5FXYW9		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	09/17/2027	233	466,280	2000	(24,738)	0	0	(7,220)		(7,220)	14,443	0	0	0	0		0005
PUT OPTION OCT26RTYP@2200 10/16/2026 2200. PUT	Index Linked Annuities			GOLDMAN SACHS																		
BHF5FY3E1		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	10/16/2026	6,700	14,740,572	2200	(617,763)	0	0	(1,015)		(1,015)	515,931	0	0	0	0		0005
PUT OPTION AUG31MXEAP@2400 08/15/2031 2400. PUT	Index Linked Annuities																					
BHF5FYC19		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	08/15/2031	113	270,744	2400	(19,576)	0	0	(12,782)		(12,782)	5,013	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION AUG31NDXP@20000 08/15/2031 20000. PUT BHF5FYCL5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/14/2025	08/15/2031	49	973,600	20000	(87,139)	0	0	(58,240)		(58,240)	21,371	0	0	0	0		0005
PUT OPTION AUG28RTYP@2000 08/18/2028 2000. PUT BHF5FYD26	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	08/18/2028	129	258,840	2000	(16,537)	0	0	(7,720)		(7,720)	8,404	0	0	0	0		0005
PUT OPTION AUG31MXEAP@2100 08/15/2031 2100. PUT BHF5FYDG5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	08/15/2031	131	276,066	2100	(15,578)	0	0	(10,350)		(10,350)	3,994	0	0	0	0		0005
PUT OPTION SEP31RTYP@2000 09/19/2031 2000. PUT BHF5FYG64	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	09/19/2031	1,172	2,344,220	2000	(181,360)	0	0	(127,459)		(127,459)	69,087	0	0	0	0		0005
PUT OPTION SEP31RTYP@2100 09/19/2031 2100. PUT BHF5FYGB3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	09/19/2031	301	631,617	2100	(52,833)	0	0	(37,179)		(37,179)	19,952	0	0	0	0		0005
PUT OPTION SEP31RTYP@1700 09/19/2031 1700. PUT BHF5FYHB2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	09/19/2031	111	188,122	1700	(11,398)	0	0	(7,979)		(7,979)	4,478	0	0	0	0		0005
PUT OPTION SEP31RTYP@2200 09/19/2031 2200. PUT BHF5FYPN7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	09/19/2031	214	471,174	2200	(42,532)	0	0	(29,884)		(29,884)	15,888	0	0	0	0		0005
PUT OPTION SEP27RTYP@2200 09/17/2027 2200. PUT BHF5FYQ30	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2025	09/17/2027	205	450,516	2200	(31,226)	0	0	(10,020)		(10,020)	17,973	0	0	0	0		0005
PUT OPTION OCT28RTYP@2100 10/20/2028 2100. PUT BHF5FYU01	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2025	10/20/2028	394	827,925	2100	(57,389)	0	0	(30,207)		(30,207)	29,776	0	0	0	0		0005
PUT OPTION SEP28 SPX P @ 6000 09/15/2028 6000. PUT BHF5GVPH5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2025	09/15/2028	123	736,500	6000	(42,910)	0	0	(23,142)		(23,142)	23,595	0	0	0	0		0005
PUT OPTION DEC28 SPX P @ 7295 12/15/2028 7295. PUT BHF5HAJ61	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/15/2028	15,430	112,559,516	7295	(13,200,865)	0	0	(6,618,680)		(6,618,680)	5,148,151	0	0	0	0		0005
PUT OPTION JAN29 SPX P @ 7320 01/19/2029 7320. PUT BHF5HAJ87	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/19/2029	7,002	51,254,128	7320	(6,093,005)	0	0	(3,096,930)		(3,096,930)	2,338,939	0	0	0	0		0005
PUT OPTION FEB29 SPX P @ 7345 02/16/2029 7345. PUT BHF5HAJT1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	02/16/2029	3,740	27,470,227	7345	(3,310,824)	0	0	(1,697,271)		(1,697,271)	1,253,155	0	0	0	0		0005
PUT OPTION MAR29 SPX P @ 7370 03/16/2029 7370. PUT BHF5HAKJ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	03/16/2029	7,753	57,140,937	7370	(6,983,679)	0	0	(3,605,749)		(3,605,749)	2,606,527	0	0	0	0		0005
PUT OPTION JUN29 NDX P @ 27000 06/15/2029 27000. PUT BHF5HALN1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	06/15/2029	103	2,776,140	27000	(382,738)	0	0	(204,764)		(204,764)	148,715	0	0	0	0		0005
PUT OPTION JUN29 NDX P @ 27000 06/15/2029 27000. PUT BHF5HALS0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	06/15/2029	140	3,769,470	27000	(519,661)	0	0	(278,017)		(278,017)	201,917	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION OCT26 SPX P @ 6690 10/16/2026 6690. PUT BHF5HAPL1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/17/2025	10/16/2026	4,293	28,721,843	6690	(1,648,179)	0	0	(10,179)		(10,179)	1,240,996	0	0	0	0		0005
PUT OPTION DEC27 SPX P @ 7005 12/17/2027 7005. PUT BHF5HAQ14	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	12/17/2027	31,041	217,441,575	7005	(19,120,552)	0	0	(8,210,683)		(8,210,683)	9,863,223	0	0	0	0		0005
PUT OPTION FEB28 SPX P @ 7050 02/18/2028 7050. PUT BHF5HAQ55	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	02/18/2028	11,882	83,769,299	7050	(7,791,136)	0	0	(3,509,603)		(3,509,603)	3,765,930	0	0	0	0		0005
PUT OPTION FEB28 SPX P @ 7050 02/18/2028 7050. PUT BHF5HAQ63	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	02/18/2028	9,281	65,431,544	7050	(6,085,596)	0	0	(2,741,324)		(2,741,324)	2,941,539	0	0	0	0		0005
PUT OPTION JUL28 SPX P @ 7170 07/21/2028 7170. PUT BHF5HAQ71	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	07/21/2028	14,275	102,352,539	7170	(10,549,591)	0	0	(5,210,973)		(5,210,973)	4,591,361	0	0	0	0		0005
PUT OPTION SEP29 SPX P @ 7520 09/21/2029 7520. PUT BHF5HAQ89	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	09/21/2029	13,727	103,228,770	7520	(13,540,675)	0	0	(7,313,614)		(7,313,614)	4,672,644	0	0	0	0		0005
PUT OPTION OCT28 MXEA P @ 2400 10/20/2028 2400. PUT BHF5HJNQ3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/30/2025	10/20/2028	102	245,688	2400	(12,576)	0	0	(6,799)		(6,799)	4,414	0	0	0	0		0005
PUT OPTION OCT31 MXEA P @ 2400 10/17/2031 2400. PUT BHF5HJNW0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/30/2025	10/17/2031	168	402,360	2400	(29,116)	0	0	(19,290)		(19,290)	7,446	0	0	0	0		0005
PUT OPTION OCT28 SPX P @ 5800 10/20/2028 5800. PUT BHF5HJPR9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/20/2028	173	1,004,502	5800	(57,726)	102	0	(30,278)	^	(30,278)	30,310	0	(101)	0	0		0005
PUT OPTION NOV30 RTY P @ 1800 11/15/2030 1800. PUT BHF5HJTW4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2025	11/15/2030	103	185,364	1800	(12,630)	0	0	(7,816)		(7,816)	4,787	0	0	0	0		0005
PUT OPTION OCT26MXEAP@2100 10/16/2026 2100. PUT BHF5J6ZF0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/05/2025	10/16/2026	101	211,050	2100	(2,416)	0	0	0		0	1,383	0	0	0	0		0005
PUT OPTION NOV26RTYP@2200 11/20/2026 2200. PUT BHF5K07T2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/13/2025	11/20/2026	161	354,464	2200	(19,171)	0	0	(544)		(544)	13,130	0	0	0	0		0005
PUT OPTION OCT26NDXP@22400 10/16/2026 22400. PUT BHF5K0EN7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2025	10/16/2026	48	1,070,944	22400	(48,447)	0	0	(77)		(77)	38,268	0	0	0	0		0005
PUT OPTION OCT31NDXP@21600 10/17/2031 21600. PUT BHF5K0JR3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2025	10/17/2031	48	1,031,400	21600	(95,734)	0	0	(69,314)		(69,314)	25,906	0	0	0	0		0005
PUT OPTION OCT31 RTY P @ 1900 10/17/2031 1900. PUT BHF5KJSJ0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2025	10/17/2031	100	190,228	1900	(16,213)	0	0	(9,610)		(9,610)	5,234	0	0	0	0		0005
PUT OPTION OCT31 RTY P @ 2000 10/17/2031 2000. PUT BHF5KJSK7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2025	10/17/2031	101	201,140	2000	(18,463)	0	0	(10,993)		(10,993)	5,913	0	0	0	0		0005
PUT OPTION NOV26 MXEA P @ 2500 11/20/2026 2500. PUT BHF5KJSN1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2025	11/20/2026	109	271,375	2500	(8,852)	0	0	(180)		(180)	5,110	0	0	0	0		0005

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PUT OPTION NOV31 MXEAP @ 2400 11/21/2031 2400. PUT BHF5KJT00	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2025	11/21/2031	102	244,104	2400	(19,493)	0	0	(11,796)		(11,796)	4,514	0	0	0	0		0005
PUT OPTION OCT28 MXEAP @ 2400 10/20/2028 2400. PUT BHF5KJWJ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2025	10/20/2028	103	248,064	2400	(14,266)	0	0	(6,865)		(6,865)	4,456	0	0	0	0		0005
PUT OPTION OCT26 NDXP @ 21600 10/16/2026 21600. PUT BHF5KJWM8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2025	10/16/2026	52	1,115,640	21600	(52,394)	0	0	(55)		(55)	34,222	0	0	0	0		0005
PUT OPTION OCT31 MXEAP @ 2400 10/17/2031 2400. PUT BHF5KJWX4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/19/2025	10/17/2031	128	306,000	2400	(24,577)	0	0	(14,670)		(14,670)	5,662	0	0	0	0		0005
PUT OPTION OCT31NDXP@20800 10/17/2031 20800. PUT BHF5L0590	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/03/2025	10/17/2031	45	937,872	20800	(85,677)	0	0	(59,998)		(59,998)	21,837	0	0	0	0		0005
PUT OPTION OCT31MXEAP@2300 10/17/2031 2300. PUT BHF5L06L2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/04/2025	10/17/2031	100	230,897	2300	(14,719)	0	0	(10,280)		(10,280)	3,917	0	0	0	0		0005
PUT OPTION OCT26MXEAP@2400 10/16/2026 2400. PUT BHF5L0822	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/04/2025	10/16/2026	108	259,776	2400	(4,984)	0	0	0		0	3,507	0	0	0	0		0005
PUT OPTION NOV31NDXP@21600 11/21/2031 21600. PUT BHF5MS728	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2025	11/21/2031	46	992,952	21600	(92,881)	0	0	(67,244)		(67,244)	24,630	0	0	0	0		0005
PUT OPTION NOV26RTYP@2200 11/20/2026 2200. PUT BHF5MS7B8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2025	11/20/2026	111	243,760	2200	(9,585)	0	0	(374)		(374)	9,029	0	0	0	0		0005
PUT OPTION NOV28RTYP@2200 11/17/2028 2200. PUT BHF5MSCA4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2025	11/17/2028	105	230,450	2200	(18,673)	0	0	(9,758)		(9,758)	9,061	0	0	0	0		0005
PUT OPTION JAN27MXEAP@2700 BHF50N8Q1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/21/2026	01/15/2027	607	1,639,548	2700	0	(54,366)	0	(11,145)		(11,145)	43,221	0	0	0	0		0005
PUT OPTION JAN27NDXP@23200 BHF5RDCM6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2026	01/15/2027	46	1,069,056	23200	0	(46,350)	0	(5,918)		(5,918)	40,432	0	0	0	0		0005
PUT OPTION JAN27SPXP@6930 BHF5RPQ10	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/29/2026	01/29/2027	433,000	3,000,690,000	6930	0	(172,334,000)	0	(34,903,582)		(34,903,582)	137,430,418	0	0	0	0		0001
PUT OPTION JAN32MXEAP@2600 BHF5S5600	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2026	01/16/2032	159	413,244	2600	0	(25,492)	0	(23,271)		(23,271)	2,221	0	0	0	0		0005
PUT OPTION JAN32MXEAP@2300 BHF5S56Z0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2026	01/16/2032	138	317,538	2300	0	(15,493)	0	(14,465)		(14,465)	1,028	0	0	0	0		0005
PUT OPTION JAN27MXEAP@2700 BHF5S5722	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2026	01/15/2027	120	324,837	2700	0	(8,422)	0	(2,208)		(2,208)	6,214	0	0	0	0		0005
PUT OPTION JAN32RTYP@2200 BHF5S58W5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/04/2026	01/16/2032	122	268,422	2200	0	(24,403)	0	(17,284)		(17,284)	7,119	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JAN28MXEAP@2700 BHF5S59N4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2026	01/21/2028	106	286,389	2700	0	(12,571)	0	(8,541)		(8,541)	4,030	0	0	0	0		0005
PUT OPTION JAN32RTYP@2300 BHF5S5AB8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/04/2026	01/16/2032	102	234,416	2300	0	(22,796)	0	(16,212)		(16,212)	6,584	0	0	0	0		0005
PUT OPTION JAN28MXEAP@2600 BHF5SWFR9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/11/2026	01/21/2028	108	281,528	2600	0	(10,569)	0	(7,152)		(7,152)	3,417	0	0	0	0		0005
PUT OPTION JAN29MXEAP@2600 BHF5SWFU2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/11/2026	01/19/2029	154	400,842	2600	0	(19,223)	0	(15,232)		(15,232)	3,991	0	0	0	0		0005
PUT OPTION FEB27RTYP@2400 BHF5SWQV8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/11/2026	02/19/2027	134	321,216	2400	0	(16,100)	0	(4,061)		(4,061)	12,039	0	0	0	0		0005
PUT OPTION FEB32MXEAP@2300 BHF5TLPV2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/18/2026	02/20/2032	117	268,847	2300	0	(13,666)	0	(12,354)		(12,354)	1,312	0	0	0	0		0005
PUT OPTION FEB29MXEAP@2700 BHF5TLQZ2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/18/2026	02/16/2029	155	417,285	2700	0	(23,168)	0	(18,145)		(18,145)	5,023	0	0	0	0		0005
PUT OPTION JAN32RTYP@2400 BHF5TZQV0	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2026	01/16/2032	104	248,856	2400	0	(26,400)	0	(18,458)		(18,458)	7,942	0	0	0	0		0005
PUT OPTION JAN32SPXP@5200 BHF5TZRE7 Premium at Maturity 2032-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/26/2026	01/16/2032	157	817,492	5200	0	(58,736)	0	(39,148)	^	(39,148)	22,547	0	(2,959)	0	0		0005
PUT OPTION JAN32SPXP@6000 BHF5TZRL1 Premium at Maturity 2032-01-20	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/26/2026	01/16/2032	125	747,000	6000	0	(66,777)	0	(44,015)	^	(44,015)	26,126	0	(3,364)	0	0		0005
PUT OPTION FEB32MXEAP@2800 BHF5URAW1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/05/2026	02/20/2032	105	292,964	2800	0	(26,380)	0	(18,973)		(18,973)	7,407	0	0	0	0		0005
PUT OPTION FEB27MXEAP@2800 BHF5URD16	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/05/2026	02/19/2027	942	2,638,720	2800	0	(114,956)	0	(32,175)		(32,175)	82,781	0	0	0	0		0005
PUT OPTION FEB32RTYP@2400 BHF5VGZB3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2026	02/20/2032	101	242,928	2400	0	(28,724)	0	(18,067)		(18,067)	10,657	0	0	0	0		0005
PUT OPTION FEB27SPXP@6200 BHF5VH045 Premium at Maturity 2027-02-22	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/12/2026	02/19/2027	192	1,190,586	6200	0	(57,030)	0	(8,146)	^	(8,146)	47,928	0	956	0	0		0005
PUT OPTION FEB27SPXP@6200 BHF5VH6U1 Premium at Maturity 2027-02-22	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/12/2026	02/19/2027	4,224	26,190,102	6200	0	(1,254,543)	0	(179,190)	^	(179,190)	1,054,320	0	21,033	0	0		0005
PUT OPTION FEB32NDXP@22400 BHF5WI7EF6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2026	02/20/2032	47	1,054,144	22400	0	(110,436)	0	(76,137)		(76,137)	34,299	0	0	0	0		0005
PUT OPTION FEB27SPXP@6000 BHF5WI7GE7 Premium at Maturity 2027-02-22	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2026	02/19/2027	146	878,880	6000	0	(37,544)	0	(5,131)	^	(5,131)	31,784	0	629	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION DEC26SPXP@6625 BHF5WGLR2 Premium at Maturity 2026-12-21	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/19/2026	12/18/2026	227,273	1,505,683,625	6625	0	(96,605,754)	0	(7,401,660)	^	(7,401,660)	87,489,481	0	1,714,613	0	0		0001
PUT OPTION MAR27MXEAP@2600 BHF5WWCR7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/19/2027	1,189	3,091,530	2600	0	(145,599)	0	(26,083)		(26,083)	119,516	0	0	0	0		0005
PUT OPTION MAR27 SPX P @ 5800 03/19/2027 5800. PUT BHF5XL8N4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/02/2026	03/19/2027	199	1,152,460	5800	0	(45,078)	0	(7,502)		(7,502)	37,576	0	0	0	0		0005
PUT OPTION MAR32MXEAP@2500 03/19/2032 2500. PUT BHF5YOPB6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/19/2032	104	261,025	2500	0	(19,277)	0	(13,840)		(13,840)	5,437	0	0	0	0		0005
PUT OPTION MAR29SPXP@5600 03/16/2029 5600. PUT BHF5YOPD2	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/09/2026	03/16/2029	135	755,552	5600	0	(45,392)	0	(24,416)	^	(24,416)	21,338	0	(362)	0	0		0005
PUT OPTION MAR27 RTY P @ 2300 03/19/2027 2300. PUT BHF5YOPW0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/19/2027	104	239,982	2300	0	(11,555)	0	(2,799)		(2,799)	8,756	0	0	0	0		0005
PUT OPTION MAR32RTYP@2000 03/19/2032 2000. PUT BHF5YP2S9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	03/19/2032	102	203,100	2000	0	(15,989)	0	(11,412)		(11,412)	4,577	0	0	0	0		0005
PUT OPTION MAR27RTYP@2200 03/19/2027 2200. PUT BHF5YP341	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	03/19/2027	103	227,238	2200	0	(7,195)	0	(2,024)		(2,024)	5,171	0	0	0	0		0005
PUT OPTION MAR27NDXP@22400 03/19/2027 22400. PUT BHF5YP5G2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2026	03/19/2027	49	1,094,688	22400	0	(45,617)	0	(9,304)		(9,304)	36,313	0	0	0	0		0005
PUT OPTION MAR29RTYP@2400 03/16/2029 2400. PUT BHF5ZHXM5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/22/2026	03/16/2029	104	250,224	2400	0	(20,897)	0	(14,588)		(14,588)	6,309	0	0	0	0		0005
PUT OPTION APR27RTYP@2300 04/16/2027 2300. PUT BHF618T78	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2026	04/16/2027	106	242,650	2300	0	(7,339)	0	(3,462)		(3,462)	3,877	0	0	0	0		0005
PUT OPTION APR27SPXP@6000 04/16/2027 6000. PUT BHF618U50	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2026	04/16/2027	122	729,120	6000	0	(18,163)	0	(6,529)	^	(6,529)	11,441	0	193	0	0		0005
PUT OPTION APR27SPXP@6400 04/16/2027 6400. PUT BHF618VA8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2026	04/16/2027	133	853,568	6400	0	(27,167)	0	(10,323)	^	(10,323)	16,556	0	288	0	0		0005
PUT OPTION APR32MXEAP@2300 04/16/2032 2300. PUT BHF618W90	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2026	04/16/2032	142	326,646	2300	0	(20,480)	0	(15,206)		(15,206)	5,274	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION APR32RTYP@2400 04/16/2032 2400. PUT BHF624GH8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2026	04/16/2032	126	303,504	2400	0	(28,931)	0	(22,658)		(22,658)	6,273	0	0	0	0		0005
PUT OPTION MAY27MXEAP@2600 05/21/2027 2600. PUT BHF63V7P9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/27/2026	05/21/2027	114	296,010	2600	0	(7,770)	0	(3,879)		(3,879)	3,891	0	0	0	0		0005
PUT OPTION MAY27MXEAP@2700 05/21/2027 2700. PUT BHF63V8F0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/27/2026	05/21/2027	101	272,943	2700	0	(8,375)	0	(4,481)		(4,481)	3,894	0	0	0	0		0005
PUT OPTION MAY29SPXP@6400 05/18/2029 6400. PUT BHF63VAJ9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/28/2026	05/18/2029	154	988,032	6400	0	(59,551)	0	(45,404)	^	(45,404)	14,550	0	(403)	0	0		0005
PUT OPTION MAY27MXEAP@2800 05/21/2027 2800. PUT BHF64LL02	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2026	05/21/2027	172	481,936	2800	0	(17,115)	0	(9,899)		(9,899)	7,216	0	0	0	0		0005
PUT OPTION MAY29MXEAP@2700 05/18/2029 2700. PUT BHF65LRS1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	05/18/2029	122	329,049	2700	0	(20,624)	0	(15,127)		(15,127)	5,497	0	0	0	0		0005
PUT OPTION MAY29MXEAP@2800 05/18/2029 2800. PUT BHF65LRZ5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	05/18/2029	135	378,532	2800	0	(26,307)	0	(19,319)		(19,319)	6,988	0	0	0	0		0005
PUT OPTION JUN29MXEAP@2600 06/15/2029 2600. PUT BHF65LSM3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/15/2029	185	481,832	2600	0	(27,933)	0	(20,233)		(20,233)	7,700	0	0	0	0		0005
PUT OPTION MAY32 MXEAP @ 2300 05/21/2032 2300. PUT BHF66CBA6	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2026	05/21/2032	115	264,546	2300	0	(13,534)	0	(12,409)		(12,409)	1,125	0	0	0	0		0005
PUT OPTION JUN29 MXEAP @ 2700 06/15/2029 2700. PUT BHF6740L3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/15/2029	106	285,876	2700	0	(18,549)	0	(13,350)		(13,350)	5,199	0	0	0	0		0005
PUT OPTION JUN27 MXEAP @ 2800 06/17/2027 2800. PUT BHF674R24	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/24/2026	06/17/2027	128	359,576	2800	0	(13,949)	0	(8,350)		(8,350)	5,599	0	0	0	0		0005
PUT OPTION JUL27MXEAP@2800 07/16/2027 2800. PUT BHF67QTL1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/30/2026	07/16/2027	231	645,484	2800	0	(23,308)	0	(16,299)		(16,299)	7,009	0	0	0	0		0005
PUT OPTION MAY27SPXP@6800 05/21/2027 6800. PUT BHF68LVM6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2026	05/21/2027	130	885,632	6800	0	(29,927)	0	(17,377)		(17,377)	12,550	0	0	0	0		0005
PUT OPTION JUN32MXEAP@2600 06/17/2032 2600. PUT BHF68M345	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	06/17/2032	110	285,610	2600	0	(22,153)	0	(16,460)		(16,460)	5,693	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JUN29SPXP@6400 06/15/2029 6400. PUT BHF69CMC7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/15/2026	06/15/2029	141	901,696	6400	0	(53,276)	0	(42,152)	^	(42,152)	11,574	0	(450)	0	0		0005
PUT OPTION JUN29MXEAP@2800 06/15/2029 2800. PUT BHF69C066	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/15/2026	06/15/2029	118	330,288	2800	0	(21,598)	0	(17,094)		(17,094)	4,504	0	0	0	0		0005
PUT OPTION JUN27RTYP@2300 06/17/2027 2300. PUT BHF6A54E6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2026	06/17/2027	104	239,499	2300	0	(4,338)	0	(4,735)		(4,735)	(397)	0	0	0	0		0005
PUT OPTION JUL27RTYP@2600 07/16/2027 2600. PUT BHF6A57V5	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2026	07/16/2027	118	306,618	2600	0	(11,057)	0	(12,256)		(12,256)	(1,199)	0	0	0	0		0005
PUT OPTION JUL27MXEAP@2800 07/16/2027 2800. PUT BHF6A5927	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/22/2026	07/16/2027	141	395,388	2800	0	(12,648)	0	(9,984)		(9,984)	2,664	0	0	0	0		0005
PUT OPTION JUN29SPXP@6800 06/15/2029 6800. PUT BHF6A5ES4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/23/2026	06/15/2029	139	947,172	6800	0	(67,445)	0	(50,520)		(50,520)	16,925	0	0	0	0		0005
PUT OPTION JUL29SPXP@6400 07/20/2029 6400. PUT BHF6B0VN6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/30/2026	07/20/2029	153	979,712	6400	0	(62,030)	0	(46,744)	^	(46,744)	15,850	0	(564)	0	0		0005
PUT OPTION JUL28 RTY P @ 2500 07/21/2028 2500. PUT BHF6BMGD7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2026	07/21/2028	127	317,050	2500	0	(14,944)	0	(17,676)		(17,676)	(2,732)	0	0	0	0		0005
PUT OPTION JUL32 MXEA P @ 2600 07/16/2032 2600. PUT BHF6BMQS3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	07/16/2032	115	298,740	2600	0	(21,950)	0	(17,281)		(17,281)	4,669	0	0	0	0		0005
PUT OPTION JUL32 MXEA P @ 2700 07/16/2032 2700. PUT BHF6BMR37	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2026	07/16/2032	125	337,878	2700	0	(26,385)	0	(20,851)		(20,851)	5,534	0	0	0	0		0005
PUT OPTION JUL27 SPX P @ 7000 07/16/2027 7000. PUT BHF6DH2U3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/19/2026	07/16/2027	144	1,011,290	7000	0	(33,333)	0	(27,906)	^	(27,906)	5,366	0	61	0	0		0005
PUT OPTION JUL32SPXP@6400 07/16/2032 6400. PUT BHF6EB1F9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	07/16/2032	122	777,856	6400	0	(57,986)	0	(52,172)	^	(52,172)	7,013	0	(1,199)	0	0		0005
PUT OPTION AUG27MXEAP@2900 08/20/2027 2900. PUT BHF6FX1R4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	08/20/2027	106	307,632	2900	0	(8,747)	0	(10,243)		(10,243)	(1,496)	0	0	0	0		0005
PUT OPTION SEP29RTYP@2500 09/21/2029 2500. PUT BHF6FX7A5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	09/21/2029	102	255,000	2500	0	(17,070)	0	(17,916)		(17,916)	(846)	0	0	0	0		0005
PUT OPTION 20Y RTP 5.767000 19-JAN-2027 01/19/2027 05.767 PUT BHF6HE4Z3	Variable Annuities	Exh 5	Interest Rate	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	09/21/2026	01/19/2027	0	1,200,000,000	0.058	0	(1,180,000)	0	(5,932,442)		(5,932,442)	(4,752,442)	0	0	0	0		0002

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PUT OPTION SEP32MXEAP@2400 09/17/2032 2400. PUT	Index Linked Annuities																					
BHF6HJ1W2		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	09/17/2032	112	269,088	2400	0	(13,443)	0	(13,790)		(13,790)	(347)	0	0	0	0		0005
PUT OPTION 20Y RTP 5.732000 19-JAN-2027 01/19/2027 05.732 PUT			Interest	MORGAN STANLEY & CO																		
BHF6JDS87	Variable Annuities ...	Exh 5	Rate	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/29/2026	01/19/2027	0	800,000,000	0.057	0	(3,680,000)	0	(4,277,801)		(4,277,801)	(597,801)	0	0	0	0		0002
0679999999. Subtotal - written options - hedging other - floors										(414,218,828)	(277,040,919)	0	(250,474,928)	XXX	(250,474,928)	390,942,724	0	1,721,470	0	0	XXX	XXX
EQUITY OPTION COLLAR GDDUEAFE @2281 12/17/2027 BHF4PX3M7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2025	12/17/2027	276	630,518	9715	(3,205)	0	0	229,628		229,628	58,970	0	0	0	3,473		0005
EQUITY OPTION COLLAR SPX @6324 12/17/2027 BHF4SC9K8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	12/17/2027	140	883,834	6324	(30,666)	0	0	(35,639)		(35,639)	(9,163)	0	0	0	4,869		0005
EQUITY OPTION COLLAR RTY @2054 02/19/2027 BHF4TNG33	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	02/19/2027	125	256,625	2054	(1,425)	0	0	(3,976)		(3,976)	(2,434)	0	0	0	800		0005
EQUITY OPTION COLLAR RTY @2148 01/15/2027 BHF4TNKZ7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2025	01/15/2027	126	271,167	2148	(11,197)	0	0	(17,912)		(17,912)	(4,169)	0	0	0	734		0005
EQUITY OPTION COLLAR RTY @1654 04/16/2027 BHF4ZA3U8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2025	04/16/2027	152	252,151	1654	(310)	0	0	(17,469)		(17,469)	(6,004)	0	0	0	929		0005
EQUITY OPTION COLLAR RTY @2489 03/21/2031 BHF4ZP780	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2025	03/21/2031	121	300,538	2489	(20,949)	0	0	(24,761)		(24,761)	501	0	0	0	3,178		0005
EQUITY OPTION COLLAR @17242 04/16/2027 BHF50AVX6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	04/16/2027	51	883,312	17242	(28,464)	0	0	(108,507)		(108,507)	(45,338)	0	0	0	3,253		0005
EQUITY OPTION COLLAR GDDUEAFE @2321 06/17/2027 BHF534N73	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/17/2027	132	307,268	2321	(7,057)	0	0	(23,816)		(23,816)	(8,849)	0	0	0	1,297		0005
EQUITY OPTION COLLAR RTY @1992 06/17/2027 BHF56JSK3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2025	06/17/2027	160	319,332	1992	(11,226)	0	0	(37,180)		(37,180)	(14,890)	0	0	0	1,348		0005
EQUITY OPTION COLLAR GDDUEAFE @2320 08/20/2027 BHF58PG87	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2025	08/20/2027	151	349,917	2320	(7,954)	0	0	(27,296)		(27,296)	(10,287)	0	0	0	1,648		0005
EQUITY OPTION COLLAR SPX @6124 07/16/2027 BHF5BVS12	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/09/2025	07/16/2027	7,536	46,149,241	75016	(2,505,788)	(42,841)	0	49,099,239	^	49,099,239	38,233,240	0	42,842	0	205,323		0005
EQUITY OPTION COLLAR SPX @6212 08/20/2027 BHF5BVS53	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	08/20/2027	8,287	51,479,987	69882	(1,623,904)	0	0	49,407,326		49,407,326	39,667,723	0	0	0	242,513		0005
EQUITY OPTION COLLAR SPX @6279 09/17/2027 BHF5BWA4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	09/17/2027	7,848	49,274,464	67495	(2,281,253)	0	0	47,903,029		47,903,029	38,939,710	0	0	0	241,945		0005
EQUITY OPTION COLLAR SPX @6365 10/15/2027 BHF5BW8P9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/15/2027	7,114	45,276,484	71602	(700,181)	0	0	44,718,808		44,718,808	38,871,958	0	0	0	230,987		0005
EQUITY OPTION COLLAR SPX @5918 02/19/2027 BHF5BWZY0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/05/2025	02/19/2027	6,604	39,081,384	90254	(4,892,864)	(111,373)	0	60,368,670	^	60,368,670	45,681,791	0	111,372	0	121,881		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION COLLAR RTY @2318 05/18/2029 BHF5BXNB1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	05/18/2029	2,142	4,965,161	13328	(246,893)	0	0	3,739,068		3,739,068	2,912,896	0	0	0	40,283		0005
EQUITY OPTION COLLAR GDDUEAFE @2823 10/19/2029 BHF5BY3D7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	10/19/2029	1,154	3,256,387	13409	(217,669)	0	0	1,466,008		1,466,008	1,129,744	0	0	0	28,458		0005
EQUITY OPTION COLLAR RTY @2360 11/16/2029 BHF5BYBA4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	11/16/2029	1,494	3,526,066	20652	(1,181,166)	0	0	1,677,216		1,677,216	2,121,771	0	0	0	31,199		0005
EQUITY OPTION COLLAR SPX @6668 08/18/2028 BHF5BZ0V7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	08/18/2028	4,351	29,011,263	95016	(5,269,789)	0	0	37,223,545		37,223,545	34,093,341	0	0	0	199,152		0005
EQUITY OPTION COLLAR SPX @6649 09/15/2028 BHF5BZ2T0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	09/15/2028	4,958	32,964,520	101392	(3,199,380)	0	0	50,202,376		50,202,376	42,294,761	0	0	0	230,848		0005
EQUITY OPTION COLLAR RTY @2072 10/16/2026 BHF5C0K90	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2025	10/16/2026	1,907	3,951,861	18650	(535,314)	0	0	2,276,655		2,276,655	2,549,243	0	0	0	4,137		0005
EQUITY OPTION COLLAR SPX @5922 01/15/2027 BHF5C0KT6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/05/2025	01/15/2027	6,008	35,584,370	90318	(6,145,765)	(146,603)	0	58,413,784	^	58,413,784	44,985,850	0	146,603	0	96,333		0005
EQUITY OPTION COLLAR SPX @5709 11/20/2026 BHF5C1VK1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/17/2025	11/20/2026	5,648	32,248,516	105622	(21,346)	0	0	62,953,853		62,953,853	50,603,927	0	0	0	60,272		0005
EQUITY OPTION COLLAR SPX @7230 12/21/2029 BHF5C1Z68	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	12/21/2029	10,783	77,962,192	39766	(3,951,734)	0	0	56,707,339		56,707,339	46,791,599	0	0	0	700,294		0005
EQUITY OPTION COLLAR SPX @8241 01/18/2030 BHF5C1Z76	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	01/18/2030	7,036	57,980,404	53567	(637,640)	0	0	47,966,479		47,966,479	37,181,023	0	0	0	526,961		0005
EQUITY OPTION COLLAR GDDUEAFE @3419 12/15/2028 BHF5C1ZM3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	12/15/2028	1,206	4,122,479	11112	(53,454)	0	0	1,372,068		1,372,068	975,078	0	0	0	30,649		0005
EQUITY OPTION COLLAR @23773 12/21/2029 BHF5C1ZP6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	12/21/2029	225	5,360,034	89149	(57,430)	0	0	3,373,662		3,373,662	2,970,824	0	0	0	48,146		0005
EQUITY OPTION COLLAR @25141 03/15/2030 BHF5C20F4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	03/15/2030	504	12,660,054	106848	(345,465)	0	0	6,215,700		6,215,700	5,874,123	0	0	0	117,703		0005
EQUITY OPTION COLLAR SPX @6597 04/20/2029 BHF5C20Z0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	04/20/2029	8,649	57,056,211	49479	(4,746,842)	0	0	50,661,260		50,661,260	44,550,529	0	0	0	456,108		0005
EQUITY OPTION COLLAR @24718 04/18/2030 BHF5C2114	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	04/18/2030	406	10,038,106	148310	(1,115,678)	0	0	5,629,753		5,629,753	6,154,672	0	0	0	94,575		0005
EQUITY OPTION COLLAR RTY @2429 04/20/2029 BHF5C2122	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	04/20/2029	2,779	6,750,474	12753	(748,507)	0	0	3,790,466		3,790,466	3,328,454	0	0	0	53,963		0005
EQUITY OPTION COLLAR @21413 04/16/2027 BHF5C2130	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2025	04/16/2027	109	2,327,235	85651	(631,961)	0	0	(136,013)		(136,013)	433,413	0	0	0	8,570		0005
EQUITY OPTION COLLAR SPX @6514 05/18/2029 BHF5C21G1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	05/18/2029	7,334	47,774,442	45601	(6,079,166)	0	0	43,591,039		43,591,039	37,370,675	0	0	0	387,597		0005
EQUITY OPTION COLLAR SPX @7368 06/15/2029 BHF5C21R7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	06/15/2029	6,860	50,547,862	62629	(8,745,385)	0	0	42,961,653		42,961,653	37,123,559	0	0	0	416,030		0005

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EQUITY OPTION COLLAR SPX @7167 07/20/2029 BHF5C2239	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	07/20/2029	8,742	62,653,737	48377	(5,599,735)	0	0	44,891,897		44,891,897	38,517,030	0	0	0	524,711		0005
EQUITY OPTION COLLAR SPX @7228 08/17/2029 BHF5C22A3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	08/17/2029	9,695	70,080,422	48791	(4,485,250)	0	0	57,426,341		57,426,341	47,227,888	0	0	0	594,878		0005
EQUITY OPTION COLLAR @22598 08/17/2029 BHF5C22B1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	08/17/2029	200	4,512,280	107342	(1,228,878)	0	0	1,212,108		1,212,108	2,887,921	0	0	0	38,303		0005
EQUITY OPTION COLLAR GDDUEAFE @2973 07/21/2028 BHF5C22G0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	07/21/2028	1,031	3,066,170	17837	(48,887)	0	0	2,016,578		2,016,578	1,403,710	0	0	0	20,615		0005
EQUITY OPTION COLLAR GDDUEAFE @2991 08/18/2028 BHF5C22H8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	08/18/2028	764	2,286,329	22434	(164,862)	0	0	1,540,053		1,540,053	1,153,064	0	0	0	15,695		0005
EQUITY OPTION COLLAR SPX @6481 10/20/2028 BHF5C2346	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2025	10/20/2028	7,145	46,307,046	66433	(11,105,042)	0	0	34,642,686		34,642,686	36,394,009	0	0	0	332,117		0005
EQUITY OPTION COLLAR GDDUEAFE @2912 10/20/2028 BHF5C2379	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2025	10/20/2028	1,038	3,024,196	21649	(72,763)	0	0	2,044,043		2,044,043	1,433,098	0	0	0	21,690		0005
EQUITY OPTION COLLAR SPX @6921 10/19/2029 BHF5C23G9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2025	10/19/2029	7,520	52,052,647	55372	(4,089,755)	0	0	58,385,287		58,385,287	47,971,684	0	0	0	454,887		0005
EQUITY OPTION COLLAR RTY @2337 10/19/2029 BHF5C23H7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	10/19/2029	2,011	4,700,107	12271	(1,040,371)	0	0	2,390,663		2,390,663	2,504,967	0	0	0	41,074		0005
EQUITY OPTION COLLAR @21721 10/19/2029 BHF5C23T1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2025	10/19/2029	167	3,619,959	108604	(1,154,399)	0	0	1,275,906		1,275,906	2,087,771	0	0	0	31,635		0005
EQUITY OPTION COLLAR SPX @6311 03/17/2028 BHF5C25F9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	03/17/2028	5,845	36,888,863	67845	(7,544,828)	0	0	33,684,410		33,684,410	34,625,026	0	0	0	223,095		0005
EQUITY OPTION COLLAR SPX @6180 04/21/2028 BHF5C25H5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2025	04/21/2028	6,239	38,554,622	72613	(8,460,569)	0	0	36,259,925		36,259,925	37,025,058	0	0	0	240,689		0005
EQUITY OPTION COLLAR SPX @6547 01/21/2028 BHF5C28X7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2025	01/21/2028	7,338	48,037,752	58919	(10,661,600)	0	0	22,385,363		22,385,363	28,070,621	0	0	0	274,865		0005
EQUITY OPTION COLLAR SPX @6087 06/16/2028 BHF5C29G3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/09/2025	06/16/2028	6,570	39,988,321	77607	(19,697,255)	0	0	36,973,707		36,973,707	42,431,626	0	0	0	261,636		0005
EQUITY OPTION COLLAR SPX @6640 11/19/2027 BHF5C29W8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2025	11/19/2027	9,200	61,086,493	53119	(8,768,358)	0	0	29,041,688		29,041,688	32,211,854	0	0	0	325,681		0005
EQUITY OPTION COLLAR SPX @6575 10/16/2026 BHF5GW007	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/16/2026	310	2,036,347	6575	(5,315)	(140)	0	200,937	^	200,937	169,215	0	140	0	2,132		0005
EQUITY OPTION COLLAR SPX @6400 11/20/2026 BHF5L08H9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/04/2025	11/20/2026	220	1,410,721	6400	(314)	(9)	0	197,685	^	197,685	171,620	0	8	0	2,637		0005
EQUITY OPTION COLLAR SPX @5981 01/15/2027 BHF5M6XZ4	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/11/2025	01/15/2027	131	784,352	5981	(435,657)	0	0	(533,016)		(533,016)	(100,572)	0	0	0	2,123		0005
EQUITY OPTION COLLAR SPX @6200 11/20/2026 BHF5MS7F9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/18/2025	11/20/2026	149	924,668	6200	(166,992)	(4,255)	0	(196,973)	^	(196,973)	(31,166)	0	4,255	0	1,728		0005

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EQUITY OPTION COLLAR GDDUEAFE @2551 12/17/2027 BHF5MS8B7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/17/2025	12/17/2027	185	471,565	2551	(14,349)	0	0	(3,502)		(3,502)	10,050	0	0	0	2,598		0005
EQUITY OPTION COLLAR GDDUEAFE @2858 11/17/2028 BHF5MS8U5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/17/2025	11/17/2028	105	301,527	2858	(34,999)	0	0	(46,964)		(46,964)	(10,850)	0	0	0	2,203		0005
EQUITY OPTION COLLAR SPX @8175 12/18/2026 BHF5SR0L9	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2026	12/18/2026	150,000	1,226,250,000	7825 / 8525	0	(15,527,520)	0	(19,916,917)		(19,916,917)	(4,389,397)	0	0	0	2,852,438		0001
EQUITY OPTION COLLAR SPX @8175 12/18/2026 BHF5SVSF3	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2026	12/18/2026	65,000	531,375,000	7825 / 8525	0	(6,737,900)	0	(8,630,664)		(8,630,664)	(1,892,764)	0	0	0	1,236,056		0001
EQUITY OPTION COLLAR SPX @8175 12/18/2026 BHF5SWC84	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/10/2026	12/18/2026	60,000	490,500,000	7825 / 8525	0	(5,994,000)	0	(7,966,767)		(7,966,767)	(1,972,767)	0	0	0	1,140,975		0001
EQUITY OPTION COLLAR SPX @8175 12/18/2026 BHF5T1SA9	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2026	12/18/2026	140,000	1,144,500,000	7825 / 8525	0	(13,970,600)	0	(18,589,123)		(18,589,123)	(4,618,523)	0	0	0	2,662,275		0001
CALL OPTION FEB27SPXC@5704.1171 02/25/2027 5704.117 CALL BHF5U3HQ0	S&P 500	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2026	02/25/2027	360,969	2,385,016,707	6607.269	0	0	0	713,602,993		713,602,993	713,602,993	0	0	0	0		0005
EQUITY OPTION COLLAR SPX @6890 10/16/2026 BHF5UEJB7	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2026	10/16/2026	1,441	9,927,770	6652 / 7127	0	(439,221)	0	(676,407)		(676,407)	(237,186)	0	0	0	10,393		0005
EQUITY OPTION COLLAR GDDUEAFE @2874 10/16/2026 BHF5UEJR2	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2026	10/16/2026	1,225	3,520,038	2772 / 2975	0	(197,990)	0	(242,504)		(242,504)	(44,514)	0	0	0	3,685		0005
EQUITY OPTION COLLAR SPX @305 10/16/2026 BHF5UMUM2	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/02/2026	10/16/2026	82,238	25,082,590	294 / 316	0	(1,310,874)	0	(224,528)		(224,528)	1,086,346	0	0	0	26,258		0005
EQUITY OPTION COLLAR GDDUEAFE @2874 10/16/2026 BHF5WZP39	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/27/2026	10/16/2026	122	350,567	2975 / 2772	0	(12,172)	0	(24,151)		(24,151)	(11,979)	0	0	0	367		0005
EQUITY OPTION COLLAR SPX @305 10/16/2026 BHF5WZP62	Liability Portfolio	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/30/2026	10/16/2026	8,328	2,540,040	316 / 294	0	(87,111)	0	(22,737)		(22,737)	64,374	0	0	0	2,659		0005
EQUITY OPTION COLLAR SPX @6890 10/16/2026 BHF5WZP88	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/27/2026	10/16/2026	136	936,972	7127 / 6652	0	(28,502)	0	(63,839)		(63,839)	(35,337)	0	0	0	981		0005
EQUITY OPTION COLLAR GDDUEAFE @2870 11/20/2026 BHF5WZPA3	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/27/2026	11/20/2026	211	605,465	2991 / 2748	0	(25,820)	0	(46,334)		(46,334)	(20,514)	0	0	0	1,132		0005
EQUITY OPTION COLLAR SPX @304 11/20/2026 BHF5WZPC9	Liability Portfolio	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/30/2026	11/20/2026	32,678	9,917,773	315 / 292	0	(396,711)	0	(185,373)		(185,373)	211,338	0	0	0	18,536		0005
EQUITY OPTION COLLAR SPX @6919 11/20/2026 BHF5WZPE5	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/27/2026	11/20/2026	495	3,424,658	7165 / 6672	0	(109,395)	0	(229,551)		(229,551)	(120,156)	0	0	0	6,401		0005
EQUITY OPTION COLLAR GDDUEAFE @2928 12/18/2026 BHF5WZPG0	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/27/2026	12/18/2026	569	1,665,748	3034 / 2821	0	(55,358)	0	(101,975)		(101,975)	(46,617)	0	0	0	3,875		0005
EQUITY OPTION COLLAR SPX @303 12/18/2026 BHF5WZPJ4	Liability Portfolio	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/30/2026	12/18/2026	54,128	16,400,784	313 / 293	0	(599,738)	0	(308,507)		(308,507)	291,231	0	0	0	38,151		0005

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EQUITY OPTION COLLAR SPX @7033 12/18/2026 BHF5WZPL9	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/27/2026	12/18/2026	1,101	7,742,783	7263 / 6802	0	(209,377)	0	(454,759)		(454,759)	(245,382)	0	0	0	18,011		0005
EQUITY OPTION COLLAR GDDUEAFE @3052 01/15/2027 BHF5WZPN5	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/27/2026	01/15/2027	579	1,766,819	3173 / 2930	0	(51,809)	0	(99,139)		(99,139)	(47,330)	0	0	0	4,783		0005
EQUITY OPTION COLLAR SPX @306 01/15/2027 BHF5WZP08	Liability Portfolio	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/30/2026	01/15/2027	19,011	5,817,366	318 / 294	0	(226,801)	0	(110,444)		(110,444)	116,357	0	0	0	15,749		0005
EQUITY OPTION COLLAR SPX @7117 01/15/2027 BHF5WZPS4	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/27/2026	01/15/2027	336	2,391,144	7357 / 6876	0	(63,323)	0	(137,838)		(137,838)	(74,515)	0	0	0	6,473		0005
CALL OPTION SEP27SPXC@8484.7006 09/27/2027 8484.701 CALL BHF5X62M5	S&P 500	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	09/27/2027	389,422	2,499,949,836	6419.6412	0	0	0	864,048,551		864,048,551	864,048,551	0	0	0	0		0005
CALL OPTION MAR29SPXC@9750.0835 03/27/2029 9750.084 CALL BHF5X62S2	S&P 500	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/27/2029	389,422	2,641,319,997	6782.666767	0	0	0	982,693,767		982,693,767	982,693,767	0	0	0	0		0005
CALL OPTION SEP28 SPX C @ 7600 09/15/2028 7600. CALL BHF5XFPW8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/09/2026	09/15/2028	604	3,661,759	6057.684998	0	(7,458,608)	0	(10,004,979)		(10,004,979)	(2,546,371)	0	0	0	25,643		0005
CALL OPTION OCT28 SPX C @ 17600 10/20/2028 17600. CALL BHF5XFQ64	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/09/2026	10/20/2028	753	5,087,431	6757.730235	0	(5,602,784)	0	(8,125,000)		(8,125,000)	(2,522,216)	0	0	0	36,487		0005
CALL OPTION OCT26 RTY C @ 2500 10/16/2026 2500. CALL BHF5XFX90	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	10/16/2026	1,115	2,634,164	2363.473525	0	(988,592)	0	(1,733,794)		(1,733,794)	(745,202)	0	0	0	2,758		0005
CALL OPTION OCT26 SPX C @ 11200 10/16/2026 11200. CALL BHF5XFY16	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/09/2026	10/16/2026	1,317	8,146,821	6184.757872	0	(11,112,181)	0	(16,297,007)		(16,297,007)	(5,184,826)	0	0	0	8,528		0005
CALL OPTION OCT26MXEAC@2900 10/16/2026 2900. CALL BHF5XFYJ7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	10/16/2026	506	1,332,577	2634.228701	0	(345,371)	0	(621,627)		(621,627)	(276,256)	0	0	0	1,395		0005
CALL OPTION NOV26 RTY C @ 2100 11/20/2026 2100. CALL BHF5XFZK3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	11/20/2026	736	1,712,796	2326.133063	0	(622,746)	0	(1,228,853)		(1,228,853)	(606,107)	0	0	0	3,201		0005
CALL OPTION NOV26MXEAC@2900 11/20/2026 2900. CALL BHF5XFZ00	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	11/20/2026	471	1,257,863	2671.233744	0	(389,491)	0	(544,329)		(544,329)	(154,838)	0	0	0	2,351		0005
CALL OPTION NOV26 SPX C @ 5800 11/20/2026 5800. CALL BHF5XG193	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/09/2026	11/20/2026	1,218	7,644,319	6278.214299	0	(8,376,739)	0	(12,976,990)		(12,976,990)	(4,600,251)	0	0	0	14,287		0005
CALL OPTION DEC26 SPX C @ 12000 12/18/2026 12000. CALL BHF5XG219	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/09/2026	12/18/2026	1,077	6,886,780	6394.52415	0	(6,747,231)	0	(10,417,342)		(10,417,342)	(3,670,111)	0	0	0	16,020		0005
CALL OPTION DEC26 RTY C @ 2600 12/18/2026 2600. CALL BHF5XG2H4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	12/18/2026	956	2,344,639	2451.848459	0	(770,538)	0	(1,400,204)		(1,400,204)	(629,666)	0	0	0	5,454		0005

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CALL OPTION JAN27 SPX C @ 12000 01/15/2027 12000. CALL BHF5XG2U5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/02/2026	01/15/2027	1,347	8,695,677	6457.013269	0	(6,796,369)	0	(13,214,154)		(13,214,154)	(6,417,785)	0	0	0	23,541		0005
CALL OPTION DEC26MXEAC@2900 12/18/2026 2900. CALL BHF5XG2Z4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	12/18/2026	365	992,334	2715.821755	0	(403,142)	0	(516,413)		(516,413)	(113,271)	0	0	0	2,308		0005
CALL OPTION JAN27MXEAC@3100 01/15/2027 3100. CALL BHF5XG3G5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	01/15/2027	362	1,018,936	2817.532914	0	(222,000)	0	(341,573)		(341,573)	(119,573)	0	0	0	2,758		0005
CALL OPTION JAN27 RTY C @ 2300 01/15/2027 2300. CALL BHF5XG3K6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	01/15/2027	900	2,314,107	2571.418423	0	(183,045)	0	(751,956)		(751,956)	(568,911)	0	0	0	6,265		0005
CALL OPTION FEB27MXEAC@3200 02/19/2027 3200. CALL BHF5XG3Q3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	02/19/2027	383	1,144,135	2985.895228	0	(172,553)	0	(286,291)		(286,291)	(113,738)	0	0	0	3,568		0005
CALL OPTION FEB27 SPX C @ 10800 02/19/2027 10800. CALL BHF5XG607	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/02/2026	02/19/2027	1,058	6,877,925	6498.560242	0	(3,949,501)	0	(8,685,006)		(8,685,006)	(4,735,505)	0	0	0	21,450		0005
CALL OPTION FEB27 RTY C @ 2700 02/19/2027 2700. CALL BHF5XG6H0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	02/19/2027	1,153	3,001,505	2602.452796	0	(205,170)	0	(626,016)		(626,016)	(420,846)	0	0	0	9,361		0005
CALL OPTION JUN27 SPX C @ 10000 06/17/2027 10000. CALL BHF5XG6V9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/02/2026	06/17/2027	361	1,912,622	5291.286077	0	(4,127,436)	0	(5,624,791)		(5,624,791)	(1,497,355)	0	0	0	8,071		0005
CALL OPTION MAY27 SPX C @ 10000 05/21/2027 10000. CALL BHF5XG8D7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/02/2026	05/21/2027	256	1,423,071	5567.874871	0	(2,762,218)	0	(3,728,466)		(3,728,466)	(966,248)	0	0	0	5,685		0005
PUT OPTION JUN27 RTY P @ 1800 06/17/2027 1800. PUT BHF5XG8P0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	06/17/2027	112	226,189	2023.214765	0	(127,566)	0	(156,545)		(156,545)	(28,979)	0	0	0	955		0005
CALL OPTION JUL27 RTY C @ 1900 07/16/2027 1900. CALL BHF5XG8Q8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	07/16/2027	250	487,610	1952.849848	0	(252,848)	0	(320,723)		(320,723)	(67,875)	0	0	0	2,169		0005
CALL OPTION JUL27 SPX C @ 5400 07/16/2027 5400. CALL BHF5XG9F1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/02/2026	07/16/2027	445	2,378,296	5340.242187	0	(2,441,983)	0	(3,266,661)		(3,266,661)	(824,678)	0	0	0	10,581		0005
CALL OPTION AUG27 SPX C @ 10000 08/20/2027 10000. CALL BHF5XG9K0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/02/2026	08/20/2027	403	2,318,712	5755.541172	0	(3,479,383)	0	(4,781,694)		(4,781,694)	(1,302,311)	0	0	0	10,923		0005
PUT OPTION MAY27 RTY P @ 1800 05/21/2027 1800. PUT BHF5XG9N4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	05/21/2027	139	281,417	2022.254958	0	(158,230)	0	(194,360)		(194,360)	(36,130)	0	0	0	1,124		0005
CALL OPTION AUG27 RTY C @ 1900 08/20/2027 1900. CALL BHF5XG9Y0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	08/20/2027	264	524,090	1982.016943	0	(345,235)	0	(434,664)		(434,664)	(89,429)	0	0	0	2,469		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION SEP27 SPX C @ 10000 09/17/2027 10000. CALL BHF5XGAH5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/02/2026	09/17/2027	358	2,039,003	5692.154496	0	(5,231,418)	0	(7,056,570)		(7,056,570)	(1,825,152)	0	0	0	10,012		0005
CALL OPTION SEP27MXEAC@3300 09/17/2027 3300. CALL BHF5XGAV4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	09/17/2027	226	570,323	2522.622927	0	(410,150)	0	(455,175)		(455,175)	(45,025)	0	0	0	2,800		0005
PUT OPTION SEP27 RTY P @ 1900 09/17/2027 1900. PUT BHF5XGB01	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	09/17/2027	308	655,430	2129.011336	0	(336,446)	0	(418,713)		(418,713)	(82,267)	0	0	0	3,218		0005
CALL OPTION OCT27 SPX C @ 17600 10/15/2027 17600. CALL BHF5XGBJ0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/02/2026	10/15/2027	410	2,398,285	5843.477524	0	(4,111,784)	0	(5,816,282)		(5,816,282)	(1,704,498)	0	0	0	12,235		0005
CALL OPTION NOV27 SPX C @ 18400 11/19/2027 18400. CALL BHF5XGC67	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/02/2026	11/19/2027	489	2,850,563	5831.296622	0	(3,305,679)	0	(5,142,998)		(5,142,998)	(1,837,319)	0	0	0	15,198		0005
CALL OPTION DEC27MXEAC@2500 12/17/2027 2500. CALL BHF5XGCH3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	12/17/2027	281	625,036	2224.902746	0	(387,581)	0	(457,267)		(457,267)	(69,686)	0	0	0	3,443		0005
CALL OPTION JUL28RTYC@2600 07/21/2028 2600. CALL BHF5XGCJ9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2026	07/21/2028	427	971,984	2275.531435	0	(784,647)	0	(957,511)		(957,511)	(172,864)	0	0	0	6,535		0005
CALL OPTION DEC27 RTY C @ 2300 12/17/2027 2300. CALL BHF5XGCS9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	12/17/2027	381	884,178	2322.667554	0	(418,465)	0	(662,103)		(662,103)	(243,638)	0	0	0	4,870		0005
CALL OPTION JUN28 SPX C @ 10400 06/16/2028 10400. CALL BHF5XGDE9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/09/2026	06/16/2028	642	3,596,131	5605.799099	0	(9,111,038)	0	(11,655,659)		(11,655,659)	(2,544,621)	0	0	0	23,529		0005
CALL OPTION DEC27 SPX C @ 18400 12/17/2027 18400. CALL BHF5XGDJ8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/02/2026	12/17/2027	486	2,866,815	5901.131854	0	(3,051,686)	0	(4,714,211)		(4,714,211)	(1,662,525)	0	0	0	15,792		0005
CALL OPTION OCT27 RTY C @ 2800 10/15/2027 2800. CALL BHF5XGDT6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	10/15/2027	489	1,128,576	2307.422375	0	(711,466)	0	(852,482)		(852,482)	(141,016)	0	0	0	5,758		0005
CALL OPTION JAN28MXEAC@2500 01/21/2028 2500. CALL BHF5XGDW9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	01/21/2028	253	585,386	2316.741779	0	(360,988)	0	(418,638)		(418,638)	(57,650)	0	0	0	3,349		0005
CALL OPTION JUL28MXEAC@3000 07/21/2028 3000. CALL BHF5XGDY5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	07/21/2028	248	645,110	2600.648035	0	(496,444)	0	(558,831)		(558,831)	(62,387)	0	0	0	4,337		0005
CALL OPTION JAN28RTYC@2600 01/21/2028 2600. CALL BHF5XGE57	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2026	01/21/2028	474	1,089,012	2299.601225	0	(761,424)	0	(940,520)		(940,520)	(179,096)	0	0	0	6,231		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION OCT27MXEAC@2700 10/15/2027 2700. CALL BHF5XGEB4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	10/15/2027	180	417,842	2319.853304	0	(341,242)	0	(402,290)		(402,290)	(61,048)	0	0	0	2,132		0005
CALL OPTION NOV27MXEAC@2500 11/19/2027 2500. CALL BHF5XGG22	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	11/19/2027	240	545,529	2274.770659	0	(268,792)	0	(321,671)		(321,671)	(52,879)	0	0	0	2,908		0005
CALL OPTION NOV27 RTY C @ 2300 11/19/2027 2300. CALL BHF5XGGD8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	11/19/2027	313	734,677	2345.680364	0	(374,926)	0	(566,262)		(566,262)	(191,336)	0	0	0	3,917		0005
CALL OPTION FEB28MXEAC@2700 02/18/2028 2700. CALL BHF5XGGX4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	02/18/2028	307	797,919	2598.601237	0	(571,688)	0	(671,142)		(671,142)	(99,454)	0	0	0	4,697		0005
CALL OPTION MAR28MXEAC@2700 03/17/2028 2700. CALL BHF5XGGZ9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/17/2028	348	846,815	2431.320394	0	(291,807)	0	(351,219)		(351,219)	(59,412)	0	0	0	5,121		0005
CALL OPTION JAN28 SPX C @ 6400 01/21/2028 6400. CALL BHF5XGHU9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/09/2026	01/21/2028	699	4,082,511	5839.0055	0	(4,831,613)	0	(6,662,711)		(6,662,711)	(1,831,098)	0	0	0	23,360		0005
CALL OPTION MAR28RTYC@2300 03/17/2028 2300. CALL BHF5XGJ86	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2026	03/17/2028	616	1,279,927	2076.359703	0	(761,633)	0	(913,554)		(913,554)	(151,921)	0	0	0	7,741		0005
CALL OPTION FEB28 NDX C @ 23200 02/18/2028 23200. CALL BHF5XGJJ2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/01/2026	02/18/2028	67	1,514,244	22727.86492	0	(146,402)	0	(279,756)		(279,756)	(133,354)	0	0	0	8,914		0005
CALL OPTION FEB28RTYC@2500 02/18/2028 2500. CALL BHF5XGJP8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2026	02/18/2028	516	1,183,874	2295.173934	0	(978,824)	0	(1,192,205)		(1,192,205)	(213,381)	0	0	0	6,970		0005
CALL OPTION FEB28 SPX C @ 16000 02/18/2028 16000. CALL BHF5XGKE1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/09/2026	02/18/2028	509	3,059,237	6015.496175	0	(5,059,461)	0	(6,977,951)		(6,977,951)	(1,918,490)	0	0	0	18,010		0005
CALL OPTION APR28MXEAC@2900 04/21/2028 2900. CALL BHF5XGL34	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	04/21/2028	176	418,074	2374.722383	0	(327,118)	0	(380,479)		(380,479)	(53,361)	0	0	0	2,610		0005
CALL OPTION APR28RTYC@2200 04/21/2028 2200. CALL BHF5XGLY6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2026	04/21/2028	526	1,024,546	1948.604703	0	(1,088,177)	0	(1,236,042)		(1,236,042)	(147,865)	0	0	0	6,396		0005
PUT OPTION MAY28MXEAP@2200 05/19/2028 2200. PUT BHF5XGMP4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	05/19/2028	184	438,707	2381.040706	0	(359,622)	0	(415,989)		(415,989)	(56,367)	0	0	0	2,805		0005
CALL OPTION MAY28RTYC@2300 05/19/2028 2300. CALL BHF5XGN16	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2026	05/19/2028	462	968,465	2094.499038	0	(936,883)	0	(1,117,921)		(1,117,921)	(181,038)	0	0	0	6,193		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY28 SPX C @ 6400 05/19/2028 6400. CALL BHF5XGNP3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/09/2026	05/19/2028	684	3,847,661	5624.373968	0	(5,129,329)	0	(6,759,345)		(6,759,345)	(1,630,016)	0	0	0	24,604		0005
CALL OPTION AUG28 SPX C @ 7400 08/18/2028 7400. CALL BHF5XGPQ9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/09/2026	08/18/2028	964	6,090,646	6317.133461	0	(5,065,238)	0	(7,383,306)		(7,383,306)	(2,318,068)	0	0	0	41,810		0005
CALL OPTION JUL28 SPX C @ 10800 07/21/2028 10800. CALL BHF5XGQG0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/09/2026	07/21/2028	764	4,727,574	6189.275443	0	(5,435,516)	0	(7,511,656)		(7,511,656)	(2,076,140)	0	0	0	31,786		0005
CALL OPTION OCT28RTYC@2900 10/20/2028 2900. CALL BHF5XGQK1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2026	10/20/2028	403	985,644	2444.982379	0	(776,915)	0	(961,575)		(961,575)	(184,660)	0	0	0	7,069		0005
CALL OPTION OCT28MXEAC@3300 10/20/2028 3300. CALL BHF5XGQR6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	10/20/2028	192	497,818	2598.259364	0	(372,752)	0	(444,522)		(444,522)	(71,770)	0	0	0	3,570		0005
CALL OPTION AUG28RTYC@2700 08/18/2028 2700. CALL BHF5XGR04	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2026	08/18/2028	428	972,380	2272.610641	0	(994,897)	0	(1,192,285)		(1,192,285)	(197,388)	0	0	0	6,675		0005
CALL OPTION JUN28RTYC@2500 06/16/2028 2500. CALL BHF5XGRF1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2026	06/16/2028	448	970,986	2167.034416	0	(848,788)	0	(1,021,409)		(1,021,409)	(172,621)	0	0	0	6,353		0005
CALL OPTION SEP28MXEAC@3300 09/15/2028 3300. CALL BHF5XGR07	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	09/15/2028	175	486,947	2774.899461	0	(121,922)	0	(170,994)		(170,994)	(49,072)	0	0	0	3,410		0005
CALL OPTION JUN28MXEAC@3000 06/16/2028 3000. CALL BHF5XGRU8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	06/16/2028	380	1,022,682	2693.820461	0	(296,624)	0	(337,488)		(337,488)	(40,864)	0	0	0	6,691		0005
CALL OPTION NOV28RTYC@2900 11/17/2028 2900. CALL BHF5XGS78	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2026	11/17/2028	324	771,536	2377.773554	0	(553,846)	0	(680,298)		(680,298)	(126,452)	0	0	0	5,636		0005
PUT OPTION AUG28MXEAP@2300 08/18/2028 2300. PUT BHF5XGT77	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	08/18/2028	198	509,197	2570.879685	0	(185,123)	0	(224,607)		(224,607)	(39,484)	0	0	0	3,495		0005
CALL OPTION SEP28RTYC@2900 09/15/2028 2900. CALL BHF5XGU83	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2026	09/15/2028	291	677,495	2327.606252	0	(801,851)	0	(946,331)		(946,331)	(144,480)	0	0	0	4,744		0005
CALL OPTION NOV28 SPX C @ 10000 11/17/2028 10000. CALL BHF5XGUA8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/09/2026	11/17/2028	851	5,534,485	6507.186479	0	(4,612,468)	0	(6,945,512)		(6,945,512)	(2,333,044)	0	0	0	40,427		0005
PUT OPTION DEC28MXEAP@2400 12/15/2028 2400. PUT BHF5XGV17	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	12/15/2028	158	421,490	2670.528417	0	(64,305)	0	(84,450)		(84,450)	(20,145)	0	0	0	3,134		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION DEC28RTYC@3000 12/15/2028 3000. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5XGV90		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	04/14/2026	12/15/2028	435	1,109,450	2551.850853	0	(415,927)	0	(566,566)		(566,566)	(150,639)	0	0	0	8,248		0005
CALL OPTION DEC28 SPX C @ 10000 12/15/2028	Index Linked Annuities			SOCIETE GENERALE SA																		
10000. CALL BHF5XGVS8		Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	04/09/2026	12/15/2028	854	5,860,105	6864.391983	0	(4,799,575)	0	(7,500,229)		(7,500,229)	(2,700,654)	0	0	0	43,568		0005
PUT OPTION JAN29 MXEA P @ 2600 01/19/2029	Index Linked Annuities																					
2600. PUT BHF5XGW99		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	01/19/2029	214	581,975	2722.306421	0	(185,193)	0	(260,855)		(260,855)	(75,662)	0	0	0	4,420		0005
CALL OPTION JAN29 RTY C @ 4800 01/19/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
4800. CALL BHF5XGWF5		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	01/19/2029	356	951,838	2673.251418	0	(554,486)	0	(961,034)		(961,034)	(406,548)	0	0	0	7,228		0005
CALL OPTION JAN29 SPX C @ 10800 01/19/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
10800. CALL BHF5XGWU2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	01/19/2029	853	6,208,603	7274.90421	0	(5,395,866)	0	(10,048,406)		(10,048,406)	(4,652,540)	0	0	0	47,149		0005
CALL OPTION FEB29 MXEA C @ 2900 02/16/2029	Index Linked Annuities																					
2900. CALL BHF5XGX56		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	02/16/2029	144	402,570	2796.885747	0	(214,364)	0	(259,875)		(259,875)	(45,511)	0	0	0	3,108		0005
CALL OPTION FEB29 RTY C @ 4800 02/16/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
4800. CALL BHF5XGXB3		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	02/16/2029	355	1,004,879	2827.864437	0	(433,255)	0	(803,277)		(803,277)	(370,022)	0	0	0	7,757		0005
CALL OPTION FEB29 SPX C @ 10000 02/16/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
10000. CALL BHF5XGXQ0		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	02/16/2029	672	4,922,052	7321.898962	0	(3,532,265)	0	(7,019,294)		(7,019,294)	(3,487,029)	0	0	0	37,995		0005
PUT OPTION MAY29 RTY P @ 1600 05/18/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1600. PUT BHF5XGZE5		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	05/18/2029	175	300,610	1718.133323	0	(353,157)	0	(449,064)		(449,064)	(95,907)	0	0	0	2,439		0005
CALL OPTION MAY29 SPX C @ 9200 05/18/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
9200. CALL BHF5XGZH8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	05/18/2029	333	1,829,438	5498.596375	0	(2,097,668)	0	(2,775,684)		(2,775,684)	(678,016)	0	0	0	14,842		0005
CALL OPTION JUN29 RTY C @ 2600 06/15/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
2600. CALL BHF5XGZQ8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	06/15/2029	195	400,343	2056.276537	0	(317,805)	0	(392,195)		(392,195)	(74,390)	0	0	0	3,295		0005
CALL OPTION JUN29 SPX C @ 6000 06/15/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
6000. CALL BHF5XGZV7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	06/15/2029	400	1,827,377	4571.527448	0	(2,602,357)	0	(3,542,000)		(3,542,000)	(939,643)	0	0	0	15,040		0005
CALL OPTION JUL29 SPX C @ 10000 07/20/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
10000. CALL BHF5XH050		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	07/20/2029	272	1,658,161	6088.270139	0	(1,545,119)	0	(2,093,895)		(2,093,895)	(548,776)	0	0	0	13,887		0005
PUT OPTION AUG29 RTY P @ 1400 08/17/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
1400. PUT BHF5XH0E1		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	08/17/2029	154	263,121	1711.965256	0	(169,115)	0	(218,790)		(218,790)	(49,675)	0	0	0	2,234		0005
CALL OPTION AUG29 SPX C @ 13200 08/17/2029	Index Linked Annuities			MORGAN STANLEY & CO																		
13200. CALL BHF5XH0H4		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	08/17/2029	341	2,389,808	7018.113474	0	(1,977,195)	0	(2,738,312)		(2,738,312)	(761,117)	0	0	0	20,286		0005
PUT OPTION SEP29 MXEA P @ 1700 09/21/2029	Index Linked Annuities																					
1700. PUT BHF5XH0N1		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	09/21/2029	133	261,578	1960.166359	0	(295,244)	0	(362,683)		(362,683)	(67,439)	0	0	0	2,257		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION SEP29 RTY P @ 1500 09/21/2029 1500. PUT BHF5XH0R2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	09/21/2029	205	346,538	1686.560082	0	(242,938)	0	(311,878)		(311,878)	(68,940)	0	0	0	2,990		0005
CALL OPTION SEP29 SPX C @ 12800 09/21/2029 12800. CALL BHF5XH0V3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	09/21/2029	259	1,586,904	6135.865289	0	(2,291,306)	0	(3,163,336)		(3,163,336)	(872,030)	0	0	0	13,693		0005
CALL OPTION OCT29 RTY C @ 2400 10/19/2029 2400. CALL BHF5XH167	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	10/19/2029	172	321,984	1868.991738	0	(368,944)	0	(452,972)		(452,972)	(84,028)	0	0	0	2,814		0005
CALL OPTION OCT29 SPX C @ 12400 10/19/2029 12400. CALL BHF5XH1B6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	10/19/2029	535	2,827,825	5284.632875	0	(4,082,388)	0	(5,590,660)		(5,590,660)	(1,508,272)	0	0	0	24,712		0005
PUT OPTION NOV29 RTY P @ 1600 11/16/2029 1600. PUT BHF5XH103	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	11/16/2029	177	307,234	1731.222765	0	(431,226)	0	(542,481)		(542,481)	(111,255)	0	0	0	2,718		0005
CALL OPTION NOV29 SPX C @ 12800 11/16/2029 12800. CALL BHF5XH1U4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	11/16/2029	291	1,727,265	5934.852038	0	(2,683,898)	0	(3,698,203)		(3,698,203)	(1,014,305)	0	0	0	15,283		0005
PUT OPTION DEC29 MXEA P @ 1900 12/21/2029 1900. PUT BHF5XH233	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	12/21/2029	166	346,490	2089.239953	0	(185,377)	0	(235,695)		(235,695)	(50,318)	0	0	0	3,112		0005
CALL OPTION DEC29 RTY C @ 2800 12/21/2029 2800. CALL BHF5XH258	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	12/21/2029	212	511,114	2410.00723	0	(152,853)	0	(184,402)		(184,402)	(31,549)	0	0	0	4,591		0005
CALL OPTION DEC29 SPX C @ 6200 12/21/2029 6200. CALL BHF5XH2A7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	12/21/2029	400	1,958,136	4900.117615	0	(2,552,725)	0	(3,566,532)		(3,566,532)	(1,013,807)	0	0	0	17,589		0005
CALL OPTION JAN30 MXEA C @ 2900 01/18/2030 2900. CALL BHF5XH2L3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	01/18/2030	144	360,526	2501.741725	0	(90,708)	0	(106,938)		(106,938)	(16,230)	0	0	0	3,277		0005
CALL OPTION JAN30RTYC@2800 01/18/2030 2800. CALL BHF5XH2P4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	01/18/2030	283	589,051	2083.927914	0	(406,887)	0	(464,746)		(464,746)	(57,859)	0	0	0	5,354		0005
CALL OPTION JAN30SPXC@6400 01/18/2030 6400. CALL BHF5XH2U3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	01/18/2030	255	1,311,112	5141.010861	0	(1,581,490)	0	(1,907,371)		(1,907,371)	(325,881)	0	0	0	11,916		0005
PUT OPTION FEB30RTYP@1800 02/15/2030 1800. PUT BHF5XH340	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	02/15/2030	146	273,025	1874.011028	0	(201,948)	0	(231,368)		(231,368)	(29,420)	0	0	0	2,510		0005
CALL OPTION FEB30SPXC@11200 02/15/2030 11200. CALL BHF5XH399	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	02/15/2030	199	1,175,095	5905.91851	0	(1,831,065)	0	(2,235,440)		(2,235,440)	(404,375)	0	0	0	10,803		0005
PUT OPTION MAR30 MXEA P @ 2100 03/15/2030 2100. PUT BHF5XH3H1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	03/15/2030	165	368,945	2242.328964	0	(234,122)	0	(307,349)		(307,349)	(73,227)	0	0	0	3,430		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAR30RTYC@2900 03/15/2030 2900. CALL BHF5XH301	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	03/15/2030	248	673,380	2717.587757	0	(665,524)	0	(769,496)		(769,496)	(103,972)	0	0	0	6,261		0005
CALL OPTION MAR30SPXC@7000 03/15/2030 7000. CALL BHF5XH3Z1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	03/15/2030	284	1,553,778	5466.301569	0	(1,711,055)	0	(2,080,963)		(2,080,963)	(369,908)	0	0	0	14,446		0005
PUT OPTION APR30 MXEA P @ 2100 04/18/2030 2100. PUT BHF5XH498	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/18/2030	114	252,866	2211.720458	0	(100,244)	0	(133,964)		(133,964)	(33,720)	0	0	0	2,382		0005
CALL OPTION APR30RTYC@2900 04/18/2030 2900. CALL BHF5XH4C1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	04/18/2030	208	460,264	2209.834518	0	(462,225)	0	(504,334)		(504,334)	(42,109)	0	0	0	4,336		0005
CALL OPTION APR30SPXC@7000 04/18/2030 7000. CALL BHF5XH4U1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	04/18/2030	330	1,759,908	5336.504407	0	(2,246,231)	0	(2,736,086)		(2,736,086)	(489,855)	0	0	0	16,581		0005
CALL OPTION MAY30 MXEA C @ 3100 05/17/2030 3100. CALL BHF5XH548	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	05/17/2030	114	294,114	2581.834674	0	(154,009)	0	(190,606)		(190,606)	(36,597)	0	0	0	2,802		0005
CALL OPTION MAY30RTYC@2900 05/17/2030 2900. CALL BHF5XH589	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	05/17/2030	273	609,098	2230.705422	0	(303,126)	0	(356,866)		(356,866)	(53,740)	0	0	0	5,803		0005
CALL OPTION MAY30SPXC@11200 05/17/2030 11200. CALL BHF5XH5G1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	05/17/2030	230	1,448,063	6296.5196	0	(2,024,168)	0	(2,478,556)		(2,478,556)	(454,388)	0	0	0	13,795		0005
CALL OPTION JUN30 MXEA C @ 3000 06/20/2030 3000. CALL BHF5XH5R7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	06/20/2030	164	421,571	2563.907557	0	(121,056)	0	(147,580)		(147,580)	(26,524)	0	0	0	4,067		0005
CALL OPTION JUN30RTYC@2800 06/20/2030 2800. CALL BHF5XH5V8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	06/20/2030	205	436,888	2135.895573	0	(346,709)	0	(402,229)		(402,229)	(55,520)	0	0	0	4,215		0005
CALL OPTION JUN30SPXC@7000 06/20/2030 7000. CALL BHF5XH621	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	06/20/2030	333	1,890,632	5684.62957	0	(2,025,794)	0	(2,500,413)		(2,500,413)	(474,619)	0	0	0	18,241		0005
PUT OPTION JUL30 MXEA P @ 2100 07/19/2030 2100. PUT BHF5XH6D7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	07/19/2030	122	279,894	2289.833651	0	(213,793)	0	(278,990)		(278,990)	(65,197)	0	0	0	2,729		0005
CALL OPTION JUL30RTYC@3100 07/19/2030 3100. CALL BHF5XH6J4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	07/19/2030	136	308,285	2272.647745	0	(394,013)	0	(461,884)		(461,884)	(67,871)	0	0	0	3,006		0005
CALL OPTION JUL30SPXC@7000 07/19/2030 7000. CALL BHF5XH6R6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	07/19/2030	438	2,517,803	5744.911774	0	(2,496,612)	0	(3,071,615)		(3,071,615)	(575,003)	0	0	0	24,549		0005
CALL OPTION AUG30 MXEA C @ 3200 08/16/2030 3200. CALL BHF5XH761	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	08/16/2030	152	417,284	2741.231729	0	(92,222)	0	(112,392)		(112,392)	(20,170)	0	0	0	4,109		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION AUG30RTYC@3000 08/16/2030 3000. CALL BHF5XH7A2	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	08/16/2030	209	484,491	2322.548377	0	(268,355)	0	(320,448)		(320,448)	(52,093)	0	0	0	4,771		0005
CALL OPTION AUG30SPXC@11200 08/16/2030 11200. CALL BHF5XH7L8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	08/16/2030	253	1,492,941	5897.983767	0	(1,710,619)	0	(2,124,951)		(2,124,951)	(414,332)	0	0	0	14,703		0005
CALL OPTION SEP30 MXEA C @ 3000 09/20/2030 3000. CALL BHF5XH878	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	09/20/2030	200	502,771	2508.474957	0	(232,902)	0	(327,738)		(327,738)	(94,836)	0	0	0	5,012		0005
CALL OPTION SEP30RTYC@2800 09/20/2030 2800. CALL BHF5XH8G8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	09/20/2030	325	763,717	2351.858857	0	(525,464)	0	(650,933)		(650,933)	(125,469)	0	0	0	7,614		0005
CALL OPTION SEP30SPXC@7200 09/20/2030 7200. CALL BHF5XH8T0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	09/20/2030	465	2,742,072	5900.154744	0	(2,180,255)	0	(2,774,251)		(2,774,251)	(593,996)	0	0	0	27,336		0005
CALL OPTION OCT30 MXEA C @ 3000 10/18/2030 3000. CALL BHF5XH9C6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	10/18/2030	374	947,778	2531.599958	0	(529,198)	0	(742,172)		(742,172)	(212,974)	0	0	0	9,539		0005
CALL OPTION OCT30RTYC@2800 10/18/2030 2800. CALL BHF5XH9P7	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	10/18/2030	616	1,499,162	2434.836815	0	(1,043,639)	0	(1,289,904)		(1,289,904)	(246,265)	0	0	0	15,089		0005
CALL OPTION OCT30SPXC@7400 10/18/2030 7400. CALL BHF5XHA34	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	10/18/2030	940	5,652,373	6016.085652	0	(3,900,854)	0	(5,164,100)		(5,164,100)	(1,263,246)	0	0	0	56,890		0005
CALL OPTION NOV30 MXEA C @ 2900 11/15/2030 2900. CALL BHF5XHAM2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	11/15/2030	504	1,219,167	2416.968498	0	(698,915)	0	(964,877)		(964,877)	(265,962)	0	0	0	12,386		0005
CALL OPTION NOV30RTYC@3100 11/15/2030 3100. CALL BHF5XHAZ3	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	11/15/2030	913	2,344,043	2568.198514	0	(1,762,204)	0	(2,215,155)		(2,215,155)	(452,951)	0	0	0	23,815		0005
CALL OPTION NOV30SPXC@7400 11/15/2030 7400. CALL BHF5XHBE9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	11/15/2030	1,469	9,126,963	6211.938703	0	(5,117,482)	0	(6,517,002)		(6,517,002)	(1,399,520)	0	0	0	92,727		0005
CALL OPTION DEC30 MXEA C @ 2700 12/20/2030 2700. CALL BHF5XHBZ2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	12/20/2030	574	1,387,814	2416.667309	0	(970,933)	0	(1,309,382)		(1,309,382)	(338,449)	0	0	0	14,263		0005
CALL OPTION DEC30RTYC@2900 12/20/2030 2900. CALL BHF5XHCE8	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2026	12/20/2030	1,269	3,196,461	2518.404356	0	(2,685,125)	0	(3,320,028)		(3,320,028)	(634,903)	0	0	0	32,850		0005
CALL OPTION DEC30SPXC@7400 12/20/2030 7400. CALL BHF5XHCX6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	12/20/2030	2,466	15,319,922	6213.174326	0	(9,317,287)	0	(11,901,310)		(11,901,310)	(2,584,023)	0	0	0	157,443		0005
CALL OPTION JAN31MXEAC@2700 01/17/2031 2700. CALL BHF5XHDF4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	01/17/2031	870	2,070,399	2378.643347	0	(1,505,411)	0	(1,823,718)		(1,823,718)	(318,307)	0	0	0	21,470		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JAN31 RTY C @ 2900 01/17/2031 2900. CALL BHF5XHDU1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/08/2026	01/17/2031	1,824	4,454,534	2442.613192	0	(2,500,207)	0	(3,436,374)		(3,436,374)	(936,167)	0	0	0	46,193		0005
CALL OPTION JAN31 SPX C @ 7400 01/17/2031 7400. CALL BHF5XHE89	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/08/2026	01/17/2031	3,095	19,290,169	6231.902625	0	(11,120,201)	0	(15,793,560)		(15,793,560)	(4,673,359)	0	0	0	200,037		0005
CALL OPTION FEB31MXEAC@2800 02/21/2031 2800. CALL BHF5XHEU0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	02/21/2031	1,023	2,560,894	2502.115609	0	(1,498,472)	0	(1,878,128)		(1,878,128)	(379,656)	0	0	0	26,851		0005
CALL OPTION FEB31 RTY C @ 2600 02/21/2031 2600. CALL BHF5XHF88	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/08/2026	02/21/2031	1,546	3,643,931	2357.193037	0	(3,001,157)	0	(3,997,292)		(3,997,292)	(996,135)	0	0	0	38,206		0005
CALL OPTION FEB31 SPX C @ 11200 02/21/2031 11200. CALL BHF5XHG12	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/08/2026	02/21/2031	3,187	19,752,617	6197.423439	0	(15,560,317)	0	(22,113,915)		(22,113,915)	(6,553,598)	0	0	0	207,103		0005
CALL OPTION MAR31MXEAC@2800 03/21/2031 2800. CALL BHF5XHGJ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	03/21/2031	675	1,720,526	2548.401117	0	(971,646)	0	(1,271,057)		(1,271,057)	(299,411)	0	0	0	18,196		0005
CALL OPTION MAR31RTYC@2300 03/21/2031 2300. CALL BHF5XHH11	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	03/21/2031	1,230	2,664,871	2165.769348	0	(2,571,307)	0	(3,002,438)		(3,002,438)	(431,131)	0	0	0	28,183		0005
CALL OPTION MAR31SPXC@6200 03/21/2031 6200. CALL BHF5XHHM5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	03/21/2031	2,224	13,076,659	5880.142721	0	(14,680,271)	0	(18,030,534)		(18,030,534)	(3,350,263)	0	0	0	138,297		0005
CALL OPTION APR31MXEAC@2700 04/18/2031 2700. CALL BHF5XHJF8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	04/18/2031	599	1,490,322	2488.639151	0	(1,050,124)	0	(1,365,460)		(1,365,460)	(315,336)	0	0	0	15,896		0005
CALL OPTION APR31RTYC@2300 04/18/2031 2300. CALL BHF5XHJY7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	04/18/2031	1,561	3,211,450	2056.848546	0	(2,980,119)	0	(3,397,364)		(3,397,364)	(417,245)	0	0	0	34,254		0005
CALL OPTION APR31SPXC@6200 04/18/2031 6200. CALL BHF5XHKH2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2026	04/18/2031	2,383	13,515,052	5671.651736	0	(15,880,579)	0	(19,568,135)		(19,568,135)	(3,687,556)	0	0	0	144,154		0005
CALL OPTION MAY31MXEAC@3000 05/16/2031 3000. CALL BHF5XHL57	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	05/16/2031	1,251	3,254,994	2602.792377	0	(1,139,431)	0	(1,556,342)		(1,556,342)	(416,911)	0	0	0	35,010		0005
CALL OPTION MAY31RTYC@2500 05/16/2031 2500. CALL BHF5XHLJ7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	05/16/2031	2,767	6,042,088	2183.234649	0	(3,930,176)	0	(4,644,483)		(4,644,483)	(714,307)	0	0	0	64,987		0005
CALL OPTION MAY31SPXC@6800 05/16/2031 6800. CALL BHF5XHM07	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	05/16/2031	3,967	23,948,454	6036.987618	0	(21,865,644)	0	(26,297,034)		(26,297,034)	(4,431,390)	0	0	0	257,582		0005

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CALL OPTION JUN31MXEAC@3100 06/19/2031 3100. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5XHMP2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	06/19/2031	1,223	3,229,380	2640.392233	0	(819,394)	0	(1,204,155)		(1,204,155)	(384,761)	0	0	0	35,082		0005
CALL OPTION JUN31RTYC@2600 06/20/2031 2600. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5XHN14		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	06/20/2031	2,129	4,821,311	2264.485745	0	(3,390,988)	0	(4,073,809)		(4,073,809)	(682,821)	0	0	0	52,391		0005
CALL OPTION JUN31SPXC@7400 06/20/2031 7400. CALL	Index Linked Annuities																					
BHF5XHNH9		Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	05/07/2026	06/20/2031	5,140	32,165,775	6257.576733	0	(20,128,702)	0	(23,720,818)		(23,720,818)	(3,592,116)	0	0	0	349,531		0005
CALL OPTION JUL31MXEAC@3200 07/18/2031 3200. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5XHNZ9		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2026	07/18/2031	1,423	3,841,002	2698.355806	0	(969,935)	0	(1,374,603)		(1,374,603)	(404,668)	0	0	0	42,076		0005
CALL OPTION JUL31RTYC@2900 07/18/2031 2900. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5XHP95		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	07/18/2031	2,033	4,845,083	2383.362009	0	(2,847,624)	0	(3,459,387)		(3,459,387)	(611,763)	0	0	0	53,075		0005
CALL OPTION JUL31SPXC@7800 07/18/2031 7800. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5XHPN4		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	04/23/2026	07/18/2031	5,602	36,577,267	6528.997499	0	(15,409,732)	0	(19,813,714)		(19,813,714)	(4,403,982)	0	0	0	400,684		0005
CALL OPTION AUG31MXEAC@3200 08/15/2031 3200. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5XHQ29		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	08/15/2031	942	2,602,155	2762.646246	0	(958,228)	0	(1,225,264)		(1,225,264)	(267,036)	0	0	0	28,732		0005
CALL OPTION AUG31RTYC@2900 08/15/2031 2900. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5XHQF0		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	08/15/2031	1,803	4,413,180	2447.751448	0	(2,945,303)	0	(3,609,781)		(3,609,781)	(664,478)	0	0	0	48,729		0005
CALL OPTION AUG31SPXC@8000 08/15/2031 8000. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF5XHQV5		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	04/23/2026	08/15/2031	5,228	34,833,706	6663.092756	0	(15,825,310)	0	(20,377,607)		(20,377,607)	(4,552,297)	0	0	0	384,621		0005
CALL OPTION SEP31MXEAC@3300 09/19/2031 3300. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5XHR77		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	09/19/2031	783	2,200,694	2812.345242	0	(533,661)	0	(708,721)		(708,721)	(175,060)	0	0	0	24,537		0005
CALL OPTION SEP31RTYC@3100 09/19/2031 3100. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5XHRE2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	09/19/2031	1,325	3,412,341	2574.41448	0	(1,653,860)	0	(2,113,022)		(2,113,022)	(459,162)	0	0	0	38,046		0005
CALL OPTION SEP31SPXC@8000 09/19/2031 8000. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF5XHRT9		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	04/23/2026	09/19/2031	3,475	23,728,008	6828.899235	0	(9,921,004)	0	(12,976,241)		(12,976,241)	(3,055,237)	0	0	0	264,559		0005
CALL OPTION OCT31MXEAC@3300 10/17/2031 3300. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5XHS84		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	10/17/2031	1,263	3,560,722	2818.258871	0	(559,956)	0	(779,205)		(779,205)	(219,249)	0	0	0	40,006		0005
CALL OPTION OCT31RTYC@3100 10/17/2031 3100. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF5XHSG6		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	10/17/2031	1,872	4,880,818	2607.050718	0	(1,921,855)	0	(2,565,883)		(2,565,883)	(644,028)	0	0	0	54,838		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION OCT31SPXC@8400 10/17/2031 8400. CALL BHF5XHSX9	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	10/17/2031	5,079	35,307,822	6952.283471	0	(15,127,628)	0	(18,880,204)		(18,880,204)	(3,752,576)	0	0	0	396,695		0005
CALL OPTION NOV31MXEAC@3200 11/21/2031 3200. CALL BHF5XHTB6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	11/21/2031	859	2,429,663	2828.193023	0	(660,150)	0	(887,356)		(887,356)	(227,206)	0	0	0	27,556		0005
CALL OPTION NOV31RTYC@3000 11/21/2031 3000. CALL BHF5XHTQ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	11/21/2031	1,259	3,264,938	2593.830697	0	(1,746,319)	0	(2,339,167)		(2,339,167)	(592,848)	0	0	0	37,029		0005
CALL OPTION NOV31SPXC@8400 11/21/2031 8400. CALL BHF5XHU65	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	11/21/2031	4,707	32,916,445	6992.715428	0	(14,641,070)	0	(17,644,955)		(17,644,955)	(3,003,885)	0	0	0	373,323		0005
CALL OPTION DEC31MXEAC@3200 12/19/2031 3200. CALL BHF5XHUL2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	12/19/2031	625	1,803,197	2883.507858	0	(340,997)	0	(526,770)		(526,770)	(185,773)	0	0	0	20,603		0005
CALL OPTION DEC31RTYC@3200 12/19/2031 3200. CALL BHF5XHUY4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	12/19/2031	1,292	3,493,892	2704.802908	0	(1,009,789)	0	(1,405,748)		(1,405,748)	(395,959)	0	0	0	39,920		0005
CALL OPTION DEC31SPXC@8400 12/19/2031 8400. CALL BHF5XHVA5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/21/2026	12/19/2031	4,338	30,714,051	7079.739407	0	(9,426,127)	0	(13,267,161)		(13,267,161)	(3,841,034)	0	0	0	350,931		0005
CALL OPTION JAN32MXEAC@3200 01/16/2032 3200. CALL BHF5XHVN7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	01/16/2032	742	2,182,473	2942.705403	0	(114,004)	0	(329,233)		(329,233)	(215,229)	0	0	0	25,119		0005
CALL OPTION JAN32 RTY C @ 3200 01/16/2032 3200. CALL BHF5XHVZ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	01/16/2032	1,183	3,219,964	2722.831516	0	(350,005)	0	(1,178,264)		(1,178,264)	(828,259)	0	0	0	37,060		0005
CALL OPTION JAN32SPXC@8400 01/16/2032 8400. CALL BHF5XHWB2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/21/2026	01/16/2032	4,448	31,240,531	7022.962606	0	(7,186,036)	0	(10,915,970)		(10,915,970)	(3,729,934)	0	0	0	359,559		0005
CALL OPTION FEB32MXEAC@3300 02/20/2032 3300. CALL BHF5XHWR7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	02/20/2032	835	2,547,013	3049.915708	0	(98,633)	0	(409,082)		(409,082)	(310,449)	0	0	0	29,579		0005
CALL OPTION FEB32 RTY C @ 3200 02/20/2032 3200. CALL BHF5XHX47	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	02/20/2032	1,230	3,361,069	2733.561496	0	(201,642)	0	(1,007,905)		(1,007,905)	(806,263)	0	0	0	39,032		0005
CALL OPTION FEB32SPXC@8400 02/20/2032 8400. CALL BHF5XHXG0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/21/2026	02/20/2032	4,865	33,968,355	6982.602504	0	(7,474,170)	0	(11,225,443)		(11,225,443)	(3,751,273)	0	0	0	394,476		0005
CALL OPTION MAR32MXEAC@3300 03/19/2032 3300. CALL BHF5XHXV7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/15/2026	03/19/2032	261	787,468	3021.392007	0	(286,570)	0	(381,200)		(381,200)	(94,630)	0	0	0	9,210		0005
CALL OPTION MAR32 MXEA C @ 2800 03/19/2032 2800. CALL BHF5XL8U8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/02/2026	03/19/2032	379	1,060,329	2796.406531	0	(14,783)	0	113,707		113,707	128,490	0	0	0	12,401		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR28 RTY C @ 2200 04/21/2028 2200. CALL BHF5XL9Y9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	04/21/2028	134	315,050	2352.584941	0	(67,557)	0	(90,623)		(90,623)	(23,066)	0	0	0	1,967		0005
CALL OPTION MAR29 RTY C @ 2400 03/16/2029 2400. CALL BHF5XLA50	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	03/16/2029	222	594,922	2678.340433	0	(148,754)	0	(159,389)		(159,389)	(10,635)	0	0	0	4,666		0005
CALL OPTION MAR28 RTY C @ 2400 03/17/2028 2400. CALL BHF5XLA68	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	03/17/2028	204	468,857	2303.909814	0	(22,726)	0	(1,852)		(1,852)	20,874	0	0	0	2,836		0005
CALL OPTION APR29 RTY C @ 2500 04/20/2029 2500. CALL BHF5XLAH4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	04/20/2029	191	434,767	2272.869532	0	(192,594)	0	(178,581)		(178,581)	14,013	0	0	0	3,476		0005
CALL OPTION MAR27 SPX C @ 5400 03/19/2027 5400. CALL BHF5XLBX8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/02/2026	03/19/2027	1,207	7,460,527	6179.554455	0	(373,070)	0	2,921,095		2,921,095	3,294,165	0	0	0	25,458		0005
CALL OPTION MAR28 SPX C @ 5400 03/17/2028 5400. CALL BHF5XLBZ3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/02/2026	03/17/2028	593	3,402,269	5737.378541	0	(3,248,349)	0	(5,078,205)	^	(5,078,205)	(1,841,751)	0	11,895	0	20,576		0005
CALL OPTION APR28 SPX C @ 5400 04/21/2028 5400. CALL BHF5XLC09	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	04/21/2028	161	966,802	6021.187461	0	(216,208)	0	(391,872)		(391,872)	(175,664)	0	0	0	6,036		0005
CALL OPTION APR27 SPX C @ 6200 04/16/2027 6200. CALL BHF5XLCB5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/16/2027	763	4,626,711	6062.160166	0	(1,151,966)	0	(38,428)		(38,428)	1,113,538	0	0	0	17,038		0005
CALL OPTION MAR29 SPX C @ 6400 03/16/2029 6400. CALL BHF5XLCH2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/02/2026	03/16/2029	483	3,281,262	6787.56681	0	(2,897,560)	0	(4,381,807)	^	(4,381,807)	(1,461,134)	0	(23,113)	0	25,734		0005
CALL OPTION APR29 SPX C @ 6400 04/20/2029 6400. CALL BHF5XLCJ8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2026	04/20/2029	333	2,135,245	6420.566759	0	(881,692)	0	(630,697)		(630,697)	250,995	0	0	0	17,069		0005
CALL OPTION MAR27MXEAC@2900 03/19/2027 2900. CALL BHF5Y2ZK1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/19/2027	361	1,054,892	2918.869252	0	(144,648)	0	(44,935)		(44,935)	99,713	0	0	0	3,600		0005
CALL OPTION MAR27 NDX C @ 20000 03/19/2027 20000. CALL BHF5Y3118	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/19/2027	70	1,555,397	22319.2489	0	(92,533)	0	(81,077)		(81,077)	11,456	0	0	0	5,307		0005
CALL OPTION MAR28 RTY C @ 2200 03/17/2028 2200. CALL BHF5Y31A8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	03/17/2028	303	684,282	2257.090081	0	(32,863)	0	(39,903)		(39,903)	(7,040)	0	0	0	4,138		0005
CALL OPTION APR28 RTY C @ 2200 04/21/2028 2200. CALL BHF5Y31B6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	04/21/2028	217	490,590	2260.364449	0	(42,078)	0	(50,888)		(50,888)	(8,810)	0	0	0	3,063		0005
CALL OPTION APR32MXEAC@2900 04/16/2032 2900. CALL BHF5Y3103	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2026	04/16/2032	348	985,608	2835.016036	0	(36,852)	0	38,064		38,064	74,916	0	0	0	11,608		0005
CALL OPTION APR28 SPX C @ 5400 04/21/2028 5400. CALL BHF5Y33B4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/09/2026	04/21/2028	499	2,732,158	5477.688591	0	(4,968,308)	0	(6,293,774)	^	(6,293,774)	(1,324,326)	0	(1,140)	0	17,056		0005
CALL OPTION JAN27MXEAC@3173 01/15/2027 3173. CALL BHF5YMFW3	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2026	01/15/2027	177	540,116	3051.5	0	(27,771)	0	(30,307)		(30,307)	(2,536)	0	0	0	1,462		0005

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CALL OPTION JAN27SPLVP5UPC@318 01/15/2027 318. CALL																						
BHF5YMFY9	Liability Portfolio .	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/20/2026	01/15/2027	10,709	3,276,954	306	0	(140,915)	0	(62,214)		(62,214)	78,701	0	0	0	8,871		0005
CALL OPTION JAN27SPXC@7357 01/15/2027 7357. CALL																						
BHF5YMG10	Liability Portfolio .	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2026	01/15/2027	247	1,757,776	7116.5	0	(78,440)	0	(101,328)		(101,328)	(22,888)	0	0	0	4,759		0005
CALL OPTION FEB27MXEAC@3319 02/19/2027 3319. CALL																						
BHF5YMG36	Liability Portfolio .	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2026	02/19/2027	444	1,416,582	3190.5	0	(61,339)	0	(60,007)		(60,007)	1,332	0	0	0	4,418		0005
CALL OPTION FEB27SPLVP5UPC@326 02/19/2027 326. CALL																						
BHF5YMG51	Liability Portfolio .	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/20/2026	02/19/2027	18,185	5,700,998	313.5	0	(173,212)	0	(54,069)		(54,069)	119,143	0	0	0	17,779		0005
CALL OPTION FEB27SPXC@7333 02/19/2027 7333. CALL																						
BHF5YMG77	Liability Portfolio .	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2026	02/19/2027	806	5,722,197	7099.5	0	(249,796)	0	(315,322)		(315,322)	(65,526)	0	0	0	17,846		0005
CALL OPTION OCT26SPXC@7127 10/16/2026 7127. CALL																						
BHF5YMGL6	Liability Portfolio .	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2026	10/16/2026	44	303,138	6889.5	0	(15,500)	0	(20,654)		(20,654)	(5,154)	0	0	0	317		0005
CALL OPTION OCT26MXEAC@2975 10/16/2026 2975. CALL																						
BHF5YMGM4	Liability Portfolio .	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2026	10/16/2026	41	117,814	2873.5	0	(6,573)	0	(8,116)		(8,116)	(1,543)	0	0	0	123		0005
CALL OPTION DEC26MXEAC@3034 12/18/2026 3034. CALL																						
BHF5YMGR3	Liability Portfolio .	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2026	12/18/2026	176	515,240	2927.5	0	(27,493)	0	(31,542)		(31,542)	(4,049)	0	0	0	1,199		0005
CALL OPTION DEC26SPXC@7263 12/18/2026 7263. CALL																						
BHF5YMGS1	Liability Portfolio .	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2026	12/18/2026	369	2,594,993	7032.5	0	(116,781)	0	(152,413)		(152,413)	(35,632)	0	0	0	6,036		0005
CALL OPTION NOV26MXEAC@2991 11/20/2026 2991. CALL																						
BHF5YMGU6	Liability Portfolio .	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2026	11/20/2026	75	215,213	2869.5	0	(14,141)	0	(16,469)		(16,469)	(2,328)	0	0	0	402		0005
CALL OPTION NOV26SPLVP5UPC@315 11/20/2026 315. CALL																						
BHF5YMGX0	Liability Portfolio .	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/20/2026	11/20/2026	6,472	1,964,252	303.5	0	(86,975)	0	(36,714)		(36,714)	50,261	0	0	0	3,671		0005
CALL OPTION NOV26SPXC@7165 11/20/2026 7165. CALL																						
BHF5YMH01	Liability Portfolio .	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2026	11/20/2026	143	989,346	6918.5	0	(50,982)	0	(66,315)		(66,315)	(15,333)	0	0	0	1,849		0005
CALL OPTION OCT26SPLVP5UPC@316 10/16/2026 316. CALL																						
BHF5YMH92	Liability Portfolio .	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/20/2026	10/16/2026	5,593	1,705,865	305	0	(65,147)	0	(15,270)		(15,270)	49,877	0	0	0	1,786		0005
CALL OPTION DEC26SPLVP5UPC@313 12/18/2026 313. CALL																						
BHF5YMHE1	Liability Portfolio .	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/20/2026	12/18/2026	10,280	3,114,840	303	0	(121,596)	0	(58,592)		(58,592)	63,004	0	0	0	7,246		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAR28SPXC@5600 03/17/2028 5600. CALL				SOCIETE GENERALE SA																		
BHF5YP7G0	Asset Portfolio	Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	04/16/2026	03/17/2028	241	1,460,354	6054.034847	0	(18,403)	0	(18,862)		(18,862)	(459)	0	0	0	8,832		0005
CALL OPTION APR27NDXC@26400 04/16/2027 26400. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF60HKE3		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2026	04/16/2027	56	1,474,937	26121.59393	0	(154,085)	0	(135,976)		(135,976)	18,109	0	0	0	5,432		0005
CALL OPTION APR28MXEAC@2700 04/21/2028 2700. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF60HNY6		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2026	04/21/2028	139	371,492	2663.838445	0	(12,851)	0	(16,090)		(16,090)	(3,239)	0	0	0	2,319		0005
CALL OPTION JAN32SPXC@8400 01/16/2032 8400. CALL	Index Linked Annuities																					
BHF60HSK1		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	01/16/2032	121	932,225	7702.747366	0	(92,400)	0	(90,107)		(90,107)	2,293	0	0	0	10,729		0005
CALL OPTION APR28RTYC@2700 04/21/2028 2700. CALL	Index Linked Annuities																					
BHF618WB2		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2026	04/21/2028	112	291,798	2594.357807	0	(24,648)	0	(16,316)		(16,316)	8,332	0	0	0	1,822		0005
CALL OPTION MAY27NDXC@27200 05/21/2027 27200. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF618WN9		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2026	05/21/2027	53	1,422,987	26788.15261	0	(59,000)	0	(27,806)		(27,806)	31,194	0	0	0	5,685		0005
CALL OPTION APR27NDXC@27200 04/16/2027 27200. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF618WP4		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2026	04/16/2027	81	2,141,362	26300.19651	0	(127,539)	0	(35,305)		(35,305)	92,234	0	0	0	7,886		0005
CALL OPTION MAR27SPXC@7154 03/19/2027 7154. CALL																						
BHF61XXR4	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2026	03/19/2027	388	2,648,100	6825	0	(196,534)	0	(222,652)		(222,652)	(26,118)	0	0	0	9,036		0005
CALL OPTION DEC26SPXC@7263 12/18/2026 7263. CALL																						
BHF61YE44	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2026	12/18/2026	311	2,187,108	7032.5	0	(108,766)	0	(128,456)		(128,456)	(19,690)	0	0	0	5,088		0005
CALL OPTION OCT26SPXC@7127 10/16/2026 7127. CALL																						
BHF61YGR1	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2026	10/16/2026	28	192,906	6889.5	0	(10,843)	0	(13,143)		(13,143)	(2,300)	0	0	0	202		0005
CALL OPTION NOV26SPXC@7165 11/20/2026 7165. CALL																						
BHF61YKY1	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2026	11/20/2026	64	442,784	6918.5	0	(25,012)	0	(29,679)		(29,679)	(4,667)	0	0	0	828		0005
CALL OPTION FEB27SPXC@7333 02/19/2027 7333. CALL																						
BHF61YNW2	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2026	02/19/2027	208	1,476,696	7099.5	0	(70,847)	0	(81,373)		(81,373)	(10,526)	0	0	0	4,605		0005
CALL OPTION JAN27SPXC@7357 01/15/2027 7357. CALL																						
BHF61YQT6	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2026	01/15/2027	324	2,305,746	7116.5	0	(114,268)	0	(132,916)		(132,916)	(18,648)	0	0	0	6,242		0005
CALL OPTION MAR27SPLVP5UPC@325 03/19/2027 325. CALL				MORGAN STANLEY & CO																		
BHF623681	Liability Portfolio	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/12/2026	03/19/2027	33,303	10,373,885	311.5	0	(334,182)	0	(168,387)		(168,387)	165,795	0	0	0	35,399		0005

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CALL OPTION OCT26SPLVP5UPC@316 10/16/2026 316. CALL BHF6237L1	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/12/2026	10/16/2026	5,655	1,724,775	305	0	(51,156)	0	(15,439)		(15,439)	35,717	0	0	0	1,806		0005
CALL OPTION FEB27SPLVP5UPC@326 02/19/2027 326. CALL BHF623AD5	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/12/2026	02/19/2027	11,700	3,667,950	313.5	0	(89,875)	0	(34,787)		(34,787)	55,088	0	0	0	11,439		0005
CALL OPTION DEC26MXEAC@3034 12/18/2026 3034. CALL BHF623D00	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2026	12/18/2026	423	1,238,333	2927.5	0	(61,291)	0	(75,809)		(75,809)	(14,518)	0	0	0	2,881		0005
CALL OPTION FEB27MXEAC@3319 02/19/2027 3319. CALL BHF623FB4	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2026	02/19/2027	91	290,336	3190.5	0	(10,879)	0	(12,299)		(12,299)	(1,420)	0	0	0	905		0005
CALL OPTION JAN27MXEAC@3173 01/15/2027 3173. CALL BHF623H89	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2026	01/15/2027	172	524,858	3051.5	0	(24,307)	0	(29,450)		(29,450)	(5,143)	0	0	0	1,421		0005
CALL OPTION JAN27SPLVP5UPC@318 01/15/2027 318. CALL BHF623HV8	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/12/2026	01/15/2027	16,352	5,003,712	306	0	(180,251)	0	(94,997)		(94,997)	85,254	0	0	0	13,546		0005
CALL OPTION MAR27MXEAC@3180 03/19/2027 3180. CALL BHF623J04	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2026	03/19/2027	234	704,106	3009	0	(48,923)	0	(57,808)		(57,808)	(8,885)	0	0	0	2,403		0005
CALL OPTION DEC26SPLVP5UPC@313 12/18/2026 313. CALL BHF623J46	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/12/2026	12/18/2026	12,916	3,913,548	303	0	(134,089)	0	(73,616)		(73,616)	60,473	0	0	0	9,103		0005
CALL OPTION NOV26SPLVP5UPC@315 11/20/2026 315. CALL BHF623LP6	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/12/2026	11/20/2026	5,714	1,734,199	303.5	0	(64,848)	0	(32,414)		(32,414)	32,434	0	0	0	3,241		0005
CALL OPTION APR28RTYC@2800 04/21/2028 2800. CALL BHF6247M7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2026	04/21/2028	114	315,368	2768.649772	0	(57,417)	0	(49,176)		(49,176)	8,241	0	0	0	1,969		0005
CALL OPTION APR32MXEAC@3100 04/16/2032 3100. CALL BHF624HF1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2026	04/16/2032	175	542,210	3103.591217	0	(50,699)	0	(39,404)		(39,404)	11,295	0	0	0	6,386		0005
CALL OPTION MAY28RTYC@2400 05/19/2028 2400. CALL BHF624J51	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2026	05/19/2028	180	470,793	2617.358512	0	(60,404)	0	(44,154)		(44,154)	16,250	0	0	0	3,011		0005
CALL OPTION NOV26 SPX C @ 7165 11/20/2026 7165. CALL BHF65TP15	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2026	11/20/2026	190	1,314,515	6918.5	0	(74,611)	0	(88,111)		(88,111)	(13,500)	0	0	0	2,457		0005
CALL OPTION OCT26 SPLVP5UP C @ 316 10/16/2026 316. CALL BHF65TP23	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2026	10/16/2026	8,628	2,631,540	305	0	(95,167)	0	(23,768)		(23,768)	71,399	0	0	0	2,755		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION NOV26 SPLVPSUP C @ 315 11/20/2026 315. CALL BHF65TP80	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2026	11/20/2026	12,058	3,659,603	303.5	0	(159,166)	0	(67,580)		(67,580)	91,586	0	0	0	6,840		0005
CALL OPTION OCT26 MXEA C @ 2975 10/16/2026 2975. CALL BHF65TPC1	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/12/2026	10/16/2026	74	212,639	2873.5	0	(12,155)	0	(14,649)		(14,649)	(2,494)	0	0	0	223		0005
CALL OPTION OCT26 SPX C @ 7127 10/16/2026 7127. CALL BHF65TPJ6	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2026	10/16/2026	122	840,519	6889.5	0	(47,631)	0	(57,267)		(57,267)	(9,636)	0	0	0	880		0005
CALL OPTION DEC26 MXEA C @ 3034 12/18/2026 3034. CALL BHF65TPK3	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/12/2026	12/18/2026	491	1,437,403	2927.5	0	(77,598)	0	(87,996)		(87,996)	(10,398)	0	0	0	3,344		0005
CALL OPTION NOV26 MXEA C @ 2991 11/20/2026 2991. CALL BHF65TPQ0	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/12/2026	11/20/2026	70	200,865	2869.5	0	(13,486)	0	(15,371)		(15,371)	(1,885)	0	0	0	375		0005
CALL OPTION DEC26 SPLVPSUP C @ 313 12/18/2026 313. CALL BHF65TPR8	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2026	12/18/2026	18,405	5,576,715	303	0	(224,725)	0	(104,573)		(104,573)	120,152	0	0	0	12,972		0005
CALL OPTION JAN27 MXEA C @ 3173 01/15/2027 3173. CALL BHF65TPT4	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/12/2026	01/15/2027	210	640,815	3051.5	0	(32,661)	0	(35,957)		(35,957)	(3,296)	0	0	0	1,735		0005
CALL OPTION DEC26 SPX C @ 7263 12/18/2026 7263. CALL BHF65TPY3	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2026	12/18/2026	429	3,016,943	7032.5	0	(149,811)	0	(177,195)		(177,195)	(27,384)	0	0	0	7,018		0005
CALL OPTION JAN27 SPLVPSUP C @ 318 01/15/2027 318. CALL BHF65TQ06	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2026	01/15/2027	19,227	5,883,462	306	0	(247,259)	0	(111,474)		(111,474)	135,785	0	0	0	15,928		0005
CALL OPTION JAN27 SPX C @ 7357 01/15/2027 7357. CALL BHF65TQ48	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2026	01/15/2027	384	2,732,736	7116.5	0	(135,099)	0	(157,529)		(157,529)	(22,430)	0	0	0	7,398		0005
CALL OPTION FEB27 MXEA C @ 3319 02/19/2027 3319. CALL BHF65TQ55	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/12/2026	02/19/2027	216	689,148	3190.5	0	(28,754)	0	(29,193)		(29,193)	(439)	0	0	0	2,149		0005
CALL OPTION FEB27 SPLVPSUP C @ 326 02/19/2027 326. CALL BHF65TQ89	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2026	02/19/2027	18,396	5,767,146	313.5	0	(170,347)	0	(53,403)		(53,403)	116,944	0	0	0	17,986		0005
CALL OPTION FEB27 SPX C @ 7333 02/19/2027 7333. CALL BHF65TQB2	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2026	02/19/2027	315	2,236,343	7099.5	0	(107,100)	0	(123,234)		(123,234)	(16,134)	0	0	0	6,974		0005
CALL OPTION MAR27 MXEA C @ 3180 03/19/2027 3180. CALL BHF65TQC0	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/12/2026	03/19/2027	285	857,565	3009	0	(64,835)	0	(70,407)		(70,407)	(5,572)	0	0	0	2,926		0005
CALL OPTION MAR27 SPX C @ 7154 03/19/2027 7154. CALL BHF65TQE6	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2026	03/19/2027	547	3,733,275	6825	0	(278,057)	0	(313,893)		(313,893)	(35,836)	0	0	0	12,739		0005
CALL OPTION MAR27 SPLVPSUP C @ 325 03/19/2027 325. CALL BHF65TQF3	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2026	03/19/2027	41,921	13,058,392	311.5	0	(495,925)	0	(208,796)		(208,796)	287,129	0	0	0	44,559		0005
CALL OPTION APR27 MXEA C @ 3246 04/16/2027 3246. CALL BHF65TQJ5	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/12/2026	04/16/2027	469	1,459,997	3113	0	(72,329)	0	(77,595)		(77,595)	(5,266)	0	0	0	5,377		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR27 SPX C @ 7572 04/16/2027 7572. CALL																						
BHF65TQK2	Liability Portfolio	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2026	04/16/2027	449	3,206,309	7141	0	(272,301)	0	(309,069)		(309,069)	(36,768)	0	0	0	11,808		0005
CALL OPTION APR27 SPLVP5UP C @ 321 04/16/2027 321. CALL				BANK OF AMERICA NA																		
BHF65TQM8	Liability Portfolio	Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	06/12/2026	04/16/2027	61,257	19,020,299	310.5	0	(613,183)	0	(272,227)		(272,227)	340,956	0	0	0	70,044		0005
CALL OPTION APR27MXEAC@3246 04/16/2027 3246. CALL				GOLDMAN SACHS																		
BHF69CTV8	Liability Portfolio	Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2026	04/16/2027	189	588,357	3113	0	(29,924)	0	(31,270)		(31,270)	(1,346)	0	0	0	2,167		0005
CALL OPTION OCT26SPXC@7127 10/16/2026 7127. CALL				SOCIETE GENERALE SA																		
BHF69CTW6	Liability Portfolio	Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	07/16/2026	10/16/2026	45	310,028	6889.5	0	(19,125)	0	(21,123)		(21,123)	(1,998)	0	0	0	325		0005
CALL OPTION MAY27SPXC@7854 05/21/2027 7854. CALL				SOCIETE GENERALE SA																		
BHF69CU53	Liability Portfolio	Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	07/16/2026	05/21/2027	68	515,848	7586	0	(23,596)	0	(24,549)		(24,549)	(953)	0	0	0	2,061		0005
CALL OPTION NOV26MXEAC@2991 11/20/2026 2991. CALL				GOLDMAN SACHS																		
BHF69CU87	Liability Portfolio	Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2026	11/20/2026	42	120,519	2869.5	0	(8,573)	0	(9,223)		(9,223)	(650)	0	0	0	225		0005
CALL OPTION MAY27SPLVP5UPC@323 05/21/2027 323. CALL				GOLDMAN SACHS																		
BHF69CUA2	Liability Portfolio	Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2026	05/21/2027	24,183	7,508,822	310.5	0	(326,712)	0	(152,911)		(152,911)	173,801	0	0	0	29,997		0005
CALL OPTION APR27SPLVP5UPC@321 04/16/2027 321. CALL				GOLDMAN SACHS																		
BHF69CUB0	Liability Portfolio	Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2026	04/16/2027	17,127	5,317,934	310.5	0	(186,773)	0	(76,394)		(76,394)	110,379	0	0	0	19,584		0005
CALL OPTION APR27SPXC@7572 04/16/2027 7572. CALL				SOCIETE GENERALE SA																		
BHF69CUC8	Liability Portfolio	Exh 5	Equity/Index	O2RNE8IBXP4ROTD8PU41	07/16/2026	04/16/2027	151	1,078,291	7141	0	(96,729)	0	(103,941)		(103,941)	(7,212)	0	0	0	3,971		0005
CALL OPTION MAY27MXEAC@3274 05/21/2027 3274. CALL				GOLDMAN SACHS																		
BHF69CUE4	Liability Portfolio	Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2026	05/21/2027	310	979,755	3160.5	0	(38,192)	0	(40,206)		(40,206)	(2,014)	0	0	0	3,914		0005
PUT OPTION JUN32 SPX P @ 5800 06/17/2032 5800. PUT	Index Linked Annuities			BANK OF AMERICA NA																		
BHF6BQ037		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	08/12/2026	06/17/2032	4,831	36,471,697	7549.877269	0	(11,038,573)	0	(11,912,352)		(11,912,352)	(873,779)	0	0	0	436,054		0005
CALL OPTION AUG27 SPX C @ 5400 08/20/2027 5400. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6BQWX6		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	08/20/2027	225	1,156,958	5137.416955	0	(2,227,183)	0	(2,211,166)		(2,211,166)	16,017	0	0	0	5,450		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUL27 SPX C @ 5800 07/16/2027 5800. CALL BHF6BQXS6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	07/16/2027	601	4,035,131	..3600 / 5800 / 5600 / 3200 / 6600 / 6800 / 3300 / 5000 / 6400 / 3900 / 3800 / 7000 / 5200 / 4600 / 3700 / 7600 / 8400 / 8000 / 6800 / 17600 / 5200 / 7400 / 5600 / 4400 / 6200 / 7200 / 4200	0	(5,329,298)	0	(5,332,756)		(5,332,756)	(3,458)	0	0	0	17,953		0005
PUT OPTION MAY32 SPX P @ 5400 05/21/2032 5400. PUT BHF6BRFA3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2026	05/21/2032	4,083	30,800,647	..5400 / 7400 / 6400 / 6200 / 6600 / 6000 / 5600 / 5800 / 9600 / 8400 / 8800 / 9200 / 6800 / 7000 / 7600 / 7200	0	(10,891,486)	0	(11,929,001)		(11,929,001)	(1,037,515)	0	0	0	365,862		0005
CALL OPTION OCT26 SPLVPSUP C @ 316 10/16/2026 316. CALL BHF6C13F1	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	10/16/2026	571	174,155	316 / 294	0	(7,650)	0	(1,632)		(1,632)	6,018	0	0	0	182		0005
CALL OPTION APR27 MXEA C @ 3246 04/16/2027 3246. CALL BHF6C1307	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/07/2026	04/16/2027	89	277,057	3246 / 2980	0	(16,798)	0	(14,725)		(14,725)	2,073	0	0	0	1,020		0005
CALL OPTION NOV26 SPLVPSUP C @ 315 11/20/2026 315. CALL BHF6C13U8	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	11/20/2026	2,377	721,420	315 / 292	0	(37,124)	0	(13,588)		(13,588)	23,536	0	0	0	1,348		0005
CALL OPTION OCT26 MXEA C @ 2975 10/16/2026 2975. CALL BHF6C13X2	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/07/2026	10/16/2026	37	106,320	2975 / 2772	0	(7,072)	0	(7,325)		(7,325)	(253)	0	0	0	111		0005
CALL OPTION DEC26 SPLVPSUP C @ 313 12/18/2026 313. CALL BHF6C13Z7	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	12/18/2026	2,062	624,786	313 / 293	0	(29,617)	0	(11,932)		(11,932)	17,685	0	0	0	1,453		0005
CALL OPTION NOV26 MXEA C @ 2991 11/20/2026 2991. CALL BHF6C1403	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/07/2026	11/20/2026	19	54,521	2991 / 2748	0	(4,222)	0	(4,172)		(4,172)	50	0	0	0	102		0005
CALL OPTION FEB27 MXEA C @ 3319 02/19/2027 3319. CALL BHF6C1411	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/07/2026	02/19/2027	17	54,239	3319 / 3062	0	(2,923)	0	(2,298)		(2,298)	625	0	0	0	169		0005
CALL OPTION APR27 SPLVPSUP C @ 321 04/16/2027 321. CALL BHF6C1486	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	04/16/2027	12,042	3,739,041	321 / 300	0	(151,308)	0	(54,488)		(54,488)	96,820	0	0	0	13,769		0005
CALL OPTION MAY27 MXEA C @ 3274 05/21/2027 3274. CALL BHF6C14B9	Liability Portfolio	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/07/2026	05/21/2027	205	647,903	3274 / 3047	0	(30,742)	0	(26,588)		(26,588)	4,154	0	0	0	2,588		0005
CALL OPTION MAY27 SPLVPSUP C @ 323 05/21/2027 323. CALL BHF6C14C7	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	05/21/2027	14,626	4,541,373	323 / 298	0	(209,883)	0	(92,987)		(92,987)	116,896	0	0	0	18,142		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN27 MXEA C @ 3310 06/17/2027 3310. CALL BHF6C14F0	Liability Portfolio .	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/07/2026	06/17/2027	332	1,060,740	3310 / 3080	0	(43,392)	0	(40,719)		(40,719)	2,673	0	0	0	4,476		0005
CALL OPTION JUN27 SPLVP5UP C @ 323 06/17/2027 323. CALL BHF6C14J2	Liability Portfolio .	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/07/2026	06/17/2027	52,574	16,350,514	323 / 299	0	(732,040)	0	(331,611)		(331,611)	400,429	0	0	0	68,999		0005
CALL OPTION MAY32 SPX C @ 9200 05/21/2032 9200. CALL BHF6CLKW1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	05/21/2032	163	1,358,106	9200 / 7400	0	(132,993)	0	(130,540)		(130,540)	2,453	0	0	0	16,132		0005
CALL OPTION JUN32 SPX C @ 9600 06/17/2032 9600. CALL BHF6CLL42	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2026	06/17/2032	393	3,028,467	9600 / 9200 / 5600 / 7600 / 6400 / 7400	0	(508,778)	0	(526,027)		(526,027)	(17,249)	0	0	0	36,208		0005
CALL OPTION DEC26 RTY C @ 1800 12/18/2026 1800. CALL BHF6DGZS4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	12/18/2026	114	199,204	1800 / 1700	0	(135,912)	0	(108,748)		(108,748)	27,164	0	0	0	463		0005
CALL OPTION DEC26 SPX C @ 7000 12/18/2026 7000. CALL BHF6DH043	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	12/18/2026	191	1,150,629	7000 / 6800 / 2900	0	(138,899)	0	(127,329)		(127,329)	11,570	0	0	0	2,677		0005
CALL OPTION FEB27 SPX C @ 7000 02/19/2027 7000. CALL BHF6DH0D3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	02/19/2027	207	1,248,341	7000 / 7400 / 6800 / 3900 / 2900 / 6200	0	(499,105)	0	(507,346)		(507,346)	(8,241)	0	0	0	3,893		0005
CALL OPTION APR27 SPX C @ 7200 04/16/2027 7200. CALL BHF6DH0R2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	04/16/2027	211	1,496,428	7200 / 7000	0	(106,298)	0	(97,431)		(97,431)	8,867	0	0	0	5,511		0005
CALL OPTION JUN27 SPX C @ 7600 06/17/2027 7600. CALL BHF6DH183	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	06/17/2027	179	1,305,375	7600 / 7400 / 6800	0	(134,984)	0	(117,904)		(117,904)	17,080	0	0	0	5,509		0005
CALL OPTION FEB30 SPX C @ 11600 02/15/2030 11600. CALL BHF6DH2X7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	02/15/2030	131	965,964	11600 / 5200 / 5000	0	(850,792)	0	(840,759)		(840,759)	10,033	0	0	0	8,881		0005
CALL OPTION JAN27 SPX C @ 7000 01/15/2027 7000. CALL BHF6DH6Y1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	01/15/2027	209	1,397,762	7000 / 6800 / 6200	0	(146,632)	0	(135,268)		(135,268)	11,364	0	0	0	3,784		0005
CALL OPTION DEC27 RTY C @ 4800 12/17/2027 4800. CALL BHF6DH8V5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	12/17/2027	103	350,913	4800 / 2100	0	(111,382)	0	(87,477)		(87,477)	23,905	0	0	0	1,933		0005
CALL OPTION JAN28 RTY C @ 2300 01/21/2028 2300. CALL BHF6DH8X1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	01/21/2028	102	230,028	2300 / 2200	0	(11,876)	0	(10,796)		(10,796)	1,080	0	0	0	1,316		0005
CALL OPTION MAY28 SPX C @ 4200 05/19/2028 4200. CALL BHF6DH936	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	05/19/2028	152	556,938	4200 / 3100	0	(604,328)	0	(594,528)		(594,528)	9,800	0	0	0	3,561		0005
CALL OPTION JUN28 SPX C @ 3800 06/16/2028 3800. CALL BHF6DH977	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	06/16/2028	126	559,565	3800 / 4200 / 5400	0	(1,010,203)	0	(993,219)		(993,219)	16,984	0	0	0	3,661		0005
CALL OPTION JUL28 SPX C @ 8400 07/21/2028 8400. CALL BHF6DH9M4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	07/21/2028	176	923,382	8400 / 8000 / 4000 / 3800 / 4200 / 3000 / 5400 / 3100	0	(1,360,044)	0	(1,402,732)	^	(1,402,732)	(39,018)	0	(3,670)	0	6,208		0005
CALL OPTION OCT28 SPX C @ 8000 10/20/2028 8000. CALL BHF6DHAP5	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/19/2026	10/20/2028	131	589,786	8000 / 3500 / 3600 / 2700	0	(1,009,077)	0	(1,002,850)		(1,002,850)	6,227	0	0	0	4,230		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUL29 SPX C @ 7800 07/20/2029 7800. CALL BHF6DHB25	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/19/2026	07/20/2029	159	1,466,268	.7800 / 20800 / 10000 / 11600 / 4400 / 12800 / 4600 / 7400 / 6200	0	(1,247,545)	0	(1,278,689)	^	(1,278,689)	(21,520)	0	(9,624)	0	12,280		0005
CALL OPTION MAR32 SPX C @ 8400 03/19/2032 8400. CALL BHF6DHD72	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/19/2026	03/19/2032	138	1,046,949	....8400 / 6600	0	(59,055)	0	(59,289)		(59,289)	(234)	0	0	0	12,244		0005
CALL OPTION MAY32 SPX C @ 9200 05/21/2032 9200. CALL BHF6DHDC1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/19/2026	05/21/2032	203	1,537,300	..9200 / 7600 / 7400 / 5600	0	(422,983)	0	(430,908)		(430,908)	(7,925)	0	0	0	18,261		0005
CALL OPTION JUN32 SPX C @ 9200 06/17/2032 9200. CALL BHF6DHDK3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/19/2026	06/17/2032	196	1,431,165	..9200 / 7400 / 7200 / 7600 / 5400 / 5600	0	(721,437)	0	(737,504)		(737,504)	(16,067)	0	0	0	17,111		0005
CALL OPTION JUL32 SPX C @ 7800 07/16/2032 7800. CALL BHF6DHEQ9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2026	07/16/2032	663	4,928,977	..7800 / 6600 / 6000 / 9200 / 10000 / 7600 / 7400 / 5400 / 5600 / 6400 / 6200	0	(1,134,040)	0	(1,289,528)	^	(1,289,528)	(132,031)	0	(23,457)	0	59,339		0005
CALL OPTION AUG32 MXEA C @ 3300 08/20/2032 3300. CALL BHF6DHG61	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2026	08/20/2032	197	639,503	..3300 / 3200 / 3600 / 3700 / 2800 / 2500	0	(2,076)	0	(17,531)		(17,531)	(15,455)	0	0	0	7,762		0005
CALL OPTION SEP28SPXC@9200 09/15/2028 9200. CALL BHF6EAN03	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	09/15/2028	134	733,139	..9200 / 3800 / 3100	0	(467,786)	0	(474,024)		(474,024)	(6,238)	0	0	0	5,134		0005
CALL OPTION MAY27SPXC@8000 05/21/2027 8000. CALL BHF6EANW0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	05/21/2027	133	1,004,280	.... 8000 / 7000	0	(76,057)	0	(77,717)		(77,717)	(1,660)	0	0	0	4,012		0005
CALL OPTION JAN27SPXC@8400 01/15/2027 8400. CALL BHF6EAP24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	01/15/2027	172	900,079	..8400 / 3800 / 2800	0	(667,024)	0	(664,847)		(664,847)	2,177	0	0	0	2,437		0005
CALL OPTION RTY OTC 07/16/2027 3000. CALL BHF6EAPY4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	07/16/2027	246	709,189	..3000 / 2900 / 2700	0	(32,602)	0	(6,848)		(6,848)	25,754	0	0	0	3,155		0005
CALL OPTION RTY OTC 11/20/2026 2400. CALL BHF6EAPZ1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	11/20/2026	205	481,608	....2400 / 2300	0	(39,743)	0	(34,193)		(34,193)	5,550	0	0	0	900		0005
CALL OPTION JAN27MXEAC@4200 01/15/2027 4200. CALL BHF6EAQ31	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	01/15/2027	115	374,744	....4200 / 2200	0	(118,040)	0	(102,677)		(102,677)	15,363	0	0	0	1,014		0005
CALL OPTION DEC26SPXC@7000 12/18/2026 7000. CALL BHF6EAQ56	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	12/18/2026	222	1,299,387	..7000 / 8400 / 3800 / 6800 / 3700 / 2800 / 6200	0	(1,347,793)	0	(1,341,446)		(1,341,446)	6,347	0	0	0	3,023		0005
CALL OPTION JUL27MXEAC@3100 07/16/2027 3100. CALL BHF6EAQL1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	07/16/2027	152	452,688	....3100 / 2800	0	(54,059)	0	(32,661)		(32,661)	21,398	0	0	0	2,014		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION APR27SPXC@7000 04/16/2027 7000. CALL BHF6EAQM9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	04/16/2027	313	2,114,055	..7000 / 6800 / 6400 / 6200	0	(116,941)	0	(120,187)		(120,187)	(3,246)	0	0	0	7,785		0005
CALL OPTION NOV26SPXC@8000 11/20/2026 8000. CALL BHF6EAQN7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	11/20/2026	176	1,172,188	..8000 / 7000 / 6400 / 6600 / 6200 / 6000	0	(292,338)	0	(294,931)		(294,931)	(2,593)	0	0	0	2,191		0005
CALL OPTION JUL27SPXC@8000 07/16/2027 8000. CALL BHF6EAQQ0	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/26/2026	07/16/2027	253	1,931,024	..8000 / 7600 / 16800 / 6200 / 7400 / 6800 / 4800 / 5800	0	(209,944)	0	(226,169)	^	(226,169)	(16,609)	0	384	0	8,591		0005
CALL OPTION JUN29SPXC@10000 06/15/2029 10000. CALL BHF6EAWF7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	06/15/2029	158	954,698	.10000 / 7600 / 4400 / 6400 / 3300	0	(882,016)	0	(891,196)		(891,196)	(9,180)	0	0	0	7,858		0005
CALL OPTION JAN28SPXC@4200 01/21/2028 4200. CALL BHF6EAWP5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	01/21/2028	126	464,303	....4200 / 3200	0	(457,139)	0	(454,710)		(454,710)	2,429	0	0	0	2,657		0005
CALL OPTION SEP28MXEAC@1800 09/15/2028 1800. CALL BHF6EAWX8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	09/15/2028	144	238,466	....1800 / 1400	0	(279,706)	0	(256,673)		(256,673)	23,033	0	0	0	1,670		0005
CALL OPTION APR29MXEAC@2200 04/20/2029 2200. CALL BHF6EAX09	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2026	04/20/2029	106	211,933	....2200 / 1800	0	(124,821)	0	(112,388)		(112,388)	12,433	0	0	0	1,694		0005
CALL OPTION APR29SPXC@4200 04/20/2029 4200. CALL BHF6EAX17	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	04/20/2029	133	460,592	..4200 / 3100 / 3200	0	(469,106)	0	(475,427)		(475,427)	(6,321)	0	0	0	3,682		0005
CALL OPTION RTY OTC 08/18/2028 2600. CALL BHF6EAXG4	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	08/18/2028	148	334,453	..2600 / 1900 / 2700 / 1400	0	(37,379)	0	(41,218)		(41,218)	(3,839)	0	0	0	2,296		0005
CALL OPTION JUL29SPXC@11600 07/20/2029 11600. CALL BHF6EAXU3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	07/20/2029	162	1,292,299	.11600 / 7600 / 7400 / 6400	0	(440,429)	0	(440,951)		(440,951)	(522)	0	0	0	10,823		0005
CALL OPTION RTY OTC 09/15/2028 4800. CALL BHF6EAYA6	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	09/15/2028	160	406,284	..4800 / 5000 / 1900 / 1800 / 1400 / 1600	0	(531,166)	0	(458,249)		(458,249)	72,917	0	0	0	2,845		0005
CALL OPTION MAR32SPXC@8000 03/19/2032 8000. CALL BHF6EAZ00	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	03/19/2032	179	1,169,683	..8000 / 6800 / 5000	0	(13,870)	0	(22,893)		(22,893)	(9,023)	0	0	0	13,680		0005
CALL OPTION RTY OTC 05/17/2030 2100. CALL BHF6EAZU1	Index Linked Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	05/17/2030	109	213,489	....2100 / 1800	0	(136,943)	0	(117,590)		(117,590)	19,353	0	0	0	2,034		0005
CALL OPTION JAN32SPXC@8400 01/16/2032 8400. CALL BHF6EB0A1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	01/16/2032	140	1,083,257	....8400 / 7000	0	(54,608)	0	(54,913)		(54,913)	(305)	0	0	0	12,468		0005
CALL OPTION FEB32SPXC@8400 02/20/2032 8400. CALL BHF6EB0B9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	02/20/2032	136	897,773	..8400 / 7000 / 5800 / 5200	0	(77,131)	0	(92,698)		(92,698)	(15,567)	0	0	0	10,426		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION RTY OTC 06/17/2032 3800. CALL	Index Linked Annuities																					
BHF6EB151		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	06/17/2032	125	421,534	3800 / 2900	0	(39,437)	0	(37,751)		(37,751)	1,686	0	0	0	5,040		0005
CALL OPTION JUN32SPXC@9200 06/17/2032 9200. CALL	Index Linked Annuities			MORGAN STANLEY & CO					9200 / 9600 / 7600 / 7400 / 6400 / 6200 /													
BHF6EB1G7		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	06/17/2032	239	1,814,945	5600	0	(7,459)	0	(30,862)		(30,862)	(23,403)	0	0	0	21,699		0005
CALL OPTION RTY OTC 07/16/2032 3600. CALL	Index Linked Annuities								3600 / 2900 / 3000 / 2500 /													
BHF6EB1J1		Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2026	07/16/2032	125	353,790	2200	0	(157,239)	0	(131,761)		(131,761)	25,478	0	0	0	4,259		0005
CALL OPTION JUL32SPXC@9600 07/16/2032 9600. CALL	Index Linked Annuities			MORGAN STANLEY & CO					9600 / 5800 / 9200 / 7800 / 7400 / 7600 / 7200 / 5600 /													
BHF6EB201		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/26/2026	07/16/2032	512	3,976,111	6400 / 6600	0	(1,117,941)	0	(1,245,658)	^	(1,245,658)	(104,593)	0	(23,124)	0	47,867		0005
CALL OPTION SEP27NDXC@24800 09/17/2027 24800. CALL	Index Linked Annuities			GOLDMAN SACHS					24800 / 28800 / 29600 / 25600 /													
BHF6F4982		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/02/2026	09/17/2027	84	2,280,709	27200	0	(301,183)	0	(378,752)		(378,752)	(77,569)	0	0	0	11,199		0005
CALL OPTION JUL27SPXC@7600 07/16/2027 7600. CALL	Index Linked Annuities			SOCIETE GENERALE SA					7600 / 6600 / 8400 / 5400 / 6800 / 5200 / 7400 / 3700 /													
BHF6F49P4		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	07/16/2027	335	2,157,861	5400 / 6800	0	(108,723)	0	(114,801)		(114,801)	(6,078)	0	0	0	9,601		0005
CALL OPTION AUG29RTYC@3000 08/17/2029 3000. CALL	Index Linked Annuities								3000 / 1800 /													
BHF6F4A23		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	08/17/2029	131	339,272	2700 / 2500	0	(70,671)	0	(79,309)		(79,309)	(8,638)	0	0	0	2,880		0005
CALL OPTION JUL27RTYC@3300 07/16/2027 3300. CALL	Index Linked Annuities								3300 / 3000 / 2200 / 2900 /													
BHF6F4AA5		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	07/16/2027	189	513,353	2600 / 1900	0	(125,901)	0	(99,709)		(99,709)	26,192	0	0	0	2,284		0005
CALL OPTION MAY27SPXC@7600 05/21/2027 7600. CALL	Index Linked Annuities			SOCIETE GENERALE SA					7600 / 16800 /													
BHF6F4AB3		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	05/21/2027	132	1,135,556	4200 / 6600	0	(385,053)	0	(387,509)		(387,509)	(2,456)	0	0	0	4,536		0005
CALL OPTION APR32SPXC@8000 04/16/2032 8000. CALL	Index Linked Annuities			SOCIETE GENERALE SA					8000 / 6600 /													
BHF6F4AR8		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	04/16/2032	162	1,113,831	7000 / 5600	0	(588,586)	0	(598,440)		(598,440)	(9,854)	0	0	0	13,118		0005
CALL OPTION DEC26SPXC@6000 12/18/2026 6000. CALL	Index Linked Annuities			SOCIETE GENERALE SA					6000 / 7000 / 5800 / 6800 / 5800 / 6200 /													
BHF6F4B14		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	12/18/2026	381	2,301,445	6000	0	(281,079)	0	(280,677)		(280,677)	402	0	0	0	5,353		0005
CALL OPTION MAR27SPXC@7200 03/19/2027 7200. CALL	Index Linked Annuities			SOCIETE GENERALE SA					7200 / 6400 /													
BHF6F4B63		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	03/19/2027	154	1,017,367	6800 / 6200	0	(390,696)	0	(379,458)		(379,458)	11,238	0	0	0	3,472		0005
CALL OPTION JUN27SPXC@6800 06/17/2027 6800. CALL	Index Linked Annuities			SOCIETE GENERALE SA					6800 / 4200 /													
BHF6F4BX4		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	06/17/2027	180	799,545	3200	0	(698,405)	0	(697,047)		(697,047)	1,358	0	0	0	3,374		0005
CALL OPTION JAN27RTYC@2600 01/15/2027 2600. CALL	Index Linked Annuities																					
BHF6F4DF1		Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	01/15/2027	109	246,179	2600 / 1900	0	(158,336)	0	(126,026)		(126,026)	32,310	0	0	0	666		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JAN27SPXC@6000 01/15/2027 6000. CALL BHF6F4DX2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/02/2026	01/15/2027	344	2,009,543	6000 / 6800 / 5800 / 2900 / 6200	0	(359,783)	0	(347,424)		(347,424)	12,359	0	0	0	5,440		0005
CALL OPTION FEB27SPXC@7000 02/19/2027 7000. CALL BHF6F4E78	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/02/2026	02/19/2027	220	1,481,808	7000 / 6800 / 6200	0	(73,037)	0	(72,077)		(72,077)	960	0	0	0	4,621		0005
CALL OPTION MAR28SPXC@4600 03/17/2028 4600. CALL BHF6F4JY4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/02/2026	03/17/2028	125	562,472	4600 / 4400	0	(871,093)	0	(865,118)		(865,118)	5,975	0	0	0	3,402		0005
CALL OPTION AUG28SPXC@8400 08/18/2028 8400. CALL BHF6F4K63	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/02/2026	08/18/2028	326	2,157,617	8400 / 3100 / 7000 / 6400 / 7600 / 6800 / 7000 / 4000 / 6600 / 4200 / 7800	0	(1,146,464)	0	(1,158,380)	^	(1,158,380)	(11,916)	0	0	0	14,811		0005
CALL OPTION AUG28RTYC@2000 08/18/2028 2000. CALL BHF6F4K71	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/02/2026	08/18/2028	139	337,882	2000 / 2800	0	(224,606)	0	(190,159)		(190,159)	34,447	0	0	0	2,319		0005
CALL OPTION AUG28SPXC@6600 08/18/2028 6600. CALL BHF6F4KG1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/02/2026	08/18/2028	152	1,086,486	6600 / 7800	0	(447,788)	0	(446,372)	^	(446,372)	1,416	0	0	0	7,458		0005
CALL OPTION JUL29SPXC@11200 07/20/2029 11200. CALL BHF6F4KH9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/02/2026	07/20/2029	166	1,383,642	11200 / 11600 / 10400 / 7400 / 7800 / 6400 / 6200 / 6800	0	(400,779)	0	(404,836)		(404,836)	(4,057)	0	0	0	11,588		0005
CALL OPTION JUN29SPXC@10400 06/15/2029 10400. CALL BHF6F4LM7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/02/2026	06/15/2029	133	1,199,329	10400 / 7400	0	(156,390)	0	(153,578)		(153,578)	2,812	0	0	0	9,871		0005
CALL OPTION SEP28SPXC@6400 09/15/2028 6400. CALL BHF6F4M12	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/02/2026	09/15/2028	274	1,915,931	6400 / 7600 / 6800 / 6600 / 7000 / 7800	0	(133,831)	0	(137,625)	^	(137,625)	(3,794)	0	0	0	13,417		0005
CALL OPTION MAY30SPXC@12000 05/17/2030 12000. CALL BHF6F4MF1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/02/2026	05/17/2030	154	1,095,612	12000 / 5200 / 4000	0	(501,736)	0	(498,566)		(498,566)	3,170	0	0	0	10,437		0005
CALL OPTION JAN32SPXC@8800 01/16/2032 8800. CALL BHF6F4N37	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/02/2026	01/16/2032	131	1,017,958	8800 / 6800	0	(151,903)	0	(151,337)		(151,337)	566	0	0	0	11,716		0005
CALL OPTION MAR30SPXC@11600 03/15/2030 11600. CALL BHF6F4NN3	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/02/2026	03/15/2030	148	1,048,592	11600 / 11200 / 5200 / 4000 / 3900	0	(681,160)	0	(676,928)		(676,928)	4,232	0	0	0	9,749		0005
CALL OPTION SEP29RTYC@3000 09/21/2029 3000. CALL BHF6F4P01	Index Linked Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/02/2026	09/21/2029	133	346,486	3000 / 1800 / 2700	0	(54,758)	0	(61,378)		(61,378)	(6,620)	0	0	0	2,990		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION NOV31SPXC@8800 11/21/2031 8800. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6F4PJ0		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	11/21/2031	142	1,111,680	8800 / 6800	0	(140,856)	0	(139,987)		(139,987)	869	0	0	0	12,608		0005
CALL OPTION JUN32SPXC@8800 06/17/2032 8800. CALL	Index Linked Annuities			SOCIETE GENERALE SA					8800 / 9200 / 9600 / 7400 / 7600 / 6800 /													
BHF6F4PM3		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	06/17/2032	257	1,968,446	5800 / 5600	0	(75,100)	0	(87,291)		(87,291)	(12,191)	0	0	0	23,535		0005
CALL OPTION DEC30SPXC@6000 12/20/2030 6000. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6F4PW1		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	12/20/2030	124	683,685	6000 / 5000	0	(353,071)	0	(357,375)		(357,375)	(4,304)	0	0	0	7,026		0005
CALL OPTION JUL32SPXC@9600 07/16/2032 9600. CALL	Index Linked Annuities			SOCIETE GENERALE SA					9600 / 6800 / 9200 / 7800 / 7400 / 7600 / 6200 / 5600 /													
BHF6F4PY7		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/02/2026	07/16/2032	590	4,447,543	5800 / 5400	0	(983,662)	0	(1,061,093)		(1,061,093)	(77,431)	0	0	0	53,543		0005
CALL OPTION JUN32MXEAC@3100 06/17/2032 3100. CALL	Index Linked Annuities								3100 / 2700 /													
BHF6F4QC4		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2026	06/17/2032	123	335,606	2300 / 2600	0	(91,734)	0	(91,653)		(91,653)	81	0	0	0	4,012		0005
PUT OPTION AUG32MXEAP@2400 08/20/2032 2400. PUT	Index Linked Annuities																					
BHF6F4QP5		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2026	08/20/2032	112	293,240	2400 / 2800	0	(37,534)	0	(34,888)		(34,888)	2,646	0	0	0	3,559		0005
CALL OPTION JUL32MXEAC@3200 07/16/2032 3200. CALL	Index Linked Annuities								3200 / 2400 /													
BHF6F4R25		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2026	07/16/2032	105	289,461	2700	0	(25,289)	0	(45,439)		(45,439)	(20,150)	0	0	0	3,485		0005
CALL OPTION SEP32MXEAC@3200 09/17/2032 3200. CALL	Index Linked Annuities								3200 / 3600 /													
BHF6F4U13		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2026	09/17/2032	145	460,728	2400	0	(19,233)	0	(17,108)		(17,108)	2,125	0	0	0	5,629		0005
CALL OPTION NOV26SPLVP5UPC@315 11/20/2026 315. CALL				MORGAN STANLEY & CO																		
BHF6FDEL7	Liability Portfolio .	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2026	11/20/2026	3,197	970,290	315 / 292	0	(42,587)	0	(18,163)		(18,163)	24,424	0	0	0	1,813		0005
CALL OPTION NOV26SPXC@7165 11/20/2026 7165. CALL				BANK OF AMERICA NA																		
BHF6FDEP8	Liability Portfolio .	Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	09/08/2026	11/20/2026	23	159,126	7165 / 6672	0	(10,506)	0	(10,666)		(10,666)	(160)	0	0	0	297		0005
CALL OPTION OCT26SPXC@7127 10/16/2026 7127. CALL				BANK OF AMERICA NA																		
BHF6FDET0	Liability Portfolio .	Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	09/08/2026	10/16/2026	37	254,912	7127 / 6652	0	(16,982)	0	(17,368)		(17,368)	(386)	0	0	0	267		0005
CALL OPTION DEC26SPLVP5UPC@313 12/18/2026 313. CALL				MORGAN STANLEY & CO																		
BHF6FDF02	Liability Portfolio .	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2026	12/18/2026	4,159	1,260,177	313 / 293	0	(51,972)	0	(24,104)		(24,104)	27,868	0	0	0	2,931		0005
CALL OPTION OCT26SPLVP5UPC@316 10/16/2026 316. CALL				MORGAN STANLEY & CO																		
BHF6FDF28	Liability Portfolio .	Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2026	10/16/2026	3,260	994,300	316 / 294	0	(34,947)	0	(9,081)		(9,081)	25,866	0	0	0	1,041		0005

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CALL OPTION MAY27SPLVP5UPC@323 05/21/2027 323. CALL BHF6FDF36	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2026	05/21/2027	8,080	2,508,840	323 / 298	0	(100,681)	0	(54,657)		(54,657)	46,024	0	0	0	10,022		0005
CALL OPTION APR27SPLVP5UPC@321 04/16/2027 321. CALL BHF6FDF44	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2026	04/16/2027	10,526	3,268,323	321 / 300	0	(104,763)	0	(51,520)		(51,520)	53,243	0	0	0	12,036		0005
CALL OPTION APR27MXEAC@3246 04/16/2027 3246. CALL BHF6FDF85	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/08/2026	04/16/2027	30	93,390	3246 / 2980	0	(5,682)	0	(4,963)		(4,963)	719	0	0	0	344		0005
CALL OPTION FEB27SPXC@7333 02/19/2027 7333. CALL BHF6FDFA0	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/08/2026	02/19/2027	50	354,975	7333 / 6866	0	(19,559)	0	(19,561)		(19,561)	(2)	0	0	0	1,107		0005
CALL OPTION JUN27SPLVP5UPC@323 06/17/2027 323. CALL BHF6FDFB8	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2026	06/17/2027	18,755	5,832,805	323 / 299	0	(226,551)	0	(126,254)		(126,254)	100,297	0	0	0	24,614		0005
CALL OPTION JUN27SPXC@7917 06/17/2027 7917. CALL BHF6FDFC6	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/08/2026	06/17/2027	353	2,702,215	7917 / 7393	0	(121,838)	0	(120,822)		(120,822)	1,016	0	0	0	11,403		0005
CALL OPTION APR27SPXC@7572 04/16/2027 7572. CALL BHF6FDFD4	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/08/2026	04/16/2027	57	407,037	7572 / 6710	0	(39,188)	0	(39,236)		(39,236)	(48)	0	0	0	1,499		0005
CALL OPTION MAY27SPXC@7854 05/21/2027 7854. CALL BHF6FDFG7	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/08/2026	05/21/2027	110	834,460	7854 / 7318	0	(40,204)	0	(39,712)		(39,712)	492	0	0	0	3,334		0005
CALL OPTION JUL27MXEAC@3340 07/16/2027 3340. CALL BHF6FDFH5	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/08/2026	07/16/2027	361	1,163,323	3340 / 3105	0	(50,554)	0	(43,466)		(43,466)	7,088	0	0	0	5,176		0005
CALL OPTION JUN27MXEAC@3310 06/17/2027 3310. CALL BHF6FDFL6	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/08/2026	06/17/2027	129	412,155	3310 / 3080	0	(18,381)	0	(15,822)		(15,822)	2,559	0	0	0	1,739		0005
CALL OPTION JUL27SPXC@7964 07/16/2027 7964. CALL BHF6FDFM4	Liability Portfolio	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/08/2026	07/16/2027	668	5,146,606	7964 / 7445	0	(223,479)	0	(221,094)		(221,094)	2,385	0	0	0	22,898		0005
CALL OPTION MAY27MXEAC@3274 05/21/2027 3274. CALL BHF6FDFN2	Liability Portfolio	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/08/2026	05/21/2027	58	183,309	3274 / 3047	0	(8,611)	0	(7,522)		(7,522)	1,089	0	0	0	732		0005
CALL OPTION JUL27SPLVP5UPC@328 07/16/2027 328. CALL BHF6FDFS1	Liability Portfolio	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/08/2026	07/16/2027	45,186	14,278,776	328 / 304	0	(434,418)	0	(232,088)		(232,088)	202,330	0	0	0	63,528		0005
CALL OPTION APR27SPXC@7200 04/16/2027 7200. CALL BHF6FWWZ4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/09/2026	04/16/2027	220	1,539,304	7200 / 8000 / 6800 / 7000 / 6600 / 6400	0	(75,104)	0	(84,459)		(84,459)	(9,355)	0	0	0	5,669		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY27RTYC@3400 05/21/2027 3400. CALL BHF6FWXK6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	05/21/2027	107	296,144	3400 / 2200	0	(87,417)	0	(74,735)		(74,735)	12,682	0	0	0	1,183		0005
CALL OPTION AUG27SPXC@7600 08/20/2027 7600. CALL BHF6FWXR1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/09/2026	08/20/2027	666	4,817,822	7600 / 6600 / 9200 / 4600 / 3400 / 3300 / 3800 / 6800 / 7000 / 6400 / 5800 / 6800 / 6400 / 8400 / 4400 / 8000 / 7000 / 7800 / 8800	0	(528,946)	0	(514,201)	^	(514,201)	14,745	0	0	0	22,696		0005
CALL OPTION NOV26SPXC@6600 11/20/2026 6600. CALL BHF6FWXS9	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/09/2026	11/20/2026	124	630,234	6600 / 3600	0	(655,401)	0	(651,444)		(651,444)	3,957	0	0	0	1,178		0005
CALL OPTION JUN27SPXC@7600 06/17/2027 7600. CALL BHF6FWXW0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/09/2026	06/17/2027	213	1,591,999	7600 / 8400 / 7400 / 7200 / 6800	0	(16,735)	0	(25,018)		(25,018)	(8,283)	0	0	0	6,718		0005
CALL OPTION JUL27SPXC@7600 07/16/2027 7600. CALL BHF6FWYA7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/09/2026	07/16/2027	244	1,609,629	7600 / 5800 / 4400 / 7400	0	(573,013)	0	(573,734)		(573,734)	(721)	0	0	0	7,161		0005
CALL OPTION JUN27RTYC@3100 06/17/2027 3100. CALL BHF6FWYB5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	06/17/2027	118	351,429	3100 / 2900	0	(19,484)	0	(14,049)		(14,049)	5,435	0	0	0	1,483		0005
CALL OPTION MAY27SPXC@7600 05/21/2027 7600. CALL BHF6FWZ32	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/09/2026	05/21/2027	166	1,018,144	7600 / 4000 / 7400 / 3700	0	(567,254)	0	(564,651)		(564,651)	2,603	0	0	0	4,067		0005
CALL OPTION DEC27SPXC@6800 12/17/2027 6800. CALL BHF6FX1C7	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/09/2026	12/17/2027	138	786,246	6800 / 4600	0	(254,618)	0	(256,275)		(256,275)	(1,657)	0	0	0	4,331		0005
CALL OPTION JAN28RTYC@2000 01/21/2028 2000. CALL BHF6FX1D5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	01/21/2028	102	179,103	2000 / 1500	0	(107,909)	0	(93,988)		(93,988)	13,921	0	0	0	1,025		0005
CALL OPTION SEP27SPXC@7600 09/17/2027 7600. CALL BHF6FX1J2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/09/2026	09/17/2027	159	1,219,511	7600 / 7000 / 9200 / 7000	0	(126,214)	0	(123,434)	^	(123,434)	2,780	0	0	0	5,988		0005
CALL OPTION AUG28SPXC@6400 08/18/2028 6400. CALL BHF6FX2N2	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/09/2026	08/18/2028	214	1,389,051	6400 / 6600	0	(6,222)	0	(7,098)		(7,098)	(876)	0	0	0	9,535		0005
CALL OPTION JAN28SPXC@6600 01/21/2028 6600. CALL BHF6FX301	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/09/2026	01/21/2028	129	676,588	6600 / 6400 / 4400 / 3300	0	(2,117)	0	(6,445)		(6,445)	(4,328)	0	0	0	3,871		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUL28SPXC@10800 07/21/2028 10800. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FX3C5		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	07/21/2028	133	969,327	10800 / 3900	0	(547,652)	0	(548,843)		(548,843)	(1,191)	0	0	0	6,517		0005
CALL OPTION JUL29RTYC@2900 07/20/2029 2900. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6FX3G6		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/09/2026	07/20/2029	116	342,480	2900 / 3000	0	(133,166)	0	(108,466)		(108,466)	24,700	0	0	0	2,868		0005
CALL OPTION MAY29MXEAC@3000 05/18/2029 3000. CALL	Index Linked Annuities																					
BHF6FX3V3		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2026	05/18/2029	105	305,398	3000 / 2800	0	(44,224)	0	(38,050)		(38,050)	6,174	0	0	0	2,478		0005
CALL OPTION OCT28SPXC@19200 10/20/2028 19200. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FX4W0		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	10/20/2028	147	1,668,213	19200 / 3900	0	(614,357)	0	(615,816)		(615,816)	(1,459)	0	0	0	11,965		0005
CALL OPTION AUG29SPXC@12400 08/17/2029 12400. CALL	Index Linked Annuities			SOCIETE GENERALE SA					12400 / 12800 / 8800 / 7800 / 6600 / 7000 /													
BHF6FX590		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	08/17/2029	170	1,420,002	3800	0	(382,716)	0	(408,402)	^	(408,402)	(25,686)	0	0	0	12,054		0005
CALL OPTION FEB32SPXC@8800 02/20/2032 8800. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FX502		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	02/20/2032	140	1,088,830	8800 / 6800	0	(167,388)	0	(168,177)		(168,177)	(789)	0	0	0	12,645		0005
CALL OPTION AUG31SPXC@8400 08/15/2031 8400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6FX6E8		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	08/15/2031	133	983,842	8400 / 6400	0	(142,231)	0	(143,439)		(143,439)	(1,208)	0	0	0	10,863		0005
CALL OPTION MAY32SPXC@9200 05/21/2032 9200. CALL	Index Linked Annuities			SOCIETE GENERALE SA					9200 / 7400 / 7200 / 7600 /													
BHF6FX6J7		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	05/21/2032	145	1,080,839	6600 / 6200	0	(699,383)	0	(725,374)		(725,374)	(25,991)	0	0	0	12,839		0005
CALL OPTION JUL32SPXC@9600 07/16/2032 9600. CALL	Index Linked Annuities			SOCIETE GENERALE SA					9600 / 9200 / 7800 / 7600 / 7400 / 5600 / 6400 / 5800 /													
BHF6FX814		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/09/2026	07/16/2032	251	1,896,319	6600	0	(290,021)	0	(333,773)	^	(333,773)	(43,752)	0	0	0	22,829		0005
CALL OPTION JUN27SPXC@6400 06/17/2027 6400. CALL	Index Linked Annuities								6400 / 7600 / 7400 / 6200 /													
BHF6GQSF5		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	06/17/2027	182	1,250,123	6600 / 6400	0	(179,245)	0	(181,014)		(181,014)	(1,769)	0	0	0	5,275		0005
CALL OPTION APR27SPXC@7800 04/16/2027 7800. CALL	Index Linked Annuities																					
BHF6GQSX6		Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	04/16/2027	143	843,081	7800 / 4200	0	(491,286)	0	(493,567)		(493,567)	(2,281)	0	0	0	3,105		0005
CALL OPTION MAR27RTYC@2700 03/19/2027 2700. CALL	Index Linked Annuities			MORGAN STANLEY & CO					2700 / 2800 / 2400 / 2500 /													
BHF6GQTZ0		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	03/19/2027	209	497,394	1800 / 1900	0	(93,423)	0	(99,006)		(99,006)	(5,583)	0	0	0	1,697		0005
CALL OPTION APR27RTYC@2900 04/16/2027 2900. CALL	Index Linked Annuities			MORGAN STANLEY & CO					2900 / 2400 / 2200 / 2500 /													
BHF6GQU96		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	04/16/2027	129	300,007	1800	0	(173,927)	0	(156,657)		(156,657)	17,270	0	0	0	1,105		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION NOV26MXEAC@2900 11/20/2026 2900. CALL BHF6G0UR6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	11/20/2026	129	357,877	2900 / 2800 / 2600	0	(38,663)	0	(34,930)		(34,930)	3,733	0	0	0	669		0005
CALL OPTION DEC26SPXC@7000 12/18/2026 7000. CALL BHF6GQUY1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	12/18/2026	191	1,205,888	7000 / 6800 / 4600	0	(480,587)	0	(481,306)		(481,306)	(719)	0	0	0	2,805		0005
CALL OPTION NOV26SPXC@7000 11/20/2026 7000. CALL BHF6GQV87	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	11/20/2026	198	1,271,684	7000 / 6800 / 4600 / 6200	0	(320,102)	0	(322,893)		(322,893)	(2,791)	0	0	0	2,377		0005
CALL OPTION FEB27RTYC@2700 02/19/2027 2700. CALL BHF6GQVP9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	02/19/2027	131	324,376	2700 / 2000 / 2600	0	(106,688)	0	(98,291)		(98,291)	8,397	0	0	0	1,012		0005
CALL OPTION AUG27SPXC@6800 08/20/2027 6800. CALL BHF6GQWG8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	08/20/2027	159	1,123,779	6800 / 7000 / 7800 / 6800	0	(77,244)	0	(76,603)	^	(76,603)	641	0	0	0	5,294		0005
CALL OPTION APR28SPXC@4400 04/21/2028 4400. CALL BHF6GR311	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	04/21/2028	126	601,831	4400 / 5400 / 4600	0	(1,215,879)	0	(1,215,784)		(1,215,784)	95	0	0	0	3,757		0005
CALL OPTION DEC27SPXC@8400 12/17/2027 8400. CALL BHF6GR3D5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	12/17/2027	149	1,000,374	8400 / 4800	0	(367,539)	0	(369,964)		(369,964)	(2,425)	0	0	0	5,510		0005
CALL OPTION AUG28SPXC@7000 08/18/2028 7000. CALL BHF6GR3L7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	08/18/2028	318	2,004,078	7000 / 6400 / 6800 / 6600 / 3400 / 3300 / 6600	0	(38,939)	0	(43,011)	^	(43,011)	(4,072)	0	0	0	13,757		0005
CALL OPTION OCT28SPXC@8000 10/20/2028 8000. CALL BHF6GR4R3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	10/20/2028	152	649,180	8000 / 3600 / 2700 / 2900 / 3200	0	(530,385)	0	(542,343)		(542,343)	(11,958)	0	0	0	4,656		0005
CALL OPTION SEP28MXEAC@2800 09/15/2028 2800. CALL BHF6GR4V4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	09/15/2028	169	484,323	2800 / 2900	0	(51,570)	0	(48,387)		(48,387)	3,183	0	0	0	3,392		0005
CALL OPTION SEP28SPXC@6400 09/15/2028 6400. CALL BHF6GR584	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	09/15/2028	220	1,325,692	6400 / 7000 / 8000 / 4000 / 6800 / 3900 / 6600 / 3300 / 6600	0	(1,405,685)	0	(1,420,658)	^	(1,420,658)	(14,973)	0	0	0	9,284		0005
CALL OPTION JAN29SPXC@20000 01/19/2029 20000. CALL BHF6GR5X9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	01/19/2029	137	1,463,701	20000 / 11200 / 4000 / 7000	0	(763,614)	0	(767,454)		(767,454)	(3,840)	0	0	0	11,116		0005
CALL OPTION AUG29SPXC@7600 08/17/2029 7600. CALL BHF6GR6F7	Index Linked Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/17/2026	08/17/2029	184	1,680,868	7600 / 13200 / 4400 / 12000 / 11200 / 7400 / 10800 / 6400 / 6600	0	(666,785)	0	(688,734)	^	(688,734)	(21,949)	0	0	0	14,268		0005

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CALL OPTION JUL29SPXC@12800 07/20/2029 12800. CALL BHF6GR6Y6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	07/20/2029	135	1,201,888	.12800 / 8800 / 7600 / 6600	0	(17,497)	0	(21,734)		(21,734)	(4,237)	0	0	0	10,066		0005
CALL OPTION APR29SPXC@10000 04/20/2029 10000. CALL BHF6GR766	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	04/20/2029	123	1,043,367	.10000 / 8400 / 7200	0	(55,363)	0	(57,733)		(57,733)	(2,370)	0	0	0	8,341		0005
CALL OPTION JUL30RTYC@2200 07/19/2030 2200. CALL BHF6GR8B4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	07/19/2030	103	200,988	.2200 / 1700	0	(105,186)	0	(100,195)		(100,195)	4,991	0	0	0	1,960		0005
CALL OPTION FEB32SPXC@8400 02/20/2032 8400. CALL BHF6GR956	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	02/20/2032	182	1,417,395	.8400 / 7000	0	(32,259)	0	(31,141)		(31,141)	1,118	0	0	0	16,460		0005
CALL OPTION JUN32SPXC@9600 06/17/2032 9600. CALL BHF6GR9G2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	06/17/2032	242	1,822,711	.9600 / 9200 / 7400 / 7600 / 6200 / 5600 / 6400 / 6600	0	(264,531)	0	(285,050)		(285,050)	(20,519)	0	0	0	21,792		0005
CALL OPTION JUL32RTYC@3800 07/16/2032 3800. CALL BHF6GR9T4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	07/16/2032	132	383,619	.3800 / 3000 / 2900 / 2600 / 2200	0	(118,654)	0	(115,350)		(115,350)	3,304	0	0	0	4,618		0005
CALL OPTION APR32SPXC@8400 04/16/2032 8400. CALL BHF6GRA21	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	04/16/2032	142	992,536	.8400 / 7200 / 5400	0	(18,217)	0	(20,849)		(20,849)	(2,632)	0	0	0	11,689		0005
CALL OPTION JUL32SPXC@9600 07/16/2032 9600. CALL BHF6GRA54	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	07/16/2032	305	2,344,287	.9600 / 9200 / 7600 / 7400 / 7800 / 5800 / 5600	0	(514,398)	0	(511,373)		(511,373)	3,025	0	0	0	28,222		0005
CALL OPTION JAN32SPXC@8400 01/16/2032 8400. CALL BHF6GRA96	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2026	01/16/2032	166	1,151,948	.8400 / 7000 / 5800	0	(84,183)	0	(90,123)		(90,123)	(5,940)	0	0	0	13,258		0005
CALL OPTION AUG32SPXC@9600 08/20/2032 9600. CALL BHF6GRBB0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/17/2026	08/20/2032	788	6,110,977	.9600 / 9200 / 7800 / 7600 / 5800 / 6000 / 6600	0	(808,333)	0	(835,107)	^	(835,107)	(26,774)	0	0	0	74,174		0005
CALL OPTION AUG32MXEAC@3600 08/20/2032 3600. CALL BHF6GRBF1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	08/20/2032	184	633,015	.3600 / 3300	0	(27,202)	0	(27,206)		(27,206)	(4)	0	0	0	7,683		0005
CALL OPTION AUG32RTYC@3800 08/20/2032 3800. CALL BHF6GRCN3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2026	08/20/2032	200	660,557	.3800 / 3000	0	(136,050)	0	(129,977)		(129,977)	6,073	0	0	0	8,018		0005
CALL OPTION SEP32MXEAC@3200 09/17/2032 3200. CALL BHF6GRDM4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2026	09/17/2032	237	720,946	.3200 / 3600 / 3500 / 2500 / 2400 / 2900 / 2700	0	(63,172)	0	(62,617)		(62,617)	555	0	0	0	8,808		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB27SPXC@7400 02/19/2027 7400. CALL BHF6HHM94	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	02/19/2027	129	824,411	..7400 / 7600 / 4000	0	(334,926)	0	(341,854)		(341,854)	(6,928)	0	0	0	2,571		0005
CALL OPTION AUG27SPXC@8400 08/20/2027 8400. CALL BHF6HHMC7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	08/20/2027	340	2,248,508	..8400 / 7600 / 3300 / 3800 / 4000 / 7000 / 6600 / 7400 / 6800 / 7800 / 6000 / 4400 / 4600 / 6400	0	(1,573,610)	0	(1,555,197)	^	(1,555,197)	18,413	0	0	0	10,592		0005
CALL OPTION APR29SPXC@9600 04/20/2029 9600. CALL BHF6HHQ41	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	04/20/2029	126	841,624	....9600 / 4000	0	(493,489)	0	(488,874)		(488,874)	4,615	0	0	0	6,728		0005
CALL OPTION MAR27SPXC@7000 03/19/2027 7000. CALL BHF6HHQK5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	03/19/2027	132	710,708	....7000 / 3900	0	(406,668)	0	(406,211)		(406,211)	457	0	0	0	2,425		0005
CALL OPTION JUL27SPXC@8400 07/16/2027 4400. CALL BHF6HHQY5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	07/16/2027	156	750,053	..4400 / 5600 / 7400 / 4600 / 3300 / 3400	0	(1,596,345)	0	(1,555,289)		(1,555,289)	41,056	0	0	0	3,337		0005
CALL OPTION AUG27RTYC@2600 08/20/2027 2600. CALL BHF6HHR24	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	08/20/2027	204	494,515	..2600 / 2400 / 2400 / 2800 / 2900 / 2500 / 1800 / 2300 / 2000 / 1900	0	(139,928)	0	(132,727)		(132,727)	7,201	0	0	0	2,330		0005
CALL OPTION JUN27RTYC@3000 06/17/2027 3000. CALL BHF6HHRC2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	06/17/2027	156	386,063	..3000 / 2300 / 2200 / 1900 / 2900	0	(166,794)	0	(155,138)		(155,138)	11,656	0	0	0	1,629		0005
CALL OPTION JUN27SPXC@5600 06/17/2027 5600. CALL BHF6HHRL2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	06/17/2027	141	803,931	..5600 / 5200 / 5200 / 6600	0	(668,119)	0	(649,067)		(649,067)	19,052	0	0	0	3,393		0005
CALL OPTION MAY27SPXC@4200 05/21/2027 4200. CALL BHF6HHSK3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	05/21/2027	137	780,479	..4200 / 6600 / 7000 / 3100 / 6400 / 6800	0	(411,536)	0	(403,064)		(403,064)	8,472	0	0	0	3,118		0005
CALL OPTION DEC27SPXC@5800 12/17/2027 5800. CALL BHF6HHVA1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	12/17/2027	130	710,858	....5800 / 5200	0	(267,622)	0	(259,644)		(259,644)	7,978	0	0	0	3,916		0005
CALL OPTION FEB28SPXC@4400 02/18/2028 4400. CALL BHF6HHW44	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	02/18/2028	123	474,463	....4400 / 3300	0	(448,693)	0	(441,073)		(441,073)	7,620	0	0	0	2,793		0005
CALL OPTION NOV28RTYC@3700 11/17/2028 3700. CALL BHF6HHW93	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	11/17/2028	148	332,052	..3700 / 1800 / 1400	0	(167,317)	0	(161,964)		(161,964)	5,353	0	0	0	2,425		0005
CALL OPTION JUL29SPXC@11600 07/20/2029 11600. CALL BHF6HHWW2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	07/20/2029	151	1,251,083	..11600 / 7400 / 6400	0	(229,537)	0	(218,372)		(218,372)	11,165	0	0	0	10,478		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN29SPXC@7400 06/15/2029 7400. CALL	Index Linked Annuities			MORGAN STANLEY & CO					..7400 / 7600 /													
BHF6HHX27		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	06/15/2029	149	1,044,526	6600 / 6400	0	(406,929)	0	(383,657)		(383,657)	23,272	0	0	0	8,597		0005
CALL OPTION JUL32SPXC@9200 07/16/2032 9200. CALL	Index Linked Annuities			MORGAN STANLEY & CO					..9200 / 9600 / 7800 / 7400 /													
BHF6HHZF6		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	07/16/2032	220	1,682,743	7600 / 5800 / 6400 / 5600	0	(367,277)	0	(354,964)		(354,964)	12,313	0	0	0	20,258		0005
CALL OPTION NOV29SPXC@13600 11/16/2029 13600. CALL	Index Linked Annuities			MORGAN STANLEY & CO					.13600 / 4600 /													
BHF6HJ011		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	11/16/2029	140	919,116	4400 / 3400	0	(1,039,408)	0	(1,024,621)		(1,024,621)	14,787	0	0	0	8,132		0005
CALL OPTION AUG32RTYC@3700 08/20/2032 3700. CALL	Index Linked Annuities			GOLDMAN SACHS					..3700 / 3800 / 3000 / 3100 /													
BHF6HJ0F0		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2026	08/20/2032	156	458,040	2600 / 2300 / 2200	0	(38,778)	0	(34,705)		(34,705)	4,073	0	0	0	5,560		0005
CALL OPTION FEB31SPXC@20000 02/21/2031 20000. CALL	Index Linked Annuities			MORGAN STANLEY & CO					20000 / 19200 /													
BHF6HJ0G8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	02/21/2031	164	2,097,586	6000 / 5200	0	(366,110)	0	(361,767)		(361,767)	4,343	0	0	0	21,993		0005
CALL OPTION AUG32MXEAC@3600 08/20/2032 3600. CALL	Index Linked Annuities								..3600 / 3200 /													
BHF6HJ0M5		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	08/20/2032	174	515,177	2500 / 2400	0	(63,228)	0	(61,559)		(61,559)	1,669	0	0	0	6,253		0005
CALL OPTION JUL32MXEAC@3500 07/16/2032 3500. CALL	Index Linked Annuities																					
BHF6HJ0Z6		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2026	07/16/2032	111	366,434	.3500 / 3100	0	(18,030)	0	(18,156)		(18,156)	(126)	0	0	0	4,411		0005
CALL OPTION JUN32SPXC@9200 06/17/2032 9200. CALL	Index Linked Annuities			MORGAN STANLEY & CO					..9200 / 7200 /													
BHF6HJ136		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	06/17/2032	146	1,059,909	5400	0	(54,940)	0	(54,624)		(54,624)	316	0	0	0	12,672		0005
CALL OPTION APR32SPXC@7400 04/16/2032 7400. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF6HJ1B8		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	04/16/2032	123	775,945	.7400 / 5200	0	(293,274)	0	(284,870)		(284,870)	8,404	0	0	0	9,138		0005
CALL OPTION AUG32SPXC@9600 08/20/2032 9600. CALL	Index Linked Annuities			MORGAN STANLEY & CO					..9600 / 9200 / 7800 / 7600 / 7400 / 5800 / 5600 / 6600 /													
BHF6HJ105		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/23/2026	08/20/2032	1,067	8,233,694	6400	0	(2,013,016)	0	(1,984,872)	^	(1,984,872)	28,144	0	0	0	99,940		0005
CALL OPTION JUN29SPXC@20000 06/15/2029 20000. CALL	Index Linked Annuities			SOCIETE GENERALE SA					20000 / 11200 /													
BHF6JD897		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/30/2026	06/15/2029	140	1,625,375	10400 / 4400	0	(456,784)	0	(454,967)		(454,967)	1,817	0	0	0	13,378		0005
CALL OPTION FEB27SPXC@7000 02/19/2027 7000. CALL	Index Linked Annuities			JPMORGAN CHASE BANK					..7000 / 8000 / 8800 / 3800 / 6800 / 3900 / 5000 / 6200 /													
BHF6JD8H9		Exh 5	Equity/Index	NA 7H6GLXDRUGQFU57RNE97	09/30/2026	02/19/2027	220	1,393,717	6000	0	(1,692,030)	0	(1,665,301)	^	(1,665,301)	26,729	0	0	0	4,347		0005
CALL OPTION JUL27RTYC@3100 07/16/2027 3100. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JD8M8		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	07/16/2027	148	361,988	.3100 / 1800	0	(145,931)	0	(144,742)		(144,742)	1,189	0	0	0	1,611		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 JUL27SPXC@6800 07/16/2027 6800. CALL BHF6JD9B1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	07/16/2027	216	1,368,994	6800 / 6200 / 7400 / 6600 / 5600 / 6400 / 7600 /	0	(96,815)	0	(96,946)		(96,946)	(131)	0	0	0	6,091		0005
CALL OPTION JAN27SPXC@7000 01/15/2027 7000. CALL BHF6JD9J4	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	01/15/2027	210	1,442,339	7000 / 6800	0	(98,270)	0	(94,805)		(94,805)	3,465	0	0	0	3,905		0005
CALL OPTION MAR27SPXC@6600 03/19/2027 6600. CALL BHF6JDA45	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	03/19/2027	146	650,752	6600 / 3000 / 2900	0	(234,798)	0	(226,161)		(226,161)	8,637	0	0	0	2,221		0005
CALL OPTION DEC26SPXC@6800 12/18/2026 6800. CALL BHF6JDAH6	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	12/18/2026	138	888,783	6800 / 6200 / 6400	0	(122,242)	0	(115,296)		(115,296)	6,946	0	0	0	2,067		0005
CALL OPTION AUG28SPXC@4200 08/18/2028 4200. CALL BHF6JDBK8	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	08/18/2028	153	629,410	4200 / 4000	0	(1,214,636)	0	(1,195,137)		(1,195,137)	19,499	0	0	0	4,321		0005
CALL OPTION OCT27SPXC@7600 10/15/2027 7600. CALL BHF6JDC04	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/30/2026	10/15/2027	204	1,499,665	7600 / 6800 / 9200 / 7000 / 7000	0	(27,104)	0	(29,993)	^	(29,993)	(2,889)	0	0	0	7,651		0005
CALL OPTION JUN28SPXC@10800 06/16/2028 10800. CALL BHF6JDH63	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	06/16/2028	183	1,070,486	10800 / 6400 / 3900 / 6200 / 3800 / 3200	0	(1,647,022)	0	(1,625,192)		(1,625,192)	21,830	0	0	0	7,004		0005
CALL OPTION JUL28SPXC@7600 07/21/2028 7600. CALL BHF6JDHC0	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	07/21/2028	155	911,212	7600 / 11200 / 3800 / 6200 / 3300 / 3200	0	(757,612)	0	(755,316)		(755,316)	2,296	0	0	0	6,127		0005
CALL OPTION SEP28NDXC@27200 09/15/2028 27200. CALL BHF6JDHP1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/15/2028	73	2,008,236	27200 / 28000	0	(144,371)	0	(143,310)		(143,310)	1,061	0	0	0	14,064		0005
CALL OPTION SEP28SPXC@6400 09/15/2028 6400. CALL BHF6JDJP9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/30/2026	09/15/2028	237	1,568,657	6400 / 8800 / 7600 / 6600 / 7800 / 4200 / 3200 / 6600	0	(362,091)	0	(366,508)	^	(366,508)	(4,417)	0	0	0	10,985		0005
CALL OPTION JAN28SPXC@18400 01/21/2028 18400. CALL BHF6JDJ07	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	01/21/2028	206	1,783,606	18400 / 4600 / 4000 / 4200	0	(837,504)	0	(823,301)		(823,301)	14,203	0	0	0	10,206		0005
CALL OPTION OCT28SPXC@6400 10/20/2028 6400. CALL BHF6JDK93	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	10/20/2028	177	1,212,162	6400 / 7800 / 6600	0	(326,775)	0	(314,874)		(314,874)	11,901	0	0	0	8,694		0005
CALL OPTION JUL29SPXC@4600 07/20/2029 4600. CALL BHF6JDKJ1	Index Linked Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2026	07/20/2029	123	523,415	4600 / 3900	0	(459,499)	0	(452,459)		(452,459)	7,040	0	0	0	4,383		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION AUG29SPXC@11200 08/17/2029 11200. CALL	Index Linked Annuities			SOCIETE GENERALE SA					.11200 / 7600 /													
BHF6JDKM4		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/30/2026	08/17/2029	150	1,343,276	7800	0	(398,634)	0	(384,161)		(384,161)	14,473	0	0	0	11,402		0005
CALL OPTION JUN32SPXC@7400 06/17/2032 7400. CALL	Index Linked Annuities			SOCIETE GENERALE SA																		
BHF6JDMM2		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/30/2026	06/17/2032	168	1,110,692	.7400 / 5600	0	(451,940)	0	(439,130)		(439,130)	12,810	0	0	0	13,279		0005
CALL OPTION APR32SPXC@8800 04/16/2032 8800. CALL	Index Linked Annuities			SOCIETE GENERALE SA					..8800 / 6800 /													
BHF6JDP64		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/30/2026	04/16/2032	134	1,012,957	7000	0	(488,607)	0	(479,843)		(479,843)	8,764	0	0	0	11,930		0005
CALL OPTION AUG32SPXC@9200 08/20/2032 9200. CALL	Index Linked Annuities			SOCIETE GENERALE SA					..9200 / 9600 / 7800 / 7600 /													
BHF6JDPU1		Exh 5	Equity/Index	02RNE8IBXP4ROTD8PU41	09/30/2026	08/20/2032	748	5,772,319	5600 / 5800 / 6600	0	(955,615)	0	(928,499)		(928,499)	27,116	0	0	0	70,064		0005
CALL OPTION SEP32SPXC@7800 09/17/2032 7800. CALL	Index Linked Annuities			MORGAN STANLEY & CO					..7800 / 9200 / 7600 / 7400 /													
BHF6JDQY2		Exh 5	Equity/Index	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/30/2026	09/17/2032	923	6,954,142	5600 / 7000	0	(742,363)	0	(760,827)	^	(760,827)	(18,464)	0	0	0	84,956		0005
CALL OPTION AUG27RTYC@3100 08/20/2027 3100. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JD9M7		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	08/20/2027	216	607,220	.2808.539349	0	(84,975)	0	(79,567)		(79,567)	5,408	0	0	0	2,861		0005
CALL OPTION NOV26MXEAC@2100 11/20/2026 2100. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDAB9		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	11/20/2026	107	245,768	.2304.322348	0	(109,288)	0	(107,842)		(107,842)	1,446	0	0	0	459		0005
CALL OPTION DEC26RTYC@2900 12/18/2026 2900. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDAD5		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	12/18/2026	154	401,965	.2614.631079	0	(47,363)	0	(45,540)		(45,540)	1,823	0	0	0	935		0005
CALL OPTION NOV27MXEAC@2400 11/19/2027 2400. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDC27		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	11/19/2027	204	475,724	.2336.102927	0	(117,321)	0	(116,427)		(116,427)	894	0	0	0	2,536		0005
CALL OPTION OCT27NDXC@30400 10/15/2027 30400. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDGW7		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	10/15/2027	84	2,304,911	.27569.05289	0	(190,144)	0	(187,258)		(187,258)	2,886	0	0	0	11,759		0005
CALL OPTION SEP28RTYC@3700 09/15/2028 3700. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDJT1		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/15/2028	164	461,391	.2818.931303	0	(23,443)	0	(23,646)		(23,646)	(203)	0	0	0	3,231		0005
CALL OPTION SEP29RTYC@2800 09/21/2029 2800. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDLK7		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/21/2029	170	510,288	.2999.664933	0	(27,739)	0	(30,348)		(30,348)	(2,609)	0	0	0	4,403		0005
CALL OPTION SEP32MXEAC@3100 09/17/2032 3100. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDRH8		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	09/17/2032	179	544,465	.3041.229305	0	(78,368)	0	(75,808)		(75,808)	2,560	0	0	0	6,652		0005
CALL OPTION OCT32MXEAC@3100 10/15/2032 3100. CALL	Index Linked Annuities			GOLDMAN SACHS																		
BHF6JDS12		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2026	10/15/2032	133	442,135	.3317.339436	0	(25,221)	0	(25,371)		(25,371)	(150)	0	0	0	5,436		0005

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0689999999. Subtotal - written options - hedging other - collars										(140,837,205)	(631,016,224)	0	2,848,858,592	XXX	2,848,858,592	3,345,288,432	0	233,371	0	26,476,100	XXX	XXX
0709999999. Subtotal - written options - hedging other										(762,043,004)	(1,463,880,708)	0	1,768,659,240	XXX	1,768,659,240	3,663,633,912	0	1,841,119	0	26,476,100	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										(206,986,971)	(555,823,565)	0	(829,724,424)	XXX	(829,724,424)	(72,597,244)	0	(113,722)	0	0	XXX	XXX
0939999999. Total written options - put options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total written options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total written options - floors										(414,218,828)	(277,040,919)	0	(250,474,928)	XXX	(250,474,928)	390,942,724	0	1,721,470	0	0	XXX	XXX
0969999999. Total written options - collars										(140,837,205)	(631,016,224)	0	2,848,858,592	XXX	2,848,858,592	3,345,288,432	0	233,371	0	26,476,100	XXX	XXX
0979999999. Total written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total written options										(762,043,004)	(1,463,880,708)	0	1,768,659,240	XXX	1,768,659,240	3,663,633,912	0	1,841,119	0	26,476,100	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	(4,710)	65,675		114,824	0	(106,745)	0	0	46,804		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	(3,675)	68,200		134,117	0	(158,675)	0	0	55,022		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	(1,148)	34,720		57,421	0	(80,780)	0	0	24,244		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	(15,147)	261,000		696,056	0	(577,000)	0	0	255,571		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	1,400,773	4.277%[2.22%]	0	0	22,405	(6,085)		74,627	0	44,777	0	0	33,477		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	1,400,773	4.277%[2.22%]	0	0	22,405	(6,085)		74,627	0	44,777	0	0	33,477		100/100
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	7,822,936	4.4%[2.37%]	0	0	123,531	(34,484)		385,402	0	250,415	0	0	186,961		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	7,822,936	4.4%[2.37%]	0	0	123,531	(34,484)		387,554	0	250,415	0	0	186,961		100/100

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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	5,426,914	4.5175%[2.5%]	0	0	85,193	(24,218)		244,912	0	173,924	0	0	129,698		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	5,426,914	4.5175%[2.5%]	0	0	85,193	(24,218)		244,912	0	173,924	0	0	129,698		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 E57ODZWZ7FF32TWEFA76	04/11/2019	07/17/2034	0	14,036,250	4.115%[4.21%]	0	0	(1,856)	359,525		472,429	0	(568,345)	0	0	196,006		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	178,338	(461,265)		1,141,121	0	267,260	0	0	289,057		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	55,503	(44,080)		68,301	0	111,940	0	0	35,121		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	97,954	(82,080)		214,073	0	208,440	0	0	83,830		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	48,514	(236,640)		(186,672)	0	79,680	0	0	25,373		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	145,083	(127,445)		(69,224)	0	274,060	0	0	32,810		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	92,384	(120,655)		286,213	0	227,740	0	0	120,514		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	236,031	(306,750)		1,258,968	0	579,000	0	0	404,885		100/100
Currency Swap With CITIBANK NA RCV 4.83 PAY 4.56 06/12/2029 BHF1LWBH1	BME3BT3M3 CAPITAL POWER CORP	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2019	06/12/2029	0	6,940,836	4.827%[4.56%]	0	0	24,145	355,169		151,297	0	235,416	0	0	57,039		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	123,662	1,468,146		1,474,227	0	8,483	0	0	54,448		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	114,851	10,260		41,992	0	220,020	0	0	29,246		100/100

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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	113,977	10,260		131,546	0	220,020	0	0	54,346		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 E57ODZWZ7FF32TWEFA76	07/10/2019	06/30/2042	0	2,484,343	3.394%[3.365%]	0	0	5,410	160,854		32,161	0	54,100	0	0	49,311		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	2,098,704	4.1715%[1.76%]	0	0	37,176	(51,300)		15,859	0	77,200	0	0	24,055		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	19,266,782	5.655%[3.375%]	0	0	315,466	(596,657)		288,833	0	589,955	0	0	337,310		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.78 PAY 1.33 08/02/2048 BHF25BLA7	BME2PWI6X6 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	286,291	3,009,205		4,638,802	0	17,418	0	0	233,746		100/102
Currency Swap With BARCLAYS BANK PLC RCV 4.60 PAY 1.21 08/02/2043 BHF25BL02	BME2PWI6V0 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	127,114	1,367,820		1,883,212	0	7,917	0	0	93,291		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	9,893,604	4.43%[4.087%]	0	0	47,557	392,654		304,806	0	188,813	0	0	137,744		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	9,326,348	4.43%[4.087%]	0	0	46,423	370,272		312,596	0	171,384	0	0	131,940		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	6,503,235	4.445%[4.115%]	0	0	32,691	545,658		140,443	0	209,813	0	0	129,082		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	6,319,747	4.43%[4.113%]	0	0	29,656	356,878		256,849	0	114,734	0	0	85,126		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 E57ODZWZ7FF32TWEFA76	10/17/2018	06/30/2034	0	4,522,234	4.624%[4.216%]	0	0	27,569	347,591		267,532	0	70,933	0	0	62,961		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 E57ODZWZ7FF32TWEFA76	10/17/2018	03/31/2034	0	4,890,103	4.629%[4.216%]	0	0	31,060	377,530		306,285	0	73,815	0	0	66,979		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 E57ODZWZ7FF32TWEFA76	08/04/2020	11/25/2030	0	3,726,615	2.577%[2.92%]	0	0	(6,189)	218,109		(34,674)	0	125,892	0	0	37,987		100/100

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	5,755,423	3.3925%[2.12%]	0	0	60,367	421,394		125,994	0	135,650	0	0	98,669		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	4,933,219	3.3925%[2.12%]	0	0	51,743	361,195		107,995	0	116,272	0	0	84,573		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	128,827	533,600		571,792	0	308,800	0	0	102,485		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	201,402	591,993		1,144,094	0	403,370	0	0	192,362		100/100
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	140,692	413,545		799,224	0	281,780	0	0	134,377		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	125,777	453,330		541,088	0	281,780	0	0	95,009		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	146,550	797,400		797,317	0	347,400	0	0	119,318		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	146,550	797,400		797,317	0	347,400	0	0	119,318		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	83,077	443,000		467,801	0	193,000	0	0	79,185		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	10,802,493	4.873%[3.201%]	0	0	129,496	(370,762)		283,995	0	90,241	0	0	166,538		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	228,263	1,110,900		1,359,712	0	532,680	0	0	262,175		100/100
Currency Swap With BARCLAYS BANK PLC RCV 2.59 PAY 2.11 09/23/2028 BHF2PVQJ7	BHF20BC55 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	25,111	273,800		311,871	0	66,400	0	0	39,435		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	37,548	307,125		378,962	0	107,900	0	0	66,587		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	114,268	506,700		2,081,363	0	149,400	0	0	278,252		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	395,123	754,850		832,409	0	598,300	0	0	204,800		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.30 PAY 2.64 01/31/2034 BHF2XTJP7	BME4WI5LZ1 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	110,129	323,190		1,131,947	0	283,860	0	0	312,165		100/100
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	25,848,272	3.72%[2.9%]	0	0	173,849	251,820		1,953,725	0	308,811	0	0	525,133		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 OV6WI8S6QX2D1J857QP30	11/18/2021	03/15/2047	0	3,337,760	3.255%[4.22%]	0	0	(23,398)	138,690		(147,365)	0	(132,710)	0	0	75,504		100/100
Currency Swap With BNP PARIBAS SA RCV 3.36 PAY 4.18 03/15/2052 BHF2Y3R0	BHF2YC982 REGISTRY FINANCE PTY LTD	D 1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2021	03/15/2052	0	4,992,816	3.355%[4.18%]	0	0	(29,783)	207,432		(206,367)	0	(198,488)	0	0	125,998		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	72,651	(46,550)		(14,832)	0	189,140	0	0	42,766		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 4.17 PAY 3.23 12/31/2047 BHF2YYFU8	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	96,215	45,500		1,243,307	0	166,000	0	0	307,401		100/100
Currency Swap With BARCLAYS BANK PLC RCV 2.83 PAY 2.06 03/01/2037 BHF2Z0KV3	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	66,950	30,030		777,724	0	151,060	0	0	195,886		100/100
Currency Swap With BARCLAYS BANK PLC RCV 2.83 PAY 2.06 03/01/2037 BHF2Z0KY7	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	67,211	30,030		777,724	0	151,060	0	0	195,886		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.36 PAY 1.64 02/13/2034 BHF31M2E8	BME508015 PHP EURO PRIVATE PLACEMENT ML 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	183,616	(251,865)		4,905	0	503,730	0	0	197,707		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.36 PAY 1.64 02/13/2034 BHF31M2J7	BME508015 PHP EURO PRIVATE PLACEMENT ML 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	183,616	(251,865)		4,905	0	503,730	0	0	197,707		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	44,972	166,000		972,916	0	83,000	0	0	173,789		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	19,132	104,580		184,078	0	52,290	0	0	51,314		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	19,132	104,580		184,078	0	52,290	0	0	51,314		100/100

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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	20,216	(4,720)		73,139	0	97,940	0	0	64,681		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 0V6WI8S6QX2D1J857QP30	03/02/2022	07/10/2032	0	15,068,800	3.364%[1.9%]	0	0	159,597	(395,760)		(376,164)	0	524,960	0	0	181,152		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 0V6WI8S6QX2D1J857QP30	03/02/2022	07/10/2032	0	22,160,000	3.364%[1.9%]	0	0	234,702	(582,000)		(553,183)	0	772,000	0	0	266,400		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	194,323	(803,370)		(875,386)	0	706,380	0	0	239,337		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	159,281	(658,500)		(717,529)	0	579,000	0	0	196,178		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	66,893	(82,460)		716,706	0	205,840	0	0	267,846		100/100
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	66,553	(129,280)		(75,693)	0	194,930	0	0	64,561		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	66,553	(129,280)		(75,693)	0	194,930	0	0	64,561		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	8,001,535	4.03%[2.29%]	0	0	109,521	(306,694)		(292,461)	0	438,011	0	0	96,237		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	8,001,535	4.03%[2.29%]	0	0	109,521	(306,694)		(292,461)	0	438,011	0	0	96,237		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 0V6WI8S6QX2D1J857QP30	05/25/2022	06/08/2029	0	4,269,600	4.481%[2.84%]	0	0	45,781	(271,600)		(264,101)	0	154,400	0	0	35,016		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	138,050	(916,650)		(941,940)	0	521,100	0	0	171,929		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	48,326	(339,500)		(366,687)	0	193,000	0	0	74,015		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	67,739	(426,084)		(527,529)	0	281,451	0	0	62,964		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	67,042	(477,439)		(693,924)	0	315,373	0	0	102,221		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	38,392	(876,600)		242,595	0	119,520	0	0	176,832		100/100
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	38,392	(876,600)		242,595	0	119,520	0	0	176,832		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	44,532	(587,560)		(869,429)	0	285,640	0	0	110,233		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	104,265	(1,270,400)		(1,712,832)	0	617,600	0	0	206,170		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	348	(89,530)		(85,981)	0	11,620	0	0	3,810		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	101,402	(1,992,000)		(2,184,684)	0	579,000	0	0	382,764		100/100
Currency Swap-CLR With WELLS FARGO BANK NA RCV 5.65 PAY 5.13 11/30/2029 BHF3GA6S3	39072FAB3 GREAT LAKES POWER HOLDINGS LP	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/12/2022	11/30/2029	0	7,088,312	5.645%[5.13%]	0	0	37,446	204,569		99,900	0	178,968	0	0	63,101		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 5.88 PAY 5.58 07/31/2033 BHF43JAK8	BHF43M3E3 NORTHRIVER MIDSTREAM	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/31/2024	07/31/2033	0	6,335,460	5.8755%[5.583%]	0	0	24,417	417,317		139,141	1	186,925	0	0	82,837		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 E57ODZWZ7FF32TWEFA76	06/18/2014	07/31/2029	0	3,558,030	4.53%[4.28%]	0	0	29,344	768,285		769,190	0	34,860	0	0	29,957		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	1,431,644	5.076% / (SONIA+237.7BP)	0	0	3,595	665,527		281,336	0	6,617	0	0	11,866		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	1,317,113	5.076% / (SONIA+237.7BP)	0	0	3,383	1,264,942		258,829	0	6,087	0	0	10,917		100/100
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 1VUV7VQFKUO0SJ21A208	07/16/2014	09/16/2044	0	3,428,000	4.65%[4.38%]	0	0	32,038	771,100		798,643	0	33,200	0	0	72,669		100/100

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Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUK5	BME0PPGA4 ELENIA FINANCE OYJ	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	0	8,064,600	5.1%[3.601%]	0	0	120,167	1,249,500		1,220,244	0	231,600	0	0	112,873		100/100
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUJ3	BME0PPGA4 ELENIA FINANCE OYJ	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	0	4,032,300	5.1%[3.601%]	0	0	60,084	622,350		610,122	0	115,800	0	0	56,436		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 E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	0	12,096,900	5.1%[3.601%]	0	0	180,518	1,870,650		1,830,366	0	347,400	0	0	169,310		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 E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2026	0	12,960,000	3.88%[2.1%]	0	0	198,421	1,601,500		1,604,796	0	386,000	0	0	22,241		100/100
Currency Swap With CITIBANK NA RCV 4.02 PAY 2.27 02/03/2027 BME0WI0EJ4	BME0WI0DJ5 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/04/2014	02/03/2027	0	22,638,930	4.02%[2.272%]	0	0	321,506	1,852,875		1,862,384	0	706,380	0	0	66,507		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	342,200	(1,584,060)		(953,336)	0	787,440	0	0	208,042		100/100
Currency Swap With CITIBANK NA RCV 3.73 PAY 2.97 10/15/2035 BME12GVC6	BME12ETP5 HEATHROW AIRPORT LTD CLASS A	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/15/2015	10/15/2035	0	6,197,940	3.7255%[2.97%]	0	0	47,374	618,450		850,170	0	69,720	0	0	93,209		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 E57ODZWZ7FF32TWEFA76	04/24/2015	05/15/2030	0	7,996,439	4.2675%[3.68%]	0	0	62,680	990,194		1,078,815	0	87,549	0	0	76,120		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.84 PAY 2.04 10/01/2030 BME1AHS54	BME1AK2LO COMPAGNIE DES LEVURES LESAFFRE A	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/22/2015	10/01/2030	0	4,664,571	3.835%[2.04%]	0	0	59,150	(305,914)		(177,479)	0	118,164	0	0	46,678		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 E57ODZWZ7FF32TWEFA76	09/18/2015	11/02/2030	0	12,210,935	4.4145%[3.778%]	0	0	108,916	1,835,741		2,000,264	0	129,646	0	0	123,523		100/100
Currency Swap With CITIBANK NA RCV 5.14 PAY 5.11 12/10/2045 BME1ET0H8	BME1EPDN9 TERANET HOLDINGS LP	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/02/2015	12/10/2045	0	11,656,070	5.14%[5.11%]	0	0	28,867	809,280		(495,435)	0	387,746	0	0	255,426		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	11,244,837	3.565%[3.577%]	0	0	28,721	853,955		462,329	0	189,955	0	0	151,438		100/99
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	57,556	800,730		1,398,217	0	69,720	0	0	186,883		100/100

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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	17,356	303,825		334,595	0	24,900	0	0	23,996		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	4,706,344	4.3875%[1.17%]	0	0	103,294	(1,042,447)		(1,169,275)	0	309,847	0	0	32,237		100/100
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	16,854	210,300		354,543	0	19,920	0	0	39,564		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	17,323	210,300		386,387	0	19,920	0	0	48,770		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	25,138	(112,335)		(97,653)	0	81,060	0	0	23,748		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	26,399	(121,555)		(87,750)	0	88,780	0	0	38,112		100/100
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	141,582	(646,080)		(293,257)	0	463,200	0	0	246,050		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	138,713	(646,080)		(401,100)	0	463,200	0	0	218,839		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	56,107	575,050		739,690	0	116,200	0	0	106,683		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	17,885	205,375		222,280	0	41,500	0	0	22,790		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	5,769,681	5.105%[5.182%]	0	0	17,312	653,410		246,655	0	132,783	0	0	105,840		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	70,338	808,810		1,561,778	0	96,280	0	0	211,988		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	25,171	306,790		532,227	0	36,520	0	0	71,850		100/100
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.68 06/16/2036 BME1RXR06	BME1V6009 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	68,988	762,900		1,173,729	0	99,600	0	0	136,175		100/100

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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	141,421	1,556,565		3,025,652	0	204,180	0	0	398,668		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	20,249,977	2.69375%[2.629%]	0	0	46,142	2,337,944		1,436,416	0	232,863	0	0	200,479		100/102
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	295,731	(526,365)		(512,872)	0	729,540	0	0	37,970		100/100
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	63,265	(221,445)		(194,952)	0	104,580	0	0	14,334		100/100
Currency Swap With BNP PARIBAS SA RCV 3.88 PAY 3.97 03/31/2051 BME1UKW2	62451RAA2 MOUNTAIN VIEW PARTNERS GP	D 1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2016	03/31/2051	0	8,929,255	3.88%[3.974%]	0	0	12,774	605,679		(283,209)	0	292,347	0	0	221,056		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	50,401	(32,130)		17,249	0	131,240	0	0	42,748		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	44,033	(96,535)		152,769	0	71,380	0	0	62,787		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	30,219	(58,370)		264,323	0	43,160	0	0	53,704		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 E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2031	0	2,573,010	3.444%[1.65%]	0	0	33,549	(39,445)		(2,833)	0	88,780	0	0	28,987		100/101
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	4,124,297	3.618%[3.571%]	0	0	7,446	168,482		74,179	0	81,140	0	0	61,306		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	27,977	(346,710)		(347,033)	0	69,720	0	0	13,526		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	48,223	(784,440)		199,786	0	119,520	0	0	159,868		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 E57ODZWZ7FF32TWEFA76	10/14/2016	03/31/2039	0	5,862,512	3.09%[2.3%]	0	0	27,762	(607,880)		(269,822)	0	60,929	0	0	103,664		100/100

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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 NA 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031	0	5,846,400	3.4725%[2.7%]	0	0	22,203	(530,160)		(291,554)	0	79,680	0	0	66,342		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	(57,794)	978,900		320,934	0	(375,050)	0	0	144,463		100/100
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	62,131	(1,237,950)		(607,822)	0	209,160	0	0	175,284		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	19,443	(488,750)		(376,941)	0	76,360	0	0	45,613		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	99,799	(535,785)		(264,318)	0	266,340	0	0	98,035		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 E57ODZWZ7FF32TWEFA76	12/01/2016	01/05/2037	0	7,053,200	4.355%[3.15%]	0	0	53,315	(386,120)		346,628	0	92,960	0	0	113,038		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 E57ODZWZ7FF32TWEFA76	12/06/2016	02/27/2032	0	5,149,440	4.334%[2.3%]	0	0	70,789	(302,640)		(162,428)	0	185,280	0	0	59,907		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	68,187	(417,300)		519,430	0	86,320	0	0	105,551		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	58,104	(364,090)		308,360	0	76,360	0	0	84,191		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	1,072,801	4.165%[2.804%]	0	0	10,102	(74,608)		14,785	0	9,254	0	0	17,387		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	61,907	(412,100)		268,309	0	86,320	0	0	40,184		100/100
Currency Swap With CREDIT AGRICOLE CIB(NEW YORK) RCV 4.11 PAY 2.05 12/07/2029 BME24JAM7	BME24G0E4 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	107,585	(503,035)		372,199	0	274,060	0	0	67,516		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	41,772	(166,090)		365,097	0	56,440	0	0	71,006		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 E57ODZWZ7FF32TWEFA76	05/25/2017	08/23/2029	0	3,951,150	3.65%[4.47%]	0	0	(21,786)	269,240		185,842	0	(152,905)	0	0	33,635		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 E57ODZWZ7FF32TWEFA76	05/25/2017	08/23/2032	0	3,951,150	3.7875%[4.65%]	0	0	(22,648)	269,240		125,425	0	(152,905)	0	0	47,992		100/100
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 E57ODZWZ7FF32TWEFA76	06/19/2017	06/18/2047	0	18,404,074	5.475%[3.938%]	0	0	200,069	(65,639)		1,661,310	0	20,222	0	0	418,958		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 E57ODZWZ7FF32TWEFA76	06/27/2017	09/18/2049	0	3,829,800	4.184%[2.78%]	0	0	36,868	(152,250)		620,606	0	49,800	0	0	91,802		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	35,587	(152,250)		500,114	0	49,800	0	0	81,225		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	113,597	(316,250)		459,904	0	182,600	0	0	174,870		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 E57ODZWZ7FF32TWEFA76	07/20/2017	10/16/2034	0	9,945,000	4.067%[5.2%]	0	0	(46,259)	1,253,750		687,302	0	(360,625)	0	0	141,076		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	(39,277)	1,055,760		164,894	0	(305,810)	0	0	193,371		100/100
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	60,605	211,403		222,672	0	137,030	0	0	25,048		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	169,378	(206,610)		2,895,655	0	235,720	0	0	430,228		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 E57ODZWZ7FF32TWEFA76	10/17/2017	12/14/2029	0	2,037,880	4.202%[5.17%]	0	0	(6,710)	227,240		178,845	0	(75,010)	0	0	18,251		100/100
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 E57ODZWZ7FF32TWEFA76	11/08/2017	01/19/2043	0	3,663,800	4.28%[2.85%]	0	0	37,418	(51,660)		535,708	0	46,480	0	0	73,994		100/100

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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	97,336	(130,995)		1,652,857	0	117,860	0	0	214,391		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	111,468	(158,670)		1,945,381	0	142,760	0	0	259,786		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 NA 7H6GLXDRUGQFU57RNE97	11/09/2017	11/30/2029	0	5,748,750	3.707%[4.52%]	0	0	(21,901)	525,750		406,478	0	(216,375)	0	0	51,176		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 NA 7H6GLXDRUGQFU57RNE97	11/09/2017	11/30/2032	0	11,650,800	3.866%[4.76%]	0	0	(50,049)	1,071,600		634,612	0	(438,520)	0	0	144,730		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 E57ODZWZ7FF32TWEFA76	11/09/2017	05/31/2033	0	3,794,307	4.512%[3.263%]	0	0	36,286	(1,577)		82,959	0	34,188	0	0	49,001		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	129,271	(61,275)		2,225,300	0	157,700	0	0	289,264		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 NA 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030	0	7,594,000	3.6324%[4.36%]	0	0	(22,911)	637,000		480,917	0	(288,500)	0	0	69,788		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 NA 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2033	0	4,556,400	3.7385%[4.54%]	0	0	(15,978)	382,200		225,686	0	(173,100)	0	0	57,548		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 E57ODZWZ7FF32TWEFA76	11/21/2017	02/15/2030	0	3,168,450	3.669%[1.65%]	0	0	48,272	99,225		141,904	0	104,220	0	0	29,129		100/100
Currency Swap With BARC RCV 5.45 PAY 3.48 11/29/2052 BME2E86V5	BME2E7V80 ALBEA SAS	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2017	11/30/2052	0	14,535,543	5.447%[3.477%]	0	0	231,776	686,636		1,435,591	0	468,105	0	0	371,911		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	(21,205)	487,160		160,481	0	(219,260)	0	0	116,212		100/100
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 NA 7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2030	0	13,620,250	3.809%[4.42%]	0	0	(30,512)	1,027,175		806,571	0	(522,185)	0	0	123,686		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 NA 7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2033	0	17,984,750	3.9685%[4.66%]	0	0	(47,633)	1,356,325		864,087	0	(689,515)	0	0	225,731		100/100

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Currency Swap With CITIBANK NA RCV 5.11 PAY 3.66 01/31/2048 BME2F3SH2	BME2F3606 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	197,356	(202,976)		2,301,505	0	73,946	0	0	432,773		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	23,778	878,525		445,432	0	221,569	0	0	83,447		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	10,239	61,080		92,120	0	9,960	0	0	7,968		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	32,545	198,510		206,908	0	32,370	0	0	9,357		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	50,999	295,220		571,319	0	48,140	0	0	52,654		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	61,483	346,120		894,505	0	56,440	0	0	82,141		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	35,030	159,622		368,021	0	35,026	0	0	38,272		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	11,669	54,640		94,563	0	11,989	0	0	9,723		100/95
Currency Swap With ROYAL BANK OF CANADA RCV 4.40 PAY 2.88 06/17/2033 BME2JJBG26	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	37,569	144,100		374,730	0	36,520	0	0	39,687		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	1,927,369	4.69375%[2.47%]	3,050	0	36,224	262,043		211,765	0	44,444	0	0	29,713		100/99
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	206,311	659,450		3,833,973	0	200,860	0	0	389,296		100/100
Currency Swap With BANK OF AMERICA NA RCV 5.09 PAY 5.62 06/12/2035 BME2KTDG7	BME54RGK0 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	(5,593)	1,384,937		1,194,461	0	(542,504)	0	0	213,423		100/100
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	(6,913)	1,384,937		1,193,872	0	(542,504)	0	0	225,382		100/100
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	(9,518)	1,483,630		1,209,204	0	(513,530)	0	0	178,352		100/100

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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	310,242	885,760		5,715,099	0	287,180	0	0	554,506		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	341,438	260,406		6,732,453	0	137,448	0	0	647,932		100/101
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	106,531	(6,825)		1,843,587	0	107,900	0	0	201,356		100/101
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	9,698,417	4.443%[4.114%]	0	0	48,982	815,231		211,957	0	313,523	0	0	190,972		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	207,839	387,125		706,001	0	366,700	0	0	110,704		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	215,533	387,125		559,998	0	366,700	0	0	77,622		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	45,714	21,450		800,067	0	43,160	0	0	81,022		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	163,461	75,900		2,929,316	0	152,720	0	0	293,206		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 E57ODZWZ7FF32TWEFA76	06/12/2018	06/21/2028	0	6,819,100	4.19%[4.81%]	0	0	15,730	1,344,420		1,189,942	0	101,365	0	0	44,794		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 E57ODZWZ7FF32TWEFA76	06/12/2018	06/21/2030	0	6,537,900	4.294%[5.06%]	0	0	10,286	1,288,980		1,006,018	0	97,185	0	0	63,100		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 E57ODZWZ7FF32TWEFA76	06/12/2018	06/21/2033	0	6,537,900	4.364%[5.32%]	0	0	3,428	1,288,980		840,045	0	97,185	0	0	84,796		100/100
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	104,256	(18,900)		224,799	0	116,200	0	0	66,224		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.16 PAY 2.66 08/28/2048 BME203KL9	BME2038N9 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	66,390	(91,920)		1,169,054	0	79,680	0	0	147,072		100/100

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Currency Swap With BARCLAYS CAPITAL INC RCV 4.08 PAY 2.67 10/03/2048 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	112,830	(89,790)		1,945,835	0	136,120	0	0	253,410		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	313,897	(42,510)		3,610,845	0	361,880	0	0	489,694		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.33 PAY 2.92 06/30/2028 BME2QMVH4	NORLAND ESTATES LTD	D 1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	07/11/2018	06/30/2028	0	13,775,840	4.325%[2.924%]	0	0	145,229	(37,960)		261,746	0	172,640	0	0	91,136		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.55 PAY 2.37 10/12/2033 BME2QRFC2	SEGRO PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/12/2018	10/12/2033	0	9,160,950	4.554%[2.37%]	0	0	152,132	255,910		592,530	0	303,010	0	0	121,520		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 E57ODZWZ7FF32TWEFA76	07/26/2018	09/20/2030	0	9,229,368	4.164% / (3M NZDBBRFRA+161BP)	0	0	41,804	1,559,240		852,472	0	142,120	0	0	92,009		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	101,961	(176,750)		1,826,431	0	116,200	0	0	213,360		100/100
Currency Swap With JPMORGAN CHASE & CO RCV 4.09 PAY 4.39 10/25/2038 BME2RXGX1	MONASH UNIVERSITY	D 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2018	10/25/2038	0	3,034,820	4.085%[4.39%]	0	0	(3,535)	190,240		182,316	0	(118,285)	0	0	52,732		100/100
Currency Swap With BARCLAYS PLC RCV 5.24 PAY 3.70 08/16/2030 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	73,114	(220,480)		139,423	0	87,980	0	0	67,201		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	292,140	(1,372,565)		1,183,748	0	370,180	0	0	371,551		100/100
Currency Swap With CITIBANK NA RCV 4.27 PAY NZD3M 12/13/2030 BME2SBAV8	BME2SBE93 POWERCO LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030	0	1,975,500	4.273% / (3M NZDBBRFRA+181BP)	0	0	5,582	285,750		117,019	0	31,350	0	0	20,256		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 E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2031	0	894,960	3.444%[1.65%]	0	0	11,712	(13,720)		(985)	0	30,880	0	0	10,082		100/101
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	(15,709)	292,200		387,641	0	(346,200)	0	0	179,128		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	(9,938)	185,060		230,018	0	(219,260)	0	0	95,717		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	38,355	38,285		140,597	0	73,340	0	0	29,350		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	224,063	(521,500)		3,955,855	0	232,400	0	0	427,312		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	73,518	(227,715)		1,039,157	0	84,660	0	0	136,051		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	100,312	(303,620)		1,697,153	0	112,880	0	0	206,044		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	285,302	(962,350)		5,417,427	0	315,400	0	0	634,354		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	101,830	(445,200)		50,508	0	132,800	0	0	95,094		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	155,206	(667,800)		814,759	0	199,200	0	0	209,260		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 NA 7H6GLXDRUGQFU57RNE97	02/20/2007	03/28/2027	0	3,940,500	5.94%[5.041%]	0	0	47,203	532,950		525,436	0	115,800	0	0	13,798		100/100
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 NA 7H6GLXDRUGQFU57RNE97	02/20/2007	03/28/2027	0	3,940,500	5.94%[5.041%]	0	0	47,203	532,950		525,436	0	115,800	0	0	13,798		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	33,276	1,603,027		1,358,074	0	(140,869)	0	0	96,106		100/100
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 NA 7H6GLXDRUGQFU57RNE97	04/01/2011	07/12/2041	0	3,097,500	6.4%[8.26%]	0	0	19,518	1,022,700		828,437	0	(86,550)	0	0	59,565		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 NA 7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	0	32,168,214	6.475%[6.5%]	0	0	271,395	7,196,728		6,175,478	0	303,470	0	0	499,484		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	14,595	1,663,675		850,411	0	107,900	0	0	132,063		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	13,440	1,665,625		850,411	0	107,900	0	0	132,063		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 PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	0	10,302,500	6.301% / (SONIA+355.8BP)	0	0	14,595	1,667,575		812,397	0	107,900	0	0	132,063		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 NA 7H6GLXDRUGQFU57RNE97	09/20/2012	03/30/2036	0	15,371,000	4.745%[4.72%]	0	0	105,594	2,750,725		2,676,084	0	157,700	0	0	236,934		100/100
Currency Swap With CITIBANK NA RCV 4.96 PAY 4.61 06/15/2029 BRSMYZND4	BRSNROH85 BUUK INFRASTRUCTURE ISSUER PLC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2014	06/15/2029	0	2,509,500	4.9625%[4.61%]	0	0	23,926	516,825		528,603	0	24,900	0	0	20,654		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	(4,697)	535,040		462,931	0	(63,470)	0	0	17,505		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										3,050	0	17,530,156	58,060,920	XXX	140,141,133	1	28,986,665	0	0	30,281,629	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										3,050	0	17,530,156	58,060,920	XXX	140,141,133	1	28,986,665	0	0	30,281,629	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap With BARCLAYS BANK PLC RCV 3.11 PAY SOFR 05/18/2043 BHF382QG4	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	(907,762)	(42,287,983)		(42,287,983)	(18,050,627)	0	0	0	4,079,350		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	(998,246)	(41,545,492)		(41,545,492)	(17,649,077)	0	0	0	3,965,260		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	723,106	30,799,760		30,799,760	13,278,984	0	0	0	2,973,945		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	241,035	10,266,587		10,266,587	4,426,328	0	0	0	991,315		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	424,263	17,656,834		17,656,834	7,500,857	0	0	0	1,685,236		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	574,003	23,888,658		23,888,658	10,148,219	0	0	0	2,280,025		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap With CITIBANK NA RCV FEDL PAY 4.99 02/01/2029 BHF43M2Q7	Liability Portfolio .	N/A	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/01/2024	02/01/2029	0	500,000,000	4.98975% / (FEDL01+150BP)	0	0	652,817	0		12,884,146	0	0	0	0	3,826,279		0004
Interest Rate Swap With CITIBANK NA RCV 4.99 PAY FEDL 02/01/2029 BHF43M2T1	Variable Annuities ...	Exh 5	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/01/2024	02/01/2029	0	500,000,000	4.98825% / (FEDL01+150BP)	0	0	(658,498)	(12,900,870)		(12,900,870)	(16,409,062)	0	0	0	3,826,279		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	(712,639)	13,815,510		13,815,510	(2,793,721)	0	0	0	332,668		0004
Interest Rate Swap With LCHCLEARNET(US)LLC RCV SOFR PAY 3.68 04/03/2027 BHF4XPUR4	Variable Annuities ...	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	04/01/2025	04/03/2027	0	2,700,000,000	3.683% / (SOFR)	0	0	702,254	8,333,890		8,333,890	18,219,614	0	0	0	9,611,102		0002
Interest Rate Swap With LCHCLEARNET(US)LLC RCV 3.85 PAY SOFR 09/12/2055 BHF5CHMZ3	Variable Annuities ...	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	09/10/2025	09/12/2055	0	400,000,000	3.8475% / (SOFR)	7,450	0	336,028	(69,349,065)		(69,349,065)	(47,335,838)	0	0	0	10,764,732		0002
Interest Rate Swap With LCHCLEARNET(US)LLC RCV 3.85 PAY SOFR 09/12/2055 BHF5CHSY0	Variable Annuities ...	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	09/10/2025	09/12/2055	0	300,000,000	3.847% / (SOFR)	5,650	0	250,884	(52,034,618)		(52,034,618)	(35,499,022)	0	0	0	8,073,549		0002
Basis Swap With BARCLAYS BANK PLC RCV 3.36 PAY SOFR 09/26/2027 BHF5DY9G2	Variable Annuities ...	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	09/24/2025	09/26/2027	0	2,322,000,000	3.3589% / (SOFR)	5,475	0	(6,677,172)	(26,141,975)		(26,141,975)	(27,467,875)	0	0	0	11,546,208		0002
Basis Swap With BARCLAYS BANK PLC RCV 3.36 PAY SOFR 09/26/2027 BHF5DYSW6	Variable Annuities ...	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	09/24/2025	09/26/2027	0	1,178,000,000	3.3595% / (SOFR)	0	0	(3,382,112)	(13,255,586)		(13,255,586)	(13,940,123)	0	0	0	5,857,637		0002
Interest Rate Swap With LCHCLEARNET(US)LLC RCV SOFR PAY 3.30 09/26/2029 BHF5E0AF5	Variable Annuities ...	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	09/24/2025	09/26/2029	0	1,200,000,000	3.3019% / (SOFR)	0	0	3,970,158	49,383,785		49,383,785	45,840,132	0	0	0	10,378,059		0002
Interest Rate Swap With LCHCLEARNET(US)LLC RCV 3.64 PAY SOFR 12/16/2026 BHF5W7467	Variable Annuities ...	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	03/17/2026	12/16/2026	0	3,399,836,000	3.6383% / (SOFR)	0	3,310	(722,503)	(3,024,887)		(3,024,887)	(3,028,197)	0	0	0	7,807,768		0002
Interest Rate Swap With LCHCLEARNET(US)LLC RCV 4.17 PAY SOFR 09/15/2027 BHF6F7RD4	Variable Annuities ...	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	09/02/2026	09/15/2027	0	1,999,573,000	4.1728% / (SOFR)	0	4,749	602,393	(6,449,012)		(6,449,012)	(6,453,761)	0	0	0	9,790,274		0002
Interest Rate Swap With LCHCLEARNET(US)LLC RCV 4.58 PAY SOFR 09/15/2027 BHF6JCEP6	Variable Annuities ...	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	09/29/2026	09/15/2027	0	2,424,876,000	4.5848% / (SOFR)	0	2,432	0	1,624,345		1,624,345	1,621,913	0	0	0	11,872,635		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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 NA 7H6GLXDRUGQFU57RNE97	08/27/2010	03/31/2038	0	21,653,290	(SOFR+26.2BP)	0	0	(803,428)	9,422,097		9,422,097	(2,547,526)	0	0	0	367,259		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	(643,589)	4,602,940		4,602,940	(2,121,330)	0	0	0	324,622		0004
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	(734,124)	5,803,424		5,803,424	(2,391,300)	0	0	0	363,603		0004
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 3.18 PAY SOFR 10/11/2031 BRSK35QW3	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	(604,275)	(8,384,440)		(8,384,440)	(5,224,285)	0	0	0	1,121,704		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	(506,084)	(161,323)		(161,323)	236,587	0	0	0	207,727		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	41,850	(5,783,173)		(5,783,173)	(4,651,985)	0	0	0	936,969		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	49,906	(5,634,813)		(5,634,813)	(4,669,106)	0	0	0	936,969		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	49,906	(5,634,813)		(5,634,813)	(4,669,106)	0	0	0	936,969		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	79,684	(1,564,474)		(1,564,474)	(2,625,743)	0	0	0	502,392		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	114,498	(4,797,801)		(4,797,801)	(4,772,748)	0	0	0	937,152		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	465,693	236,547		236,547	(2,619,330)	0	0	0	448,170		0002
1119999999. Subtotal - swaps - hedging other - interest rate										(18,865,872)	10,491	(8,071,954)	(123,115,948)	XXX	(110,231,802)	(123,647,128)	0	0	0	116,745,857	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 E57ODZWZ7FF32TWEFA76	06/12/2024	07/19/2032	0	4,262,383	7.62%[4.72%]	370,119	0	84,842	52,151		52,151	39,587	0	0	0	51,350		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 E57ODZWZ7FF32TWEFA76	06/12/2024	07/19/2032	0	2,785,567	7.62%[4.72%]	241,881	0	55,446	34,082		34,082	25,871	0	0	0	33,559		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 E57ODZWZ7FF32TWEFA76	06/12/2024	07/19/2027	0	2,785,567	9.19%[4.92%]	241,881	0	83,850	(75,785)		(75,785)	45,213	0	0	0	12,457		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 E57ODZWZ7FF32TWEFA76	06/12/2024	07/19/2027	0	4,262,383	9.19%[4.92%]	370,119	0	128,305	(115,964)		(115,964)	69,183	0	0	0	19,062		0009
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.15 11/30/2027 BHF67ES39	BME4ALPT0 GREAT ROLLING STOCK COMPANY PLC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/26/2026	11/30/2027	0	16,798,146	0	0	0	111,870	423,274		423,274	423,274	0	0	0	90,738		0009
Currency Swap With CITIBANK NA RCV SOFR PAY AUBR3 07/12/2027 BME12GYT6	BME12EZ45 AQUASURE FINANCE PTY LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/15/2015	07/12/2027	0	24,320,000	SOFR+143BP / (AUDBIDBBSW3M+147BP)	0	0	(20,393)	2,040,508		2,040,508	(971,680)	0	0	0	107,451		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 E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2041	0	4,600,000	4.568%[3.813%]	0	0	36,654	654,187		654,187	(57,883)	0	0	0	87,652		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 E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2036	0	3,881,250	4.3095%[3.669%]	0	0	27,302	443,759		443,759	(48,992)	0	0	0	59,879		0009
Currency Swap With BARCLAYS BANK PLC RCV 3.54 PAY 2.62 12/15/2026 BME1VH0G7	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	19,924	(249,789)		(249,789)	16,035	0	0	0	8,508		0009
Currency Swap With CREDIT AGRICOLE CIB(NEW YORK) RCV 4.00 PAY 1.84 12/07/2027 BME24J923	BME24G0B0 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	38,624	(149,448)		(149,448)	69,873	0	0	0	13,920		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	19,926	(47,722)		(47,722)	359	0	0	0	12,099		0009
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	148,855	3,063,040		3,063,040	(279,203)	0	0	0	412,436		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	10,374,036	5.68%[5.1876%]	0	0	151,733	2,829,601		2,829,601	(276,714)	0	0	0	177,994		0009

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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	164,669	3,773,019		3,773,019	(359,963)	0	0	0	151,928		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	10,021,369	6.3%[5.95%]	0	0	132,770	2,258,146		2,258,146	(198,783)	0	0	0	191,404		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 E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	0	28,991,829	7.012%[6.46%]	0	0	361,583	6,737,156		6,737,156	(653,918)	0	0	0	388,596		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 E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	0	9,663,943	7.012%[6.46%]	0	0	120,528	2,245,719		2,245,719	(217,972)	0	0	0	129,532		0009
1139999999. Subtotal - swaps - hedging other - foreign exchange										1,224,000	0	1,666,488	23,915,934	XXX	23,915,934	(2,375,713)	0	0	0	1,948,565	XXX	XXX
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	4,027	64,007,611	Russell 2000 TR / (FEDL01+38BP)	0	0	(1,818,910)	(1,700,413)		(1,700,413)	(130,277)	0	0	0	272,181		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	11,441	199,208,381	SPTR / (FEDL01+62BP)	0	0	(5,773,241)	(2,682,293)		(2,682,293)	(2,064,762)	0	0	0	847,097		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 07/21/2027 BHF2SK9S7	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/02/2023	07/21/2027	751	12,503,793	MSCI Daily TR Gross EAFE USD / (FEDL01+71BP)	0	0	(386,086)	(245,559)		(245,559)	(722,969)	0	0	0	56,110		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	27,737	471,748,178	SPTR / (FEDL01+59BP)	0	0	(14,024,848)	5,076,030		5,076,030	2,275,337	0	0	0	2,592,705		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	17,156	297,771,459	SPTR / (FEDL01+50BP)	0	0	(8,679,928)	(3,357,253)		(3,357,253)	(4,621,973)	0	0	0	498,998		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	8,319	134,872,370	MSCI Daily TR Gross EAFE USD / (FEDL01+68.5BP)	0	0	(4,240,231)	754,653		754,653	(5,497,941)	0	0	0	356,489		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	27,922	473,265,335	SPTR / (FEDL01+51BP)	0	0	(13,864,798)	5,889,657		5,889,657	(13,702,716)	0	0	0	391,677		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	3,080	49,934,716	MSCI Daily TR Gross EAFE USD / (FEDL01+65BP)	0	0	(1,555,275)	286,091		286,091	(2,026,163)	0	0	0	39,206		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	5,010	82,272,266	Russell 2000 TR / (FEDL01+34BP)	0	0	(2,259,336)	(4,770,380)		(4,770,380)	(7,481,576)	0	0	0	64,595		0001

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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	27,858	470,154,619	SPTR / (FEDL01+49BP)	0	0	(13,773,917)	7,904,028		7,904,028	(482,159)	0	0	0	369,135		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	1,434	24,178,944	MSCI Daily TR Gross EAFE USD / (FEDL01+63BP)	0	0	735,399	800,637		800,637	1,538,773	0	0	0	40,518		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	13,800	239,522,391	SPTR / (FEDL01+49BP)	0	0	(6,942,770)	(2,697,775)		(2,697,775)	(3,732,970)	0	0	0	401,385		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	2,551	42,471,956	Russell 2000 TR / (FEDL01+40BP)	0	0	(1,185,591)	(3,014,202)		(3,014,202)	(3,507,762)	0	0	0	71,173		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	996	16,793,743	MSCI Daily TR Gross EAFE USD / (FEDL01+63BP)	0	0	510,779	556,141		556,141	1,069,022	0	0	0	28,143		0001
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	5,707	93,718,128	Russell 2000 TR / (FEDL01+30BP)	0	0	(2,547,809)	(5,439,449)		(5,439,449)	(8,585,708)	0	0	0	245,272		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	13,906	235,700,442	SPTR / (FEDL01+45BP)	0	0	(6,805,312)	2,983,129		2,983,129	(6,945,355)	0	0	0	616,856		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	1,180	19,896,202	MSCI Daily TR Gross EAFE USD / (FEDL01+57BP)	0	0	(596,641)	(650,640)		(650,640)	(1,298,172)	0	0	0	60,051		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	16,685	266,527,024	Russell 2000 TR / (FEDL01+30BP)	0	0	(7,319,946)	(8,354,673)		(8,354,673)	(2,030,193)	0	0	0	885,070		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	28,856	491,041,398	SPTR / (FEDL01+45BP)	0	0	(14,027,606)	4,826,615		4,826,615	6,013,020	0	0	0	1,630,627		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 05/10/2027 BHF306CN5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	05/10/2027	20,869	362,216,868	SPTR / (FEDL01+48.5BP)	0	0	10,524,748	3,499,434		3,499,434	5,621,768	0	0	0	1,412,436		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/08/2027 BHF306CT2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	01/08/2027	5,707	93,037,911	Russell 2000 TR / (FEDL01+32BP)	0	0	2,554,770	4,764,373		4,764,373	5,113,921	0	0	0	243,491		0001
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	10,135	175,910,104	SPTR / (FEDL01+73BP)	0	0	(5,414,749)	2,351,327		2,351,327	(2,305,619)	0	0	0	2,304,650		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	10,135	171,046,632	SPTR / (FEDL01+55BP)	0	0	5,083,839	(2,872,376)		(2,872,376)	108,062	0	0	0	134,295		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 08/10/2033 BHF3V1LM2	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/02/2023	08/10/2033	6,765	117,418,042	SPTR / (FEDL01+73.8BP)	0	0	(3,620,484)	1,511,509		1,511,509	(1,537,059)	0	0	0	1,538,328		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 NA 7H6GLXDRUGQFU57RNE97	10/02/2023	08/10/2033	3,642	62,434,424	SPTR / (FEDL01+66BP)	0	0	(1,896,353)	1,841,605		1,841,605	(1,048,700)	0	0	0	817,972		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	3,471	56,273,830	MSCI Daily TR Gross EAFE USD / (FEDL01+76.5BP)	0	0	(1,801,883)	352,256		352,256	(2,239,824)	0	0	0	247,755		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	10,000	164,216,100	Russell 2000 TR / (FEDL01+39BP)	0	0	4,571,234	9,501,753		9,501,753	14,895,508	0	0	0	722,990		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	12,180	206,445,519	SPTR / (FEDL01+61.5BP)	0	0	(6,202,929)	2,804,020		2,804,020	(5,817,867)	0	0	0	908,913		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	10,000	164,216,100	Russell 2000 TR / (FEDL01+33BP)	0	0	(4,503,218)	(9,431,978)		(9,431,978)	(14,944,397)	0	0	0	722,990		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	1,102	18,096,614	Russell 2000 TR / (FEDL01+33BP)	0	0	(496,249)	(1,039,189)		(1,039,189)	(1,646,413)	0	0	0	79,674		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	20,598	347,628,862	SPTR / (FEDL01+55BP)	0	0	10,332,206	(5,838,463)		(5,838,463)	219,985	0	0	0	272,936		0001
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	7,423	118,575,373	Russell 2000 TR / (FEDL01+40BP)	0	0	3,339,180	3,786,212		3,786,212	903,087	0	0	0	576,405		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	20,598	350,515,342	SPTR / (FEDL01+78BP)	0	0	(10,828,838)	10,960,290		10,960,290	5,262,215	0	0	0	4,620,520		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	7,423	118,575,373	Russell 2000 TR / (FEDL01+34BP)	0	0	(3,289,607)	(3,723,503)		(3,723,503)	(938,091)	0	0	0	576,405		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	5,870	99,889,555	SPTR / (FEDL01+78BP)	0	0	(3,085,993)	3,123,247		3,123,247	1,499,518	0	0	0	1,316,752		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 O2RNE8IBXP4ROTD8PU41	09/26/2023	09/10/2033	2,117	36,024,904	SPTR / (FEDL01+72BP)	0	0	(1,097,023)	1,236,442		1,236,442	536,620	0	0	0	474,883		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	5,870	99,889,555	SPTR / (FEDL01+74BP)	0	0	(3,055,761)	3,325,672		3,325,672	1,490,703	0	0	0	1,316,752		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	254,527,005	254,527,005	NO INDEX / (SOFR+36.5BP)	0	0	2,051,261	(46,285,096)		(46,285,096)	(25,546,904)	0	0	0	2,323,821		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	461,167,540	461,167,540	NO INDEX / (SOFR+35.5BP)	0	0	4,496,813	(83,832,528)		(83,832,528)	(46,290,996)	0	0	0	4,138,910		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	252,113,620	252,113,620	NO INDEX / (SOFR+31.5BP)	0	0	2,499,655	(43,871,558)		(43,871,558)	(25,547,125)	0	0	0	2,172,374		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 NA 7H6GLXDRUGQFU57RNE97	09/18/2024	07/01/2030	41,078,425	41,078,425	NO INDEX / (SOFR+33BP)	0	0	348,004	(7,351,566)		(7,351,566)	(4,137,577)	0	0	0	397,922		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	405,069,292	405,069,292	NO INDEX / (SOFR+34BP)	0	0	4,199,453	(71,881,647)		(71,881,647)	(40,874,460)	0	0	0	3,730,038		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 O2RNE8IBXP4ROTD8PU41	09/19/2024	09/17/2029	72,617,766	72,617,766	NO INDEX / (SOFR+31BP)	0	0	754,231	(12,669,090)		(12,669,090)	(7,663,157)	0	0	0	625,433		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	304,648,799	304,648,799	NO INDEX / (SOFR+32BP)	0	0	3,043,588	(53,638,524)		(53,638,524)	(32,342,220)	0	0	0	2,625,051		0002
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY SOFR 09/20/2029 BHF4JON93	Variable Annuities	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2029	567,501,745	567,501,745	NO INDEX / (SOFR+33BP)	0	0	6,656,594	(95,654,881)		(95,654,881)	(57,769,386)	0	0	0	4,894,470		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 NA 7H6GLXDRUGQFU57RNE97	09/20/2024	09/19/2029	49,390,231	49,390,231	NO INDEX / (SOFR+31BP)	0	0	505,368	(8,762,261)		(8,762,261)	(5,194,711)	0	0	0	425,774		0002
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	42,250	684,981,083	MSCI Daily TR Gross EAFE USD / (FEDL01+67BP)	0	0	21,460,317	(4,466,462)		(4,466,462)	27,195,812	0	0	0	3,471,505		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	42,250	712,385,193	MSCI Daily TR Gross EAFE USD / (FEDL01+66BP)	0	0	21,819,227	22,819,100		22,819,100	45,178,971	0	0	0	3,756,656		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	42,250	701,802,413	MSCI Daily TR Gross EAFE USD / (FEDL01+66BP)	0	0	21,036,163	12,191,566		12,191,566	27,723,272	0	0	0	3,835,144		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	186,467	605,549,718	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-190BP)	0	0	(7,598,740)	(22,452,189)		(22,452,189)	(42,337,786)	0	0	0	3,193,276		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	186,467	595,249,281	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-187BP)	0	0	(7,452,759)	(12,332,261)		(12,332,261)	(26,839,292)	0	0	0	3,252,862		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	46,099	765,737,028	MSCI Daily TR Gross EAFE USD / (FEDL01+69BP)	0	0	23,112,615	13,658,671		13,658,671	30,142,504	0	0	0	3,722,312		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	131,234	996,289,158	S&P 500 / (FEDL01+-45BP)	0	0	(22,329,569)	8,781,273		8,781,273	14,041,277	0	0	0	4,843,045		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 11/10/2027 BHF4J3Z03	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2024	11/10/2027	204,037	615,660,632	Russell 2000 / (FEDL01+-66BP)	0	0	(12,785,231)	(46,293,403)		(46,293,403)	(52,223,412)	0	0	0	3,246,594		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	131,216	996,152,507	S&P 500 / (FEDL01+-35BP)	0	0	(23,025,876)	7,867,590		7,867,590	14,578,067	0	0	0	4,842,381		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 10/10/2027 BHF4J3ZC7	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/23/2024	10/10/2027	87,434	662,346,649	S&P 500 / (FEDL01+-41.5BP)	0	0	(15,143,002)	7,065,056		7,065,056	(18,245,286)	0	0	0	3,356,793		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	21,125	342,490,541	MSCI Daily TR Gross EAFE USD / (FEDL01+72BP)	0	0	10,854,579	(2,064,750)		(2,064,750)	13,504,766	0	0	0	1,735,752		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	20,451	344,828,156	MSCI Daily TR Gross EAFE USD / (FEDL01+71.5BP)	0	0	10,696,558	11,221,760		11,221,760	21,780,741	0	0	0	1,818,400		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	20,560	341,516,157	MSCI Daily TR Gross EAFE USD / (FEDL01+70.5BP)	0	0	10,343,839	6,083,823		6,083,823	13,420,505	0	0	0	1,866,285		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	14,141	340,687,093	Russell 2000 Value Index / (FEDL01+41BP)	0	0	9,429,053	13,654,076		13,654,076	5,982,932	0	0	0	1,861,755		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	23,059	318,698,660	Russell 2000 Growth Index / (FEDL01+41BP)	0	0	9,185,782	7,621,525		7,621,525	(1,202,677)	0	0	0	1,549,221		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	23,059	335,221,827	Russell 2000 Growth Index / (FEDL01+41BP)	0	0	9,379,570	24,151,755		24,151,755	30,326,804	0	0	0	1,698,914		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	143,655	695,507,263	MSCI Daily TR Gross EM / (FEDL01+69BP)	0	0	19,968,571	15,820,266		15,820,266	25,064,240	0	0	0	3,800,743		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	349,162	2,645,038,323	S&P 500 / (FEDL01+-33BP)	0	0	(62,065,168)	26,108,858		26,108,858	(71,737,781)	0	0	0	13,405,134		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 O2RNE8IBXP4ROTD8PU41	09/24/2024	10/10/2027	87,290	661,255,793	S&P 500 / (FEDL01+-33BP)	0	0	(15,516,235)	6,527,448		6,527,448	(17,934,219)	0	0	0	3,351,264		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	263,100	1,997,376,270	S&P 500 / (FEDL01+-32BP)	0	0	(46,589,663)	15,227,043		15,227,043	29,554,463	0	0	0	9,709,414		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	130,936	994,026,831	S&P 500 / (FEDL01+-39BP)	0	0	(22,697,590)	8,215,691		8,215,691	14,332,510	0	0	0	4,832,048		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	246,112	964,505,052	Russell 1000 VALUE INDEX TR / (FEDL01+70BP)	0	0	28,266,029	35,949,024		35,949,024	55,599,645	0	0	0	5,086,173		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	51,013	387,275,392	S&P 500 / (FEDL01+-32BP)	0	0	(9,033,366)	2,952,711		2,952,711	5,731,021	0	0	0	1,882,578		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	262,134	1,990,042,688	S&P 500 / (FEDL01+-34BP)	0	0	(46,139,174)	15,612,593		15,612,593	29,707,835	0	0	0	10,874,999		0001
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	17,079	607,309,428	NASDAQ 100 Total Return / (FEDL01+76BP)	0	0	18,516,831	(28,253,532)		(28,253,532)	(37,785,360)	0	0	0	2,952,182		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	1,459	42,462,021	NASDAQ 100 Stock Index / (FEDL01+10BP)	0	0	(1,103,562)	2,009,053		2,009,053	2,682,553	0	0	0	206,411		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	17,079	621,721,884	NASDAQ 100 Total Return / (FEDL01+76BP)	0	0	18,519,989	(13,913,722)		(13,913,722)	9,484,719	0	0	0	3,150,905		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	19,214	694,832,616	NASDAQ 100 Total Return / (FEDL01+76BP)	0	0	21,425,614	(19,929,867)		(19,929,867)	(26,713,150)	0	0	0	3,664,096		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 O2RNE8IBXP4ROTD8PU41	09/25/2024	09/10/2027	3,836	12,245,471	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-183BP)	0	0	(156,782)	(258,056)		(258,056)	(543,967)	0	0	0	59,526		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	24,109	714,151,976	NASDAQ 100 Stock Index / (FEDL01+10BP)	0	0	(18,761,192)	20,561,682		20,561,682	28,170,961	0	0	0	3,765,973		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 O2RNE8IBXP4ROTD8PU41	09/25/2024	09/10/2027	7,843	22,673,697	Russell 2000 / (FEDL01+-52BP)	0	0	(496,150)	(806,881)		(806,881)	(144,862)	0	0	0	110,219		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	157,260	1,219,254,079	S&P 500 / (FEDL01+-28BP)	0	0	(28,991,645)	(16,778,106)		(16,778,106)	(15,790,732)	0	0	0	6,429,553		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	104,840	794,203,888	S&P 500 / (FEDL01+-30BP)	0	0	(18,804,622)	7,602,202		7,602,202	(21,413,720)	0	0	0	4,025,049		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	3,500	26,513,865	S&P 500 / (FEDL01+-31BP)	0	0	(625,899)	256,540		256,540	(715,859)	0	0	0	134,373		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	650	1,935,573	Russell 2000 / (FEDL01+-56BP)	0	0	(41,354)	(122,649)		(122,649)	(176,165)	0	0	0	9,810		0005
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	200	5,965,022	NASDAQ 100 Stock Index / (FEDL01+9BP)	0	0	(150,914)	132,379		132,379	(87,723)	0	0	0	30,231		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	650	2,031,478	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-183BP)	0	0	(27,036)	(16)		(16)	(93,725)	0	0	0	10,296		0005
Total Return Swap With SOCIETEGENERALESA R Tot Ret PAY SOFR 10/10/2029 BHF4KBBD1	Variable Annuities	Exh 5	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/09/2024	10/10/2029	146,897,746	146,897,746	NO INDEX / (SOFR+32BP)	0	0	1,222,570	(11,692,799)		(11,692,799)	(12,818,178)	0	0	0	1,278,546		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	12,218	92,556,115	S&P 500 / (FEDL01+-45BP)	0	0	(2,093,130)	1,023,592		1,023,592	(2,569,635)	0	0	0	469,077		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	156,351	465,582,790	Russell 2000 / (FEDL01+-72BP)	0	0	(9,430,885)	(28,909,471)		(28,909,471)	(42,784,627)	0	0	0	2,359,588		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	201	4,862,104	Russell 2000 Value Index / (FEDL01+57.5BP)	0	0	(141,787)	(213,896)		(213,896)	(437,558)	0	0	0	24,641		0001
Total Return Swap With SOCIETEGENERALESA RCV FEDL P Tot Ret 10/10/2027 BHF4KFB91	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/10/2024	10/10/2027	8,829	128,352,206	Russell 2000 Growth Index / (FEDL01+51BP)	0	0	3,679,965	9,364,482		9,364,482	11,546,614	0	0	0	650,493		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	225,780	845,572,742	Russell 1000 VALUE INDEX TR / (FEDL01+79BP)	0	0	25,985,847	(5,544,244)		(5,544,244)	33,189,854	0	0	0	4,285,388		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	38,434	179,626,564	MSCI Daily TR Gross EM / (FEDL01+65BP)	0	0	5,330,279	(2,350,546)		(2,350,546)	2,342,299	0	0	0	910,353		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	7,389	119,794,680	MSCI Daily TR Gross EAFE USD / (FEDL01+80BP)	0	0	3,866,293	(627,586)		(627,586)	4,672,508	0	0	0	607,123		0001

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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	35,189	266,570,399	S&P 500 / (FEDL01+-36BP)	0	0	(6,198,369)	2,711,214		2,711,214	(7,271,631)	0	0	0	1,350,987		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 10/10/2027 BHF4LQZ06	Variable Annuities	Exh 5	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/10/2027	74,728	566,093,744	S&P 500 / (FEDL01+-34BP)	0	0	(13,243,174)	5,644,565		5,644,565	(15,383,482)	0	0	0	2,868,980		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/10/2027 BHF4LQZ30	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/18/2024	10/10/2027	4,060	147,795,003	NASDAQ 100 Total Return / (FEDL01+85BP)	0	0	4,492,548	(3,175,023)		(3,175,023)	2,197,881	0	0	0	749,030		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 11/10/2027 BHF4LBZ44	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/23/2024	11/10/2027	31,222	541,910,731	SPTR / (FEDL01+84BP)	0	0	17,108,920	6,668,084		6,668,084	7,335,172	0	0	0	2,857,685		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	41,910	324,932,840	S&P 500 / (FEDL01+-30BP)	0	0	(7,680,352)	(4,403,549)		(4,403,549)	(4,241,349)	0	0	0	1,713,485		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	1,273	37,708,551	NASDAQ 100 Stock Index / (FEDL01+9BP)	0	0	(987,978)	1,089,371		1,089,371	1,485,171	0	0	0	198,850		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	6,554	19,776,020	.Russell 2000 / (FEDL01+-54BP)	0	0	(427,208)	(1,510,217)		(1,510,217)	(1,665,811)	0	0	0	104,286		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	3,939	68,368,022	SPTR / (FEDL01+87BP)	0	0	2,172,926	862,396		862,396	915,170	0	0	0	360,528		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	95,434	374,002,792	...Russell 1000 VALUE INDEX TR / (FEDL01+98BP)	0	0	(11,667,380)	(14,476,701)		(14,476,701)	(21,350,021)	0	0	0	1,972,248		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 11/10/2027 BHF4MAPK0	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/07/2024	11/10/2027	3,780	55,426,896	...Russell 2000 Growth Index / (FEDL01+65BP)	0	0	(1,660,714)	(4,489,856)		(4,489,856)	(4,351,848)	0	0	0	292,285		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	607	14,966,702	...Russell 2000 Value Index / (FEDL01+69BP)	0	0	(446,585)	(949,769)		(949,769)	(1,276,334)	0	0	0	78,925		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	18,475	307,592,862	Russell 2000 TR / (FEDL01+63BP)	0	0	9,113,004	22,640,493		22,640,493	25,720,119	0	0	0	1,622,045		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	3,665	132,536,772	NASDAQ 100 Total Return / (FEDL01+91BP)	0	0	4,226,117	(3,585,939)		(3,585,939)	(5,177,762)	0	0	0	698,913		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	21,816	378,653,658	SPTR / (FEDL01+95.5BP)	0	0	12,261,374	5,096,252		5,096,252	4,917,679	0	0	0	1,996,773		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	25,979	120,162,150	MSCI Daily TR Gross EM / (FEDL01+82.5BP)	0	0	(3,875,914)	3,047,300		3,047,300	2,287,225	0	0	0	633,657		0001
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	38,568	669,413,013	SPTR / (FEDL01+103BP)	0	0	22,030,237	9,572,448		9,572,448	8,427,771	0	0	0	3,530,049		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	29,035	503,951,639	SPTR / (FEDL01+105BP)	0	0	16,655,933	7,311,747		7,311,747	6,294,054	0	0	0	2,657,513		0001
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	34,946	265,299,548	S&P 500 / (FEDL01+-19BP)	0	0	(6,430,363)	1,626,186		1,626,186	4,165,122	0	0	0	1,449,784		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	1,030	29,976,615	NASDAQ 100 Stock Index / (FEDL01+26BP)	0	0	(812,382)	1,360,400		1,360,400	1,930,021	0	0	0	163,813		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	5,558	16,067,883	Russell 2000 / (FEDL01+-33BP)	0	0	(372,996)	(619,257)		(619,257)	(120,278)	0	0	0	87,806		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	37,626	175,850,266	MSCI Daily TR Gross EM / (FEDL01+72BP)	0	0	5,303,319	(2,077,073)		(2,077,073)	2,332,436	0	0	0	994,546		0001
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	5,209	84,451,277	MSCI Daily TR Gross EAFE USD / (FEDL01+83BP)	0	0	2,744,016	(401,767)		(401,767)	3,282,208	0	0	0	477,626		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	8,885	144,048,684	MSCI Daily TR Gross EAFE USD / (FEDL01+88BP)	0	0	4,732,803	(598,909)		(598,909)	5,560,423	0	0	0	814,688		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	198,053	1,500,328,716	S&P 500 / (FEDL01+-17BP)	0	0	36,905,467	(12,136,497)		(12,136,497)	39,349,996	0	0	0	8,485,324		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	14,174	44,298,711	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-199BP)	0	0	537,513	(17,168)		(17,168)	2,119,833	0	0	0	250,538		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	3,836	114,409,122	NASDAQ 100 Stock Index / (FEDL01+25BP)	0	0	3,018,605	(2,323,152)		(2,323,152)	1,677,636	0	0	0	647,057		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	23,209	69,111,876	Russell 2000 / (FEDL01+-32BP)	0	0	1,591,532	4,610,988		4,610,988	6,451,086	0	0	0	390,872		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	8,718	317,358,826	NASDAQ 100 Total Return / (FEDL01+104BP)	0	0	10,054,781	(5,902,976)		(5,902,976)	4,771,667	0	0	0	1,794,868		0001

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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	 252,860	 946,990,537	... Russell 1000 VALUE INDEX TR / (FEDL01+103BP)	 0	 0	30,678,503	.....(3,121,527)	.....	.....(3,121,527)	36,331,174	 0	 0	 0	5,355,841	.....	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	23,106	 335,905,092	... Russell 2000 Growth Index / (FEDL01+65BP)	 0	 0	 9,955,373	25,134,530	.....	25,134,530	30,053,432	 0	 0	 0	 1,899,759	.....	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	4,698	 113,642,600	... Russell 2000 Value Index / (FEDL01+66BP)	 0	 0	3,380,803	 5,327,301	.....	 5,327,301	10,156,427	 0	 0	 0	642,722	.....	0001 .....
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	4,342	 72,123,694	.. MSCI Daily TR Gross EAFE USD / (FEDL01+84BP)	 0	 0	 2,252,317	 1,397,353	.....	 1,397,353	 2,783,095	 0	 0	 0	394,135	.....	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	1,526	 54,262,790	.....NASDAQ 100 Total Return / (FEDL01+95BP)	 0	 0	 1,725,874	.....(2,386,870)	.....	.....(2,386,870)	.....(3,434,449)	 0	 0	 0	296,530	.....	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	9,383	 149,884,511	Russell 2000 TR / (FEDL01+70BP)	 0	 0	 4,537,128	 5,310,905	.....	 5,310,905	 1,202,066	 0	 0	 0	819,075	.....	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	 11,702	 199,132,466	..... SPTR / (FEDL01+95BP)	 0	 0	 6,388,495	.....(1,210,993)	.....	.....(1,210,993)	.....(2,992,819)	 0	 0	 0	 1,088,200	.....	0001 .....
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 01/10/2028 BHF4Q6BC8	Variable Annuities ...	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	. 12/20/2024	. 01/10/2028	52,454	 397,359,507	..... S&P 500 / (FEDL01+-20BP)	 0	 0	.....(9,689,902)	 3,360,232	.....	 3,360,232	... (10,481,550)	 0	 0	 0	 2,247,324	.....	0001 .....
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 01/10/2028 BHF4Q6CF0	Variable Annuities ...	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	. 12/20/2024	. 01/10/2028	84,603	 251,931,236	.Russell 2000 / (FEDL01+-26BP)	 0	 0	.....(5,906,322)	... (16,981,572)	.....	... (16,981,572)	... (23,450,002)	 0	 0	 0	 1,424,833	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2027 BHF4Q6CV5	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 12/20/2024	. 12/10/2027	59,035	.. 1,004,596,234	..... SPTR / (FEDL01+92BP)	 0	 0	32,018,553	.....(6,453,171)	.....	.....(6,453,171)	... (14,944,757)	 0	 0	 0	 5,489,823	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2027 BHF4Q6V9	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 12/24/2024	. 12/10/2027	 27,100	 461,159,616	..... SPTR / (FEDL01+91BP)	 0	 0	14,665,892	.....(3,015,607)	.....	.....(3,015,607)	.....(6,838,204)	 0	 0	 0	 2,520,102	.....	0001 .....
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	41,762	 704,156,933	.. MSCI Daily TR Gross EAFE USD / (FEDL01+99BP)	 0	 0	... (23,221,508)	....(24,510,334)	.....	....(24,510,334)	... (43,938,511)	 0	 0	 0	 4,112,517	.....	0001 .....
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 02/10/2028 BHF4RCC90	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZIWZ7FF32TIWEFA76	. 01/10/2025	. 02/10/2028	 101,222	 396,685,779	... Russell 1000 VALUE INDEX TR / (FEDL01+81BP)	 0	 0	... (11,919,894)	... (14,680,311)	.....	... (14,680,311)	... (22,917,317)	 0	 0	 0	 2,316,780	.....	0001 .....
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	19,885	 154,170,592	..... S&P 500 / (FEDL01+-43BP)	 0	 0	.....(3,502,346)	.....(1,667,368)	.....	.....(1,667,368)	.....(2,057,128)	 0	 0	 0	900,409	.....	0001 .....

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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	4,091	121,182,784	.....NASDAQ 100 Stock Index / (FEDL01+13BP)	 0	 0	.....(3,208,950)	 3,538,194	.....	 3,538,194	4,707,427	 0	 0	 0	707,749	.....	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	7,404	108,566,333	... Russell 2000 Growth Index / (FEDL01+70BP)	 0	 0	.....(3,290,708)	.....(8,889,909)	.....	.....(8,889,909)	.....(8,517,642)	 0	 0	 0	634,064	.....	0001 .....
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	2,767	 68,225,476	... Russell 2000 Value Index / (FEDL01+70BP)	 0	 0	.....(2,040,452)	.....(4,362,092)	.....	.....(4,362,092)	.....(5,825,751)	 0	 0	 0	398,460	.....	0001 .....
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	5,696	 94,833,501	Russell 2000 TR / (FEDL01+70.5BP)	 0	 0	2,858,940	 6,899,257	.....	 6,899,257	7,826,184	 0	 0	 0	553,860	.....	0001 .....
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 02/10/2028 BHF4SPGP0	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.01/28/2025	.02/10/2028	3,702	 61,635,116	Russell 2000 TR / (FEDL01+69BP)	 0	 0	1,851,699	 4,476,608	.....	 4,476,608	5,089,031	 0	 0	 0	359,970	.....	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	3,343	 55,658,075	Russell 2000 TR / (FEDL01+70.5BP)	 0	 0	1,677,921	 4,049,307	.....	 4,049,307	 4,593,251	 0	 0	 0	325,062	.....	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	14,384	 66,531,135	..MSCI Daily TR Gross EM / (FEDL01+66BP)	 0	 0	2,066,736	.....(1,527,777)	.....	.....(1,527,777)	.....(1,173,724)	 0	 0	 0	388,565	.....	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	8,473	141,068,163	Russell 2000 TR / (FEDL01+69.5BP)	 0	 0	 4,242,991	10,246,818	.....	10,246,818	11,648,684	 0	 0	 0	823,886	.....	0001 .....
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 03/10/2028 BHF4TJ6V1	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.02/10/2025	.03/10/2028	62,997	.. 1,072,017,429	..... SPTR / (FEDL01+80.5BP)	 0	 0	33,306,182	.....(9,255,041)	.....	.....(9,255,041)	... (15,820,313)	 0	 0	 0	6,440,665	.....	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	7,187	 255,561,383	.....NASDAQ 100 Total Return / (FEDL01+80BP)	 0	 0	 7,862,851	... (11,797,636)	.....	... (11,797,636)	... (15,775,499)	 0	 0	 0	 1,535,409	.....	0001 .....
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 03/10/2028 BHF4TJ864	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.02/10/2025	.03/10/2028	82,976	 318,893,944	... Russell 1000 VALUE INDEX TR / (FEDL01+78BP)	 0	 0	 9,419,141	 6,222,165	.....	 6,222,165	 5,381,054	 0	 0	 0	 1,915,910	.....	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	1,323	 18,285,196	... Russell 2000 Growth Index / (FEDL01+68BP)	 0	 0	..... (562,147)	..... (471,865)	.....	..... (471,865)	74,622	 0	 0	 0	109,857	.....	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	 940	 22,646,621	... Russell 2000 Value Index / (FEDL01+67BP)	 0	 0	666,994	986,919	.....	986,919	379,148	 0	 0	 0	 136,061	.....	0001 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	9,941	48,129,461	MSCI Daily TR Gross EM / (FEDL01+74BP)	0	0	(1,397,782)	(933,208)		(933,208)	(1,711,602)	0	0	0	289,161		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	10,111	167,950,869	MSCI Daily TR Gross EAFE USD / (FEDL01+88.5BP)	0	0	5,297,513	3,397,396		3,397,396	6,442,404	0	0	0	1,009,046		0001
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	91,807,169	91,807,169	NO INDEX / (SOFR+25.7BP)	0	0	(614,823)	(9,035,818)		(9,035,818)	(8,101,707)	0	0	0	290,320		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	80,191,499	80,191,499	NO INDEX / (SOFR+26.8BP)	0	0	(580,930)	(10,180,096)		(10,180,096)	(7,033,143)	0	0	0	261,287		0002
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	1,881	45,500,581	Russell 2000 Value Index / (FEDL01+53.5BP)	0	0	1,315,204	2,048,573		2,048,573	4,059,681	0	0	0	281,292		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 O2RNE8IBXP4ROTD8PU41	03/11/2025	04/10/2028	3,220	15,049,111	MSCI Daily TR Gross EM / (FEDL01+74.5BP)	0	0	(456,454)	252,281		252,281	(178,673)	0	0	0	93,036		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	10,685	155,333,935	Russell 2000 Growth Index / (FEDL01+55BP)	0	0	4,496,454	11,381,629		11,381,629	13,877,323	0	0	0	960,300		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	61,007	228,478,414	Russell 1000 VALUE INDEX TR / (FEDL01+73.5BP)	0	0	6,934,391	(1,684,185)		(1,684,185)	8,909,932	0	0	0	1,412,492		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/10/2028 BHF4W2YE1	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2025	04/10/2028	1,042	17,111,318	Russell 2000 TR / (FEDL01+65BP)	0	0	507,447	1,017,546		1,017,546	1,556,350	0	0	0	105,785		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	161,922	1,229,263,247	S&P 500 / (FEDL01+-57BP)	0	0	26,515,520	(12,185,988)		(12,185,988)	(16,527,909)	0	0	0	5,975,552		0001
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	161,922	1,226,622,300	S&P 500 / (FEDL01+-49BP)	0	0	(27,391,947)	17,004,022		17,004,022	(33,371,856)	0	0	0	8,178,182		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	340	10,140,537	NASDAQ 100 Stock Index / (FEDL01+38P)	0	0	(252,430)	242,725		242,725	(153,028)	0	0	0	62,690		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	320	9,544,035	NASDAQ 100 Stock Index / (FEDL01+38P)	0	0	(237,581)	227,977		227,977	(144,261)	0	0	0	59,003		0005

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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	900	2,812,815	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-187BP)	0	0	(36,609)	2,208		2,208	(134,425)	0	0	0	17,389		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	1,600	4,764,488	Russell 2000 / (FEDL01+-64BP)	0	0	(99,144)	(290,379)		(290,379)	(442,950)	0	0	0	29,455		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	2,700	20,453,553	S&P 500 / (FEDL01+-49BP)	0	0	(456,766)	275,891		275,891	(557,371)	0	0	0	126,447		0005
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/10/2028 BHF4WELW9	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/13/2025	04/10/2028	1,308	21,479,466	Russell 2000 TR / (FEDL01+63BP)	0	0	634,020	1,270,918		1,270,918	1,955,692	0	0	0	132,790		0001
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	178,300	1,353,600,110	S&P 500 / (FEDL01+-54BP)	0	0	29,482,594	(13,046,933)		(13,046,933)	(18,419,689)	0	0	0	6,579,964		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	28,350	214,762,307	S&P 500 / (FEDL01+-57BP)	0	0	4,674,220	(3,147,028)		(3,147,028)	5,937,885	0	0	0	1,327,696		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	19,450	57,918,307	Russell 2000 / (FEDL01+-69BP)	0	0	1,185,240	3,489,939		3,489,939	5,395,762	0	0	0	358,061		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	178,300	1,350,692,037	S&P 500 / (FEDL01+-51BP)	0	0	(29,971,404)	19,172,198		19,172,198	(36,870,835)	0	0	0	9,005,384		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	6,350	19,845,973	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-226BP)	0	0	201,445	(104,272)		(104,272)	969,790	0	0	0	122,691		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	196,010	1,488,049,117	S&P 500 / (FEDL01+-51BP)	0	0	32,724,426	(13,933,884)		(13,933,884)	(20,490,437)	0	0	0	7,233,532		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	196,010	1,488,049,117	S&P 500 / (FEDL01+-47BP)	0	0	(33,142,313)	16,674,068		16,674,068	21,903,312	0	0	0	9,689,161		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	483	1,438,280	Russell 2000 / (FEDL01+-69BP)	0	0	(29,431)	(89,414)		(89,414)	(131,393)	0	0	0	7,289		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	178	556,312	.MSCI EAFE - PRICE RETURN INDEX / (FEDL01+193.5BP)	0	0	(6,975)	30		30	(26,198)	0	0	0	2,819		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	75	223,335	.Russell 2000 / (FEDL01+69BP)	0	0	(4,570)	(13,754)		(13,754)	(20,595)	0	0	0	1,132		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	367	2,780,168	.S&P 500 / (FEDL01+49BP)	0	0	(62,085)	31,901		31,901	(78,087)	0	0	0	14,090		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	1,435	10,870,685	.S&P 500 / (FEDL01+49BP)	0	0	(242,757)	124,175		124,175	(304,688)	0	0	0	55,093		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	22	68,758	.MSCI EAFE - PRICE RETURN INDEX / (FEDL01+193.5BP)	0	0	(858)	498		498	(2,905)	0	0	0	348		0005
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/10/2028 BHF4WPB13	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2025	04/10/2028	521	8,555,659	Russell 2000 TR / (FEDL01+62BP)	0	0	251,950	505,372		505,372	779,368	0	0	0	52,893		0001
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	12	357,901	.NASDAQ 100 Stock Index / (FEDL01+1BP)	0	0	(8,812)	7,983		7,983	(5,253)	0	0	0	1,814		0005
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/10/2028 BHF4X14Y1	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/21/2025	04/10/2028	781	12,825,277	Russell 2000 TR / (FEDL01+54BP)	0	0	370,595	743,002		743,002	1,172,341	0	0	0	79,288		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	10,028	169,970,087	.SPTR / (FEDL01+73.5BP)	0	0	5,253,861	(2,347,634)		(2,347,634)	4,594,011	0	0	0	1,050,783		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	5,861	213,356,283	.NASDAQ 100 Total Return / (FEDL01+73BP)	0	0	6,312,197	(4,904,064)		(4,904,064)	3,417,370	0	0	0	1,319,004		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	3,716	13,916,858	...Russell 1000 VALUE INDEX TR / (FEDL01+70BP)	0	0	419,004	(109,097)		(109,097)	543,244	0	0	0	86,036		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	709	17,150,405	...Russell 2000 Value Index / (FEDL01+53BP)	0	0	494,798	769,778		769,778	1,530,944	0	0	0	106,027		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 05/10/2028 BHF4Y49K9	Variable Annuities ...	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/07/2025	05/10/2028	11,186	194,151,990	.SPTR / (FEDL01+68BP)	0	0	5,910,855	1,807,128		1,807,128	2,710,681	0	0	0	1,232,123		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 05/10/2028 BHF4YA9U3	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/09/2025	05/10/2028	32,791	552,895,216	..MSCI Daily TR Gross EAFE USD / (FEDL01+82.5BP)	0	0	17,583,770	18,218,141		18,218,141	34,069,227	0	0	0	3,508,771		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 05/10/2028 BHF4YAA80	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	04/09/2025	05/10/2028	8,511	307,781,846	.....NASDAQ 100 Total Return / (FEDL01+72BP)	0	0	9,404,414	(9,595,668)		(9,595,668)	(11,857,247)	0	0	0	1,953,238		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 05/10/2028 BHF4YAAC1	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	04/09/2025	05/10/2028	14,353	249,120,643	..... SPTR / (FEDL01+72BP)	0	0	7,654,537	2,465,822		2,465,822	3,432,227	0	0	0	1,580,964		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 05/10/2028 BHF4YAAJ6	Variable Annuities ...	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/09/2025	05/10/2028	20,564	80,589,658	...Russell 1000 VALUE INDEX TR / (FEDL01+70BP)	0	0	2,361,781	2,974,155		2,974,155	4,601,950	0	0	0	511,436		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 05/10/2028 BHF4YAH91	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	04/09/2025	05/10/2028	7,394	108,419,701	...Russell 2000 Growth Index / (FEDL01+51BP)	0	0	3,142,539	8,753,218		8,753,218	8,459,477	0	0	0	688,051		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 05/10/2028 BHF4YJE12	Variable Annuities ...	Exh 5	Equity	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2025	05/10/2028	60	312,204	...Russell 1000 GROWTH / (FEDL01+65BP)	0	0	9,826	(2,841)		(2,841)	(7,355)	0	0	0	1,981		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 05/10/2028 BHF4YJE95	Variable Annuities ...	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2025	05/10/2028	1,318	32,497,715	...Russell 2000 Value Index / (FEDL01+60BP)	0	0	949,542	2,080,824		2,080,824	2,748,916	0	0	0	206,236		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 05/10/2028 BHF4YJFP8	Variable Annuities ...	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2025	05/10/2028	822	13,685,593	Russell 2000 TR / (FEDL01+58BP)	0	0	400,716	977,244		977,244	1,139,642	0	0	0	86,851		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 05/10/2028 BHF4YJG85	Variable Annuities ...	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	04/11/2025	05/10/2028	13,332	61,665,260	..MSCI Daily TR Gross EM / (FEDL01+55BP)	0	0	1,866,599	(1,580,011)		(1,580,011)	(1,127,885)	0	0	0	391,339		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 05/10/2028 BHF4YQT85	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/15/2025	05/10/2028	25,870	119,657,986	..MSCI Daily TR Gross EM / (FEDL01+60BP)	0	0	3,665,235	(2,974,162)		(2,974,162)	(2,204,941)	0	0	0	759,371		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 05/10/2028 BHF4ZF3X1	Variable Annuities ...	Exh 5	Equity	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	04/25/2025	05/10/2028	21,705	65,492,602	.Russell 2000 / (FEDL01+-65BP)	0	0	1,364,625	4,789,123		4,789,123	5,550,488	0	0	0	415,628		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 05/10/2028 BHF4ZHJH5	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/28/2025	05/10/2028	1,050	17,704,247	..MSCI Daily TR Gross EAFE USD / (FEDL01+72.5BP)	0	0	550,446	557,720		557,720	1,099,415	0	0	0	112,354		0001

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Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 05/10/2028 BHF4ZHP96	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	04/28/2025	05/10/2028	20,376	353,660,017	SPTR / (FEDL01+76BP)	0	0	10,966,280	3,710,447		3,710,447	4,809,360	0	0	0	2,244,389		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 06/10/2028 BHF50EPT4	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	05/12/2025	06/10/2028	165,000	634,129,155	Russell 1000 VALUE INDEX TR / (FEDL01+73.5BP)	0	0	(18,539,640)	(10,289,698)		(10,289,698)	(10,726,758)	0	0	0	4,129,016		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 06/10/2028 BHF50ERP0	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	05/12/2025	06/10/2028	34,906	557,590,189	Russell 2000 TR / (FEDL01+62BP)	0	0	16,567,755	18,287,083		18,287,083	4,287,445	0	0	0	3,630,647		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 06/10/2028 BHF50ES38	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/12/2025	06/10/2028	903	21,755,211	Russell 2000 Value Index / (FEDL01+57.5BP)	0	0	626,625	908,676		908,676	356,694	0	0	0	141,655		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 06/10/2028 BHF50MDM4	Variable Annuities	Exh 5	Equity	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2025	06/10/2028	129,829	414,446,625	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-189BP)	0	0	(5,130,481)	(8,244,258)		(8,244,258)	(19,260,931)	0	0	0	2,698,594		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/10/2028 BHF50ME27	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/14/2025	06/10/2028	66,832	323,567,863	MSCI Daily TR Gross EM / (FEDL01+57.5BP)	0	0	9,043,315	6,621,080		6,621,080	11,593,611	0	0	0	2,106,853		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 06/10/2028 BHF50U3G0	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/15/2025	06/10/2028	29,594	861,289,275	NASDAQ 100 Stock Index / (FEDL01+8BP)	0	0	(22,264,749)	43,208,198		43,208,198	55,365,565	0	0	0	5,608,128		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 06/10/2028 BHF50U3P0	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/15/2025	06/10/2028	57,707	981,997,711	SPTR / (FEDL01+78BP)	0	0	30,337,886	(8,820,920)		(8,820,920)	(14,270,005)	0	0	0	6,394,099		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 06/10/2028 BHF514GL2	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2025	06/10/2028	14,225	242,066,256	SPTR / (FEDL01+82BP)	0	0	7,546,048	(2,021,043)		(2,021,043)	(3,560,860)	0	0	0	1,576,170		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 06/10/2028 BHF514H31	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	05/19/2025	06/10/2028	11,862	45,588,121	Russell 1000 VALUE INDEX TR / (FEDL01+80BP)	0	0	(1,352,621)	(789,171)		(789,171)	(760,663)	0	0	0	296,839		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 06/10/2028 BHF514JB1	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	05/19/2025	06/10/2028	1,440	19,902,254	Russell 2000 Growth Index / (FEDL01+68.5BP)	0	0	(612,568)	(505,866)		(505,866)	96,609	0	0	0	129,590		0001
Total Return Swap With TORONTO-DOMINIONBANK(NEWYOR R Tot Ret PAY FEDL 06/10/2028 BHF52LEF8	Variable Annuities	Exh 5	Equity	TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	06/04/2025	06/10/2028	41,054	311,669,652	S&P 500 / (FEDL01+-46BP)	0	0	(6,963,489)	3,443,352		3,443,352	4,602,684	0	0	0	2,029,380		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 06/10/2028 BHF52WKA8	Variable Annuities ...	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	.06/06/2025	.06/10/2028	 16,672	126,568,822	..... S&P 500 / (FEDL01+-44BP)	 0	 0	.....(2,845,640)	1,358,588	.....	1,358,588	1,881,575	 0	 0	 0	824,130	.....	0001 .....
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 06/10/2028 BHF52ZXP4	Variable Annuities ...	BA	Equity	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	.06/09/2025	.06/10/2028	53,345	170,290,576	.....MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-172.5BP)	 0	 0	.....(2,306,543)	.....(3,805,226)	.....	.....(3,805,226)	.....(7,772,798)	 0	 0	 0	1,108,816	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 06/10/2028 BHF533534	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	.06/10/2025	.06/10/2028	 116,555	884,850,594	..... S&P 500 / (FEDL01+-43.5BP)	 0	 0	... (19,925,109)	9,353,747	.....	9,353,747	13,189,883	 0	 0	 0	5,761,543	.....	0001 .....
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 05/10/2028 BHF53M9Z7	Variable Annuities ...	Exh 5	Equity	CITIBANK NA E57ODZWZ7FF32TWEFA76	.06/16/2025	.05/10/2028	45,915	796,932,651	..... SPTR / (FEDL01+74BP)	 0	 0	...(24,598,999)	.....(8,126,089)	.....	.....(8,126,089)	... (10,910,485)	 0	 0	 0	5,057,476	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 05/10/2028 BHF53MA69	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	.06/16/2025	.05/10/2028	8,511	307,781,846	.....NASDAQ 100 Total Return / (FEDL01+79BP)	 0	 0	.....(9,555,332)	9,265,554	.....	9,265,554	11,930,810	 0	 0	 0	 1,953,238	.....	0001 .....
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 05/10/2028 BHF53R671	Variable Annuities ...	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/17/2025	.05/10/2028	39,202	181,323,245	..MSCI Daily TR Gross EM / (FEDL01+68BP)	 0	 0	.....(5,658,710)	5,144,936	.....	5,144,936	3,486,253	 0	 0	 0	1,150,710	.....	0001 .....
Total Return Swap With UBS AG R Tot Ret PAY FEDL 05/10/2028 BHF53S4V8	Variable Annuities ...	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/17/2025	.05/10/2028	20,564	 80,589,658	...Russell 1000 VALUE INDEX TR / (FEDL01+70BP)	 0	 0	.....(2,361,781)	.....(2,810,847)	.....	.....(2,810,847)	.....(4,639,358)	 0	 0	 0	511,436	.....	0001 .....
Total Return Swap With UBS AG R Tot Ret PAY FEDL 05/10/2028 BHF53S7M5	Variable Annuities ...	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/17/2025	.05/10/2028	1,318	 32,497,715	...Russell 2000 Value Index / (FEDL01+40BP)	 0	 0	..... (904,777)	.....(1,924,598)	.....	.....(1,924,598)	.....(2,788,106)	 0	 0	 0	206,236	.....	0001 .....
Total Return Swap With UBS AG R Tot Ret PAY FEDL 09/10/2027 BHF53WAJ9	Variable Annuities ...	Exh 5	Equity	UBS AG BFM8T61CT2L1QCEMIK50	.06/18/2025	.09/10/2027	46,099	765,737,028	..MSCI Daily TR Gross EAFE USD / (FEDL01+87.5BP)	 0	 0	... (24,099,560)	... (14,338,132)	.....	... (14,338,132)	... (29,840,671)	 0	 0	 0	3,722,312	.....	0001 .....
Total Return Swap With UBS AG R Tot Ret PAY FEDL 05/10/2028 BHF53WEU0	Variable Annuities ...	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/18/2025	.05/10/2028	32,791	552,895,216	..MSCI Daily TR Gross EAFE USD / (FEDL01+92BP)	 0	 0	... (17,957,740)	... (18,457,381)	.....	... (18,457,381)	... (34,308,142)	 0	 0	 0	3,508,771	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 07/10/2028 BHF53XZZ4	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	.06/18/2025	.07/10/2028	 166,257	.. 1,259,461,615	..... S&P 500 / (FEDL01+-45BP)	 0	 0	...(28,482,359)	16,624,051	.....	16,624,051	... (34,032,977)	 0	 0	 0	8,397,130	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF5446X4 BHF5446X4	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	.06/20/2025	.10/10/2027	42,250	684,981,083	..MSCI Daily TR Gross EAFE USD / (FEDL01+84.5BP)	 0	 0	...(22,331,263)	3,927,396	.....	3,927,396	... (27,002,515)	 0	 0	 0	3,471,505	.....	0001 .....
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 11/10/2027 BHF544952	Variable Annuities ...	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/20/2025	.11/10/2027	42,250	712,385,193	..MSCI Daily TR Gross EAFE USD / (FEDL01+85.5BP)	 0	 0	... (22,808,233)	....(23,546,094)	.....	....(23,546,094)	....(44,922,836)	 0	 0	 0	3,756,656	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 05/10/2028 BHF545RC4	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/20/2025	05/10/2028	822	13,685,593	Russell 2000 TR / (FEDL01+64BP)	0	0	(406,379)	(988,578)		(988,578)	(1,136,085)	0	0	0	86,851		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/10/2027 BHF545RH3																						
BHF545RH3	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/18/2025	10/10/2027	166,257	1,259,461,615	S&P 500 / (FEDL01+-49BP)	0	0	28,125,474	(14,435,539)		(14,435,539)	35,231,047	0	0	0	6,382,990		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 05/10/2028 BHF545UT3	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/20/2025	05/10/2028	21,705	65,492,602	Russell 2000 / (FEDL01+-58BP)	0	0	(1,396,549)	(4,852,690)		(4,852,690)	(5,530,961)	0	0	0	415,628		0001
Total Return Swap With WELBK_VCSA R Tot Ret PAY FEDL 05/10/2028 BHF545VN5	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/20/2025	05/10/2028	60	312,204	Russell 1000 GROWTH / (FEDL01+75BP)	0	0	(10,055)	3,071		3,071	8,283	0	0	0	1,981		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 05/10/2028 BHF545VY1	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/20/2025	05/10/2028	7,394	108,419,701	Russell 2000 Growth Index / (FEDL01+55BP)	0	0	(3,172,780)	(8,603,934)		(8,603,934)	(8,508,510)	0	0	0	688,051		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 12/10/2027 BHF548EX6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/23/2025	12/10/2027	42,250	701,802,413	MSCI Daily TR Gross EAFE USD / (FEDL01+86BP)	0	0	(22,014,045)	(13,048,204)		(13,048,204)	(27,442,157)	0	0	0	3,835,144		0001
Total Return Swap With TRSWAP:GDDUEAFEINDEX R Tot Ret PAY FEDL 10/10/2027 BHF548KE1	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/23/2025	10/10/2027	28,514	462,285,221	MSCI Daily TR Gross EAFE USD / (FEDL01+84.5BP)	0	0	(15,071,092)	2,650,305		2,650,305	(18,224,239)	0	0	0	2,342,876		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 05/10/2028 BHF548M25	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/23/2025	05/10/2028	1,050	17,704,247	MSCI Daily TR Gross EAFE USD / (FEDL01+88.5BP)	0	0	(570,612)	(583,482)		(583,482)	(1,101,579)	0	0	0	112,354		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 12/10/2027 BHF54CLR2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/24/2025	12/10/2027	24,902	413,639,851	MSCI Daily TR Gross EAFE USD / (FEDL01+86BP)	0	0	(12,975,000)	(7,690,681)		(7,690,681)	(16,174,973)	0	0	0	2,260,420		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 01/10/2028 BHF54CP72	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/24/2025	01/10/2028	14,094	228,499,962	MSCI Daily TR Gross EAFE USD / (FEDL01+87.5BP)	0	0	(7,499,198)	1,199,396		1,199,396	(8,965,431)	0	0	0	1,292,314		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 11/10/2027 BHF54CQW6	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/24/2025	11/10/2027	20,451	344,828,156	MSCI Daily TR Gross EAFE USD / (FEDL01+86BP)	0	0	(11,052,540)	(11,432,362)		(11,432,362)	(21,726,943)	0	0	0	1,818,400		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 03/10/2028 BHF54CRB1	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/24/2025	03/10/2028	10,111	167,950,869	MSCI Daily TR Gross EAFE USD / (FEDL01+89BP)	0	0	(5,303,394)	(3,196,607)		(3,196,607)	(6,546,670)	0	0	0	1,009,046		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 07/10/2028 BHF55UV33	Variable Annuities	Exh 5	Equity	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/09/2025	07/10/2028	11,023	51,517,501	MSCI Daily TR Gross EM / (FEDL01+65BP)	0	0	(1,528,742)	954,733		954,733	(671,753)	0	0	0	343,479		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 07/10/2028 BHF565916	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/11/2025	07/10/2028	2,579	76,918,959	NASDAQ 100 Stock Index / (FEDL01+12BP)	0	0	(1,961,677)	1,871,185		1,871,185	(1,026,470)	0	0	0	512,837		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 07/10/2028 BHF565C53	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/10/2028	185,886	696,165,005	Russell 1000 VALUE INDEX TR / (FEDL01+86BP)	0	0	(21,732,139)	5,186,632		5,186,632	(27,818,589)	0	0	0	4,641,497		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 07/10/2028 BHF565D60	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/11/2025	07/10/2028	14,315	208,105,315	Russell 2000 Growth Index / (FEDL01+67BP)	0	0	(6,196,449)	(15,234,390)		(15,234,390)	(18,990,524)	0	0	0	1,387,488		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 07/10/2028 BHF565EW2	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/11/2025	07/10/2028	10,735	259,675,034	Russell 2000 Value Index / (FEDL01+67BP)	0	0	(7,743,174)	(11,707,390)		(11,707,390)	(23,644,149)	0	0	0	1,731,315		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 07/10/2028 BHF565FZ4	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/11/2025	07/10/2028	15,613	256,390,597	Russell 2000 TR / (FEDL01+67BP)	0	0	(7,638,856)	(15,378,671)		(15,378,671)	(23,358,380)	0	0	0	1,709,417		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 09/10/2028 BHF58YEY3	Variable Annuities	Exh 5	Equity	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/07/2025	09/10/2028	42,284	204,718,451	MSCI Daily TR Gross EM / (FEDL01+76.5BP)	0	0	(5,979,429)	(3,801,550)		(3,801,550)	(7,301,077)	0	0	0	1,428,616		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 09/10/2028 BHF590TV6	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2025	09/10/2028	78	299,770	Russell 1000 VALUE INDEX TR / (FEDL01+75BP)	0	0	(8,794)	(5,252)		(5,252)	(5,536)	0	0	0	2,092		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 09/10/2028 BHF590VM3	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2025	09/10/2028	321	7,733,580	Russell 2000 Value Index / (FEDL01+60BP)	0	0	(224,074)	(310,648)		(310,648)	(144,139)	0	0	0	53,968		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 09/10/2028 BHF590YG3	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/08/2025	09/10/2028	76,372	220,787,404	Russell 2000 / (FEDL01+-61BP)	0	0	(4,692,006)	(7,348,788)		(7,348,788)	(1,987,374)	0	0	0	1,540,752		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 09/10/2028 BHF595M75	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/11/2025	09/10/2028	102,005	294,891,049	Russell 2000 / (FEDL01+-56BP)	0	0	(6,369,983)	(10,070,903)		(10,070,903)	(2,595,660)	0	0	0	2,057,880		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 09/10/2028 BHF595MV2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/11/2025	09/10/2028	27,030	786,667,875	NASDAQ 100 Stock Index / (FEDL01+18.5BP)	0	0	(20,909,375)	38,718,495		38,718,495	51,229,785	0	0	0	5,489,715		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 10/10/2027 BHF596NG2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	08/11/2025	10/10/2027	140	4,175,515	NASDAQ 100 Stock Index / (FEDL01)	0	0	(103,093)	96,804		96,804	(62,094)	0	0	0	21,162		0005
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/10/2027 BHF596P21	Index Linked Annuities	Exh 5	Equity	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/11/2025	10/10/2027	40	1,193,004	NASDAQ 100 Stock Index / (FEDL01+9BP)	0	0	30,183	(26,676)		(26,676)	16,944	0	0	0	6,046		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 10/10/2027 BHF596RZ6	Index Linked Annuities	Exh 5	Equity	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2025	10/10/2027	26,950	80,251,845	.Russell 2000 / (FEDL01+-66.5BP)	0	0	1,656,179	5,019,986		5,019,986	7,354,878	0	0	0	406,719		0005
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 10/10/2027 BHF596S28	Index Linked Annuities	Exh 5	Equity	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2025	10/10/2027	200	595,561	.Russell 2000 / (FEDL01+-66.5BP)	0	0	12,290	37,421		37,421	54,856	0	0	0	3,018		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF59A2J0	Index Linked Annuities	Exh 5	Equity	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/12/2025	10/10/2027	1,000	3,125,350	.MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-185BP)	0	0	(41,135)	454		454	(144,801)	0	0	0	15,839		0005
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/10/2027 BHF59A2Q4	Index Linked Annuities	Exh 5	Equity	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/12/2025	10/10/2027	2,850	8,907,248	.MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-185BP)	0	0	117,236	7,557		7,557	406,323	0	0	0	45,142		0005
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/10/2027 BHF59A359	Index Linked Annuities	Exh 5	Equity	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/12/2025	10/10/2027	5,950	18,595,833	.MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-194BP)	0	0	232,463	(120)		(120)	858,686	0	0	0	94,244		0005
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 10/10/2027 BHF59APF3	Index Linked Annuities	Exh 5	Equity	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2025	10/10/2027	40,450	306,424,526	.S&P 500 / (FEDL01+-41.5BP)	0	0	7,005,678	(3,268,642)		(3,268,642)	8,440,526	0	0	0	1,552,969		0005
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 10/10/2027 BHF59ARG9	Index Linked Annuities	Exh 5	Equity	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2025	10/10/2027	2,850	21,589,862	.S&P 500 / (FEDL01+-41.5BP)	0	0	493,602	(229,818)		(229,818)	595,482	0	0	0	109,418		0005
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 10/10/2028 BHF5BDV34	Variable Annuities	Exh 5	Equity	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/02/2025	10/10/2028	145,931	1,105,484,238	.S&P 500 / (FEDL01+-27BP)	0	0	(26,409,848)	10,899,351		10,899,351	(29,249,007)	0	0	0	7,875,629		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 10/10/2028 BHF5BJW30	Variable Annuities	Exh 5	Equity	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2025	10/10/2028	63,254	479,173,719	.S&P 500 / (FEDL01+-25BP)	0	0	(11,515,276)	4,544,544		4,544,544	(12,636,147)	0	0	0	3,413,702		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 09/10/2027 BHF5C6MH7	Variable Annuities	Exh 5	Equity	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/25/2025	09/10/2027	189,133	1,435,840,996	.S&P 500 / (FEDL01+-36BP)	0	0	33,088,386	(11,472,727)		(11,472,727)	(20,935,798)	0	0	0	6,979,744		0001
Total Return Swap With MORGAN STANLEY & CO INTERNATIO RCV FEDL P Tot Ret 06/15/2029 BHF5C6ML8	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2025	06/15/2029	677,710	5,140,925,078	.S&P 500 / (FEDL01+-29.5BP)	0	0	121,545,809	(65,593,040)		(65,593,040)	(43,790,895)	0	0	0	42,311,945		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 09/10/2027 BHF5C6MP9	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/10/2027	188,900	1,434,072,130	.S&P 500 / (FEDL01+-35BP)	0	0	33,148,305	(11,326,851)		(11,326,851)	(20,986,860)	0	0	0	6,971,145		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 10/10/2027 BHF5C6MZ7	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2025	10/10/2027	153,961	1,166,314,847	.S&P 500 / (FEDL01+-37BP)	0	0	27,036,854	(11,976,573)		(11,976,573)	31,880,363	0	0	0	5,910,919		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 06/10/2028 BHF5CD7Q9	Variable Annuities ...	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	. 09/25/2025	. 06/10/2028	48,594	368,911,070	..... S&P 500 / (FEDL01+-26.5BP)	 0	 0	8,747,461	.....(2,964,984)	.....	.....(2,964,984)	.....(5,775,526)	 0	 0	 0	2,402,097	.....	0001 .....
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 10/10/2027 BHF5CD8M7	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 09/25/2025	. 10/10/2027	 107,648	815,475,583	..... S&P 500 / (FEDL01+-32BP)	 0	 0	19,192,741	.....(7,968,252)	.....	.....(7,968,252)	22,073,805	 0	 0	 0	4,132,855	.....	0001 .....
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 10/10/2028 BHF5CD9P9	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	. 09/25/2025	. 10/10/2028	 104,369	790,637,470	..... S&P 500 / (FEDL01+-27BP)	 0	 0	18,888,207	.....(7,795,015)	.....	.....(7,795,015)	20,918,871	 0	 0	 0	5,632,615	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2028 BHF5CGXR1	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 09/10/2025	. 10/10/2028	20,419	154,681,888	..... S&P 500 / (FEDL01+-21BP)	 0	 0	.....(3,761,073)	 1,350,909	.....	 1,350,909	.....(4,052,460)	 0	 0	 0	1,101,976	.....	0001 .....
Total Return Swap With TRSWAP:S&P500INDEX RCV FEDL P Tot Ret 10/10/2028 BHF5CHEJ8	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 09/25/2025	. 10/10/2028	38,206	289,425,350	..... S&P 500 / (FEDL01+-23BP)	 0	 0	 6,996,339	.....(2,636,874)	.....	.....(2,636,874)	7,606,328	 0	 0	 0	2,061,908	.....	0001 .....
Total Return Swap With TRSWAP:S&P500INDEX RCV FEDL P Tot Ret 10/10/2027 BHF5CHJR5	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 09/25/2025	. 10/10/2027	99,335	752,501,366	..... S&P 500 / (FEDL01+-30.5BP)	 0	 0	17,790,564	.....(7,203,033)	.....	.....(7,203,033)	20,289,312	 0	 0	 0	3,813,700	.....	0001 .....
Total Return Swap With CITNA_JGB RCV FEDL P Tot Ret 07/10/2028 BHF5CJ117	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	. 09/25/2025	. 07/10/2028	 168,200	.. 1,274,180,598	..... S&P 500 / (FEDL01+-27BP)	 0	 0	30,439,978	... (13,012,949)	.....	... (13,012,949)	33,376,971	 0	 0	 0	8,495,265	.....	0001 .....
Total Return Swap With TRSWAP:S&P500INDEX RCV FEDL P Tot Ret 07/10/2028 BHF5CNSE1	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	. 09/25/2025	. 07/10/2028	 190,604	.. 1,443,899,636	..... S&P 500 / (FEDL01+-20BP)	 0	 0	35,210,549	... (13,069,768)	.....	... (13,069,768)	37,357,277	 0	 0	 0	9,626,822	.....	0001 .....
Total Return Swap With CAGLN_VCSA RCV FEDL P Tot Ret 06/10/2028 BHF5CTN29	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	. 09/25/2025	. 06/10/2028	 192,517	614,562,393	.....MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-185BP)	 0	 0	 7,781,398	13,260,596	.....	13,260,596	27,830,621	 0	 0	 0	4,001,611	.....	0001 .....
Total Return Swap With TRSWAP:S&P500INDEX RCV FEDL P Tot Ret 06/12/2028 BHF5CU161	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 09/25/2025	. 06/12/2028	 133,653	.. 1,018,433,187	..... S&P 500 / (FEDL01+-22BP)	 0	 0	24,354,553	.....(3,567,705)	.....	.....(3,567,705)	.....(4,424,432)	 0	 0	 0	6,642,047	.....	0001 .....
Total Return Swap With TRSWAP:S&P500INDEX RCV FEDL P Tot Ret 06/10/2028 BHF5CZFL2	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	. 09/25/2025	. 06/10/2028	 106,434	808,014,998	..... S&P 500 / (FEDL01+-23BP)	 0	 0	19,357,854	.....(5,981,067)	.....	.....(5,981,067)	... (12,799,864)	 0	 0	 0	5,261,242	.....	0001 .....
Total Return Swap With TRSWAP:NASDAQ100INDEX RCV FEDL P Tot Ret 11/10/2027 BHF5D49K9	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	. 09/25/2025	. 11/10/2027	 127,774	990,645,877	..... S&P 500 / (FEDL01+-23BP)	 0	 0	23,906,062	14,150,676	.....	14,150,676	12,576,787	 0	 0	 0	5,224,022	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 09/10/2028 BHF5D4CM1	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	. 09/25/2025	. 09/10/2028	 141,632	409,450,606	.Russell 2000 / (FEDL01+-43BP)	 0	 0	 9,217,926	14,904,086	.....	14,904,086	 3,387,985	 0	 0	 0	2,857,327	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With TRSWAP:NASDAQ100INDEX RCV FEDL P Tot Ret 08/12/2030 BHF5D4CQ2	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 09/25/2025	. 08/12/2030	 11,128	 330,975,653	.....NASDAQ 100 Stock Index / (FEDL01+36BP)	 0	 0	9,181,244	.....(9,129,183)	.....	.....(9,129,183)	... (11,260,258)	 0	 0	 0	3,254,895	.....	0001 .....
Total Return Swap With MORGAN STANLEY & CO INTERNATIO RCV FEDL P Tot Ret 11/10/2027 BHF5D9HD5	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 09/25/2025	. 11/10/2027	 113,627	 342,857,769	.Russell 2000 / (FEDL01+-51BP)	 0	 0	7,478,141	26,286,973	.....	26,286,973	28,842,814	 0	 0	 0	1,808,009	.....	0001 .....
Total Return Swap With WELBK_VCSA RCV FEDL P Tot Ret 11/10/2027 BHF5DECV9	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	. 09/25/2025	. 11/10/2027	36,143	 117,374,031	.....MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-179BP)	 0	 0	1,565,864	4,590,967	.....	4,590,967	8,059,693	 0	 0	 0	618,954	.....	0001 .....
Total Return Swap With WELBK_VCSA RCV FEDL P Tot Ret 12/10/2027 BHF5DED14	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	. 09/25/2025	. 12/10/2027	36,143	 115,377,492	.....MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-174BP)	 0	 0	 1,550,533	 2,671,344	.....	 2,671,344	5,043,102	 0	 0	 0	630,504	.....	0001 .....
Total Return Swap With WELBK_VCSA RCV FEDL P Tot Ret 12/11/2028 BHF5DED48	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 09/25/2025	. 12/11/2028	 104,568	 303,659,616	.Russell 2000 / (FEDL01+-39BP)	 0	 0	6,980,250	13,082,492	.....	13,082,492	 1,026,333	 0	 0	 0	2,252,000	.....	0001 .....
Total Return Swap With JPM-CASH RCV FEDL P Tot Ret 11/10/2027 BHF5EVS01	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	. 10/02/2025	. 11/10/2027	8,064	 238,870,195	.....NASDAQ 100 Stock Index / (FEDL01+18BP)	 0	 0	6,409,418	.....(6,669,909)	.....	.....(6,669,909)	.....(9,503,028)	 0	 0	 0	 1,259,646	.....	0001 .....
Total Return Swap With JPM-CASH RCV FEDL P Tot Ret 11/10/2027 BHF5EVS68	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 10/02/2025	. 11/10/2027	40,944	 123,544,303	.Russell 2000 / (FEDL01+-47BP)	 0	 0	 2,729,062	 9,520,893	.....	 9,520,893	10,370,354	 0	 0	 0	651,492	.....	0001 .....
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/10/2027 BHF5FR1R9	Variable Annuities ...	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	. 10/10/2025	. 10/10/2027	28,874	 489,401,307	..... SPTR / (FEDL01+83BP)	 0	 0	...(15,455,952)	5,648,568	.....	5,648,568	... (13,279,082)	 0	 0	 0	2,480,301	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF5FR1Z1	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 10/10/2025	. 10/10/2027	 612	 14,804,017	... Russell 2000 Value Index / (FEDL01+59BP)	 0	 0	..... (433,246)	..... (655,464)	.....	..... (655,464)	.....(1,333,159)	 0	 0	 0	75,027	.....	0001 .....
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/10/2027 BHF5FR496	Variable Annuities ...	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	. 10/10/2025	. 10/10/2027	1,961	 28,508,175	... Russell 2000 Growth Index / (FEDL01+62BP)	 0	 0	..... (839,005)	.....(2,071,831)	.....	.....(2,071,831)	.....(2,568,908)	 0	 0	 0	144,480	.....	0001 .....
Total Return Swap With UBS AG R Tot Ret PAY FEDL 10/10/2027 BHF5FR408	Variable Annuities ...	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	. 10/10/2025	. 10/10/2027	 815	3,052,271	... Russell 1000 VALUE INDEX TR / (FEDL01+82BP)	 0	 0	.....(94,436)	23,601	.....	23,601	..... (121,295)	 0	 0	 0	 15,469	.....	0001 .....
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 10/10/2027 BHF5FR512	Variable Annuities ...	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	. 10/10/2025	. 10/10/2027	69,979	 208,383,816	.Russell 2000 / (FEDL01+-51BP)	 0	 0	 4,523,977	13,344,088	.....	13,344,088	18,937,515	 0	 0	 0	1,056,096	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/10/2027 BHF5FR553	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 10/10/2025	. 10/10/2027	 657	 19,595,097	.....NASDAQ 100 Stock Index / (FEDL01+19BP)	 0	 0	509,034	..... (417,149)	.....	..... (417,149)	277,241	 0	 0	 0	 99,309	.....	0001 .....

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Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 10/10/2027 BHF5G1DL5 BHF5G1DL5	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/10/2027	9,158	155,223,979	SPTR / (FEDL01+84.2BP)	0	0	(4,919,801)	1,775,647		1,775,647	(1,784,093)	0	0	0	786,680		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 10/10/2027 BHF5G1EC4	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/14/2025	10/10/2027	16,055	50,177,494	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-189BP)	0	0	645,863	23,475		23,475	2,041,393	0	0	0	254,301		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 10/10/2027 BHF5G1FF6	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2025	10/10/2027	24,583	114,892,018	MSCI Daily TR Gross EM / (FEDL01+51BP)	0	0	3,298,143	(1,663,720)		(1,663,720)	1,552,254	0	0	0	582,276		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 10/10/2027 BHF5GL4F4	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/10/2027	10,382	175,970,228	SPTR / (FEDL01+83BP)	0	0	(5,561,549)	2,030,803		2,030,803	(2,190,674)	0	0	0	891,822		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 10/10/2027 BHF5GL4N7	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QCEMIK50	10/17/2025	10/10/2027	3,351	54,328,322	MSCI Daily TR Gross EAFE USD / (FEDL01+76BP)	0	0	(1,739,245)	353,865		353,865	(1,213,219)	0	0	0	275,338		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 10/10/2027 BHF5GL8A1	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/17/2025	10/10/2027	836	3,907,161	MSCI Daily TR Gross EM / (FEDL01+58BP)	0	0	(114,118)	66,706		66,706	(10,498)	0	0	0	19,802		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 10/10/2027 BHF5GL902	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/10/2027	390	14,197,057	NASDAQ 100 Total Return / (FEDL01+84BP)	0	0	(431,046)	306,609		306,609	70,574	0	0	0	71,951		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 10/10/2027 BHF5GL9H5	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10QCEMIK50	10/17/2025	10/10/2027	5,902	22,103,686	Russell 1000 VALUE INDEX TR / (FEDL01+80BP)	0	0	(681,296)	173,172		173,172	(580,007)	0	0	0	112,022		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 10/10/2027 BHF5GLD72	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/10/2027	529	7,690,375	Russell 2000 Growth Index / (FEDL01+65BP)	0	0	(228,145)	(561,290)		(561,290)	(548,540)	0	0	0	38,975		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 10/10/2027 BHF5GLDZ0	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/10/2027	4,493	13,379,278	Russell 2000 / (FEDL01+-54.5BP)	0	0	287,506	851,376		851,376	959,188	0	0	0	67,807		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 12/10/2027 BHF5GM777	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2025	12/10/2027	148,739	474,812,073	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-193BP)	0	0	5,743,579	9,994,327		9,994,327	21,251,886	0	0	0	2,594,708		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 11/10/2027 BHF5GM7F9	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2025	11/10/2027	94,114	305,634,274	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-196BP)	0	0	3,705,875	11,425,686		11,425,686	19,921,776	0	0	0	1,611,716		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 11/10/2027 BHF5GM705	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2025	11/10/2027	18,558	312,909,927	MSCI Daily TR Gross EAFE USD / (FEDL01+90BP)	0	0	(10,124,684)	(10,502,071)		(10,502,071)	(18,525,697)	0	0	0	1,650,084		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 12/10/2027 BHF5GM7Y8	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2025	12/10/2027	29,329	487,175,455	MSCI Daily TR Gross EAFE USD / (FEDL01+90BP)	0	0	(15,417,390)	(9,274,069)		(9,274,069)	(18,950,168)	0	0	0	2,662,271		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 12/10/2027 BHF5H2739	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/22/2025	12/10/2027	18,665	298,155,643	Russell 2000 TR / (FEDL01+65BP)	0	0	(8,921,494)	(10,399,967)		(10,399,967)	(2,460,940)	0	0	0	1,629,333		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 12/10/2027 BHF5H2762	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/22/2025	12/10/2027	65,450	189,212,481	Russell 2000 / (FEDL01+-42BP)	0	0	(4,272,985)	(7,102,992)		(7,102,992)	(1,492,779)	0	0	0	1,033,991		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 12/10/2027 BHF5JM8W8	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/07/2025	12/10/2027	35,546	590,444,227	MSCI Daily TR Gross EAFE USD / (FEDL01+93BP)	0	0	(18,808,927)	(11,435,533)		(11,435,533)	(22,876,189)	0	0	0	3,226,604		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 12/10/2027 BHF5JM972	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/07/2025	12/10/2027	989	4,788,254	MSCI Daily TR Gross EM / (FEDL01+72BP)	0	0	(138,426)	(92,540)		(92,540)	(170,173)	0	0	0	26,166		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 12/10/2027 BHF5JRTL8	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/10/2025	12/10/2027	3,509	56,052,941	Russell 2000 TR / (FEDL01+63BP)	0	0	(1,669,416)	(1,942,821)		(1,942,821)	(468,227)	0	0	0	306,313		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2027 BHF5JRV19	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/10/2025	12/10/2027	52,722	202,621,560	Russell 1000 VALUE INDEX TR / (FEDL01+83BP)	0	0	6,052,474	4,009,142		4,009,142	3,368,405	0	0	0	1,107,267		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 12/10/2027 BHF5JRVB7	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/10/2025	12/10/2027	84,683	1,441,047,224	SPTR / (FEDL01+86BP)	0	0	45,325,108	(10,246,974)		(10,246,974)	(21,006,991)	0	0	0	7,874,900		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2027 BHF5JRY73	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/10/2025	12/10/2027	2,967	105,503,078	NASDAQ 100 Total Return / (FEDL01+86BP)	0	0	3,289,852	(4,752,221)		(4,752,221)	(6,637,984)	0	0	0	576,543		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 11/10/2027 BHF5L1454	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/24/2025	11/10/2027	56,210	182,541,413	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-199BP)	0	0	2,167,336	6,768,505		6,768,505	15,247,150	0	0	0	962,605		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 09/10/2027 BHF5L1504	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/24/2025	09/10/2027	3,836	12,245,471	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-199BP)	0	0	142,032	250,286		250,286	824,582	0	0	0	59,526		0001
Total Return Swap With TORONTO-DOMINIONBANK(NEWYOR R Tot Ret PAY FEDL 11/10/2027 BHF5L1EM6	Variable Annuities	Exh 5	Equity/Index	TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	11/24/2025	11/10/2027	22,383	173,537,861	S&P 500 / (FEDL01+-32BP)	0	0	(4,066,285)	(2,315,391)		(2,315,391)	(5,132,552)	0	0	0	915,126		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 12/10/2026 BHF5M6JA5	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2025	12/10/2026	33,343	161,430,501	MSCI Daily TR Gross EM / (FEDL01+58BP)	0	0	4,517,128	3,445,791		3,445,791	5,556,290	0	0	0	355,990		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 12/10/2026 BHF5M6JX5	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/10/2026	34,011	564,946,790	MSCI Daily TR Gross EAFE USD / (FEDL01+79BP)	0	0	17,445,658	10,720,128		10,720,128	21,986,855	0	0	0	1,245,834		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 12/10/2027 BHF5M6Q25	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/09/2025	12/10/2027	874	13,961,320	Russell 2000 TR / (FEDL01+58BP)	0	0	410,942	475,894		475,894	119,339	0	0	0	76,295		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 12/10/2026 BHF5M6TK2	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2025	12/10/2026	55,335	919,153,527	MSCI Daily TR Gross EAFE USD / (FEDL01+78BP)	0	0	28,319,589	17,423,233		17,423,233	35,828,061	0	0	0	2,026,940		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 12/10/2026 BHF5M6V37	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2025	12/10/2026	76,661	1,273,393,486	MSCI Daily TR Gross EAFE USD / (FEDL01+76.5BP)	0	0	39,100,828	24,114,600		24,114,600	49,715,996	0	0	0	2,808,118		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 11/10/2026 BHF5M6VL7	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2025	11/10/2026	36,461	110,017,312	Russell 2000 / (FEDL01+-67BP)	0	0	2,298,517	8,070,686		8,070,686	5,229,834	0	0	0	184,364		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 12/10/2027 BHF5M6VP8	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2025	12/10/2027	1,294	31,175,242	Russell 2000 Value Index / (FEDL01+57.5BP)	0	0	897,954	1,304,240		1,304,240	526,974	0	0	0	170,364		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 12/10/2030 BHF5MAL88	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/10/2025	12/10/2030	49,063	188,559,265	Russell 1000 VALUE INDEX TR / (FEDL01+101BP)	0	0	(5,859,093)	(4,315,183)		(4,315,183)	(3,119,491)	0	0	0	1,931,527		0001
Total Return Swap With WELLS FARGO BANK NA RCV FEDL P Tot Ret 12/10/2030 BHF5MALB1	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/10/2025	12/10/2030	45,442	773,284,696	SPTR / (FEDL01+90BP)	0	0	24,538,137	(8,272,290)		(8,272,290)	(12,303,681)	0	0	0	7,921,225		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 12/10/2030 BHF5MAMH7	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/10/2025	12/10/2030	45,442	773,284,696	SPTR / (FEDL01+92BP)	0	0	24,646,177	(7,732,080)		(7,732,080)	(12,347,735)	0	0	0	7,921,225		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 12/10/2027 BHF5MANS2	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/10/2025	12/10/2027	10,363	368,496,259	NASDAQ 100 Total Return / (FEDL01+77BP)	0	0	11,260,921	(16,990,511)		(16,990,511)	(23,048,599)	0	0	0	2,013,724		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 12/10/2027 BHF5MAPS0	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/10/2025	12/10/2027	18,970	262,184,560	Russell 2000 Growth Index / (FEDL01+55BP)	0	0	7,817,974	6,699,429		6,699,429	(1,134,378)	0	0	0	1,432,762		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 12/10/2026 BHF5MN2H1	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/10/2026	7,869	130,709,661	MSCI Daily TR Gross EAFE USD / (FEDL01+81BP)	0	0	(4,064,166)	(2,443,280)		(2,443,280)	(4,082,133)	0	0	0	288,244		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 12/10/2026 BHF5MN2S7	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2025	12/10/2026	57,437	278,081,867	MSCI Daily TR Gross EM / (FEDL01+81BP)	0	0	(8,166,401)	(5,652,723)		(5,652,723)	(13,675,069)	0	0	0	613,233		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2030 BHF5MN2X6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/15/2025	12/10/2030	57,436	220,738,437	Russell 1000 VALUE INDEX TR / (FEDL01+85BP)	0	0	6,614,963	4,901,049		4,901,049	4,588,961	0	0	0	2,261,158		0001

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Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 11/10/2027 BHF5MN315	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 12/15/2025	. 11/10/2027	20,379	 61,491,533	.Russell 2000 / (FEDL01+-51BP)	 0	 0	 1,345,942	 4,714,139	.....	 4,714,139	 3,875,824	 0	 0	 0	324,266	.....	0001 .....
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 12/10/2027 BHF5MN349	Variable Annuities ...	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	. 12/15/2025	. 12/10/2027	 927	 14,807,944	Russell 2000 TR / (FEDL01+58BP)	 0	 0	434,224	505,101	.....	505,101	326,412	 0	 0	 0	80,921	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2027 BHF5MN3D9	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 12/15/2025	. 12/10/2027	925	 22,285,239	... Russell 2000 Value Index / (FEDL01+56BP)	 0	 0	 637,880	930,150	.....	930,150	589,750	 0	 0	 0	121,782	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/10/2030 BHF5MN4K2	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 12/15/2025	. 12/10/2030	22,640	 385,263,974	..... SPTR / (FEDL01+85BP)	 0	 0	12,053,634	.....(4,794,090)	.....	.....(4,794,090)	.....(1,824,279)	 0	 0	 0	 3,946,493	.....	0001 .....
Total Return Swap With UBS AG R Tot Ret PAY FEDL 12/10/2027 BHF5MR696	Variable Annuities ...	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	. 12/16/2025	. 12/10/2027	8,038	 285,821,956	.....NASDAQ 100 Total Return / (FEDL01+78.5BP)	 0	 0	.....(8,710,368)	13,110,724	.....	13,110,724	11,640,037	 0	 0	 0	 1,561,933	.....	0001 .....
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 12/10/2027 BHF5MR6E5	Variable Annuities ...	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	. 12/16/2025	. 12/10/2027	8,691	 120,118,398	... Russell 2000 Growth Index / (FEDL01+55BP)	 0	 0	.....(3,564,684)	.....(2,882,807)	.....	.....(2,882,807)	... (1,661,871)	 0	 0	 0	656,412	.....	0001 .....
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 12/10/2030 BHF5MZ268	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	. 12/18/2025	. 12/10/2030	54,997	 935,881,749	..... SPTR / (FEDL01+81BP)	 0	 0	... (28,993,181)	 12,952,235	.....	 12,952,235	 1,233,163	 0	 0	 0	9,586,806	.....	0001 .....
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 09/10/2033 BHF5MZ2J0	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	. 12/18/2025	. 09/10/2033	34,455	 586,319,357	..... SPTR / (FEDL01+85BP)	 0	 0	18,327,083	... (16,250,038)	.....	... (16,250,038)	..... (475,498)	 0	 0	 0	 7,728,906	.....	0001 .....
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 08/10/2033 BHF5MZ318	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	. 12/18/2025	. 08/10/2033	20,542	 356,541,229	..... SPTR / (FEDL01+85BP)	 0	 0	11,270,588	.....(2,654,509)	.....	.....(2,654,509)	6,701,262	 0	 0	 0	4,671,151	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 01/10/2027 BHF5PC9X0	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 01/08/2026	. 01/10/2027	 176,562	.. 2,862,523,784	.. MSCI Daily TR Gross EAFE USD / (FEDL01+72BP)	 0	 0	86,535,245	... (14,427,437)	.....	... (14,427,437)	... (14,427,437)	 0	 0	 0	 7,566,112	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 01/10/2027 BHF5PCEX4	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 01/08/2026	. 01/10/2027	84,865	 265,232,828	.....MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-195BP)	 0	 0	 3,142,316	173,630	.....	173,630	173,630	 0	 0	 0	701,053	.....	0001 .....
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 01/10/2027 BHF5PCJM3	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 01/08/2026	. 01/10/2027	14,940	 69,824,137	.. MSCI Daily TR Gross EM / (FEDL01+74BP)	 0	 0	.....(2,020,924)	 1,049,927	.....	 1,049,927	 1,049,927	 0	 0	 0	184,556	.....	0001 .....
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 01/10/2031 BHF5PN6K7	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 01/12/2026	. 01/10/2031	 16,971	 287,650,813	..... SPTR / (FEDL01+85BP)	 0	 0	.....(8,725,170)	 5,422,539	.....	 5,422,539	 5,422,539	 0	 0	 0	 2,976,245	.....	0001 .....

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Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 09/10/2027 BHF5PNDP8	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	.01/12/2026	.09/10/2027	28,038	212,856,085	..... S&P 500 / (FEDL01+-51BP)	 0	 0	.....(4,475,367)	 1,993,138	.....	 1,993,138	 1,993,138	 0	 0	 0	1,034,711	.....	0001 .....
Total Return Swap With TORONTO-DOMINION BANK NEW YOR R Tot Ret PAY FEDL 01/10/2028 BHF5PNTV8	Variable Annuities ...	Exh 5	Equity/Index	TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	.01/12/2026	.01/10/2028	6,515	237,163,656	.....NASDAQ 100 Total Return / (FEDL01+74BP)	 0	 0	.....(6,729,439)	 5,288,304	.....	 5,288,304	 5,288,304	 0	 0	 0	1,341,313	.....	0001 .....
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 01/10/2031 BHF5PP2C4	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.01/12/2026	.01/10/2031	24,782	 92,811,514	...Russell 1000 VALUE INDEX TR / (FEDL01+87BP)	 0	 0	.....(2,783,216)	704,721	.....	704,721	704,721	 0	 0	 0	960,296	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 01/10/2028 BHF5PP721	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	.01/12/2026	.01/10/2028	1,146	 27,721,247	...Russell 2000 Value Index / (FEDL01+43BP)	 0	 0	..... (749,150)	.....(1,180,175)	.....	.....(1,180,175)	.....(1,180,175)	 0	 0	 0	 156,781	.....	0001 .....
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 01/10/2028 BHF5PP8T1	Variable Annuities ...	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	.01/12/2026	.01/10/2028	3,157	 51,843,023	Russell 2000 TR / (FEDL01+54.5BP)	 0	 0	.....(1,437,392)	.....(3,123,842)	.....	.....(3,123,842)	.....(3,123,842)	 0	 0	 0	293,206	.....	0001 .....
Total Return Swap With CITIBANK NA R Tot Ret PAY SOFR 02/12/2027 BHF5PZ8R3	Variable Annuities ...	Exh 5	Interest Rate.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	.01/14/2026	.02/12/2027	..310,050,245	310,050,245	.....NO INDEX / (SOFR+19.5BP)	 0	 0	4,888,795	... (36,836,394)	.....	... (36,836,394)	... (36,836,394)	 0	 0	 0	942,806	.....	0002 .....
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 01/10/2027 BHF5PZLM9	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	.01/14/2026	.01/10/2027	14,306	 66,861,051	..MSCI Daily TR Gross EM / (FEDL01+76BP)	 0	 0	.....(1,902,555)	 1,002,096	.....	 1,002,096	 1,002,096	 0	 0	 0	176,725	.....	0001 .....
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 10/10/2027 BHF5QAQU0	Variable Annuities ...	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	.01/16/2026	.10/10/2027	 222,797	.. 1,687,774,166	..... S&P 500 / (FEDL01+-45BP)	 0	 0	35,461,538	... (18,673,373)	.....	... (18,673,373)	... (18,673,373)	 0	 0	 0	8,553,691	.....	0001 .....
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 02/10/2027 BHF5RU4M7	Variable Annuities ...	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/30/2026	.02/10/2027	19,261	 75,483,243	...Russell 1000 VALUE INDEX TR / (FEDL01+67BP)	 0	 0	.....(1,952,996)	.....(2,771,841)	.....	.....(2,771,841)	.....(2,771,841)	 0	 0	 0	227,824	.....	0001 .....
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 03/10/2027 BHF5SPVD7	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.02/09/2026	.03/10/2027	21,694	 360,352,699	..MSCI Daily TR Gross EAFE USD / (FEDL01+73.5BP)	 0	 0	 9,653,655	 6,650,351	.....	 6,650,351	 6,650,351	 0	 0	 0	 1,196,642	.....	0001 .....
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 03/10/2027 BHF5SPXU7	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	.02/09/2026	.03/10/2027	36,609	 116,865,080	.....MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-202BP)	 0	 0	 1,175,921	 2,421,053	.....	 2,421,053	 2,421,053	 0	 0	 0	 388,080	.....	0001 .....
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 03/10/2027 BHF5SPYT9	Variable Annuities ...	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/09/2026	.03/10/2027	 119,521	578,662,236	..MSCI Daily TR Gross EM / (FEDL01+73.5BP)	 0	 0	14,782,135	12,879,577	.....	12,879,577	12,879,577	 0	 0	 0	 1,921,594	.....	0001 .....
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 03/10/2031 BHF5SVMH5	Variable Annuities ...	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	.02/10/2026	.03/10/2031	 16,127	 274,432,514	..... SPTR / (FEDL01+85.5BP)	 0	 0	.....(7,398,582)	 4,117,578	.....	 4,117,578	 4,117,578	 0	 0	 0	 2,892,575	.....	0001 .....

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Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 03/10/2031 BHF5SVQZ1	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2026	03/10/2031	61,200	1,041,437,952	SPTR / (FEDL01+91BP)	0	0	(28,180,795)	13,343,881		13,343,881	13,343,881	0	0	0	10,976,968		0001
Total Return Swap With WELLS FARGO BANK NA RCV FEDL P Tot Ret 03/10/2028 BHF5SVSN6	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/10/2026	03/10/2028	23,217	825,569,588	NASDAQ 100 Total Return / (FEDL01+73BP)	0	0	21,276,672	(38,927,021)		(38,927,021)	(38,927,021)	0	0	0	4,960,010		0001
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 03/10/2031 BHF5SVW35	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/10/2026	03/10/2031	72,567	550,906,894	S&P 500 / (FEDL01+-17.5BP)	0	0	(11,504,383)	7,819,922		7,819,922	7,819,922	0	0	0	5,806,671		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 03/10/2028 BHF5SW1W3	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2026	03/10/2028	2,711	78,899,616	NASDAQ 100 Stock Index / (FEDL01+5BP)	0	0	(1,717,275)	3,850,900		3,850,900	3,850,900	0	0	0	474,028		0001
Total Return Swap With WELLS FARGO BANK NA RCV FEDL P Tot Ret 03/10/2028 BHF5SW855	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/10/2026	03/10/2028	29,248	467,209,014	Russell 2000 TR / (FEDL01+47BP)	0	0	11,708,286	14,322,961		14,322,961	14,322,961	0	0	0	2,806,985		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 03/10/2028 BHF5SW9H8	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/10/2026	03/10/2028	4,094	11,835,537	Russell 2000 / (FEDL01+-60BP)	0	0	(220,530)	(392,916)		(392,916)	(392,916)	0	0	0	71,108		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 03/10/2027 BHF5SWBQ5	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2026	03/10/2027	26,442	101,622,080	Russell 1000 VALUE INDEX TR / (FEDL01+65BP)	0	0	2,540,007	1,793,494		1,793,494	1,793,494	0	0	0	337,462		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 03/10/2027 BHF5SWCH4	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2026	03/10/2027	8,334	115,184,297	Russell 2000 Growth Index / (FEDL01+42BP)	0	0	2,839,219	2,762,901		2,762,901	2,762,901	0	0	0	382,499		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 03/10/2028 BHF5SWDL4	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2026	03/10/2028	6,241	150,359,108	Russell 2000 Value Index / (FEDL01+45BP)	0	0	3,627,784	6,117,769		6,117,769	6,117,769	0	0	0	903,355		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV SOFR P Tot Ret 12/20/2026 BHF5U96T3	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/26/2026	12/20/2026	150,000,000	150,000,000	iBoxx USD Liquid High Yield Index / (SOFR)	0	1,029,387	4,304,514	725,628		725,628	(303,759)	0	0	0	353,311		0002
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 03/10/2027 BHF5V3KJ1	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/10/2027	8,594	142,752,425	MSCI Daily TR Gross EAFE USD / (FEDL01+75BP)	0	0	3,299,052	2,646,352		2,646,352	2,646,352	0	0	0	474,045		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 03/10/2027 BHF5V3L76	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/10/2027	23,146	73,887,819	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-210BP)	0	0	(606,317)	(1,455,846)		(1,455,846)	(1,455,846)	0	0	0	245,363		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 03/10/2027 BHF5V3MT7	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/10/2027	2,111	10,220,430	MSCI Daily TR Gross EM / (FEDL01+53BP)	0	0	(217,186)	(198,104)		(198,104)	(198,104)	0	0	0	33,940		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 03/10/2028 BHF5VG3T9	Variable Annuities ...	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 03/10/2026	. 03/10/2028	9,850	 28,475,828	.Russell 2000 / (FEDL01+-74BP)	 0	 0	437,039	894,553	.....	894,553	894,553	 0	 0	 0	 171,082	.....	0001 .....
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 03/10/2028 BHF5VG3W2	Variable Annuities ...	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 03/10/2026	. 03/10/2028	1,201	 28,934,672	...Russell 2000 Value Index / (FEDL01+40BP)	 0	 0	606,943	 1,157,954	.....	 1,157,954	 1,157,954	 0	 0	 0	173,839	.....	0001 .....
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 03/10/2027 BHF5VG3Z5	Variable Annuities ...	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	. 03/10/2026	. 03/10/2027	5,057	 19,435,098	...Russell 1000 VALUE INDEX TR / (FEDL01+61BP)	 0	 0	419,648	339,235	.....	339,235	339,235	 0	 0	 0	 64,539	.....	0001 .....
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 03/10/2028 BHF5VG427	Variable Annuities ...	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	. 03/10/2026	. 03/10/2028	9,809	 156,689,457	Russell 2000 TR / (FEDL01+39BP)	 0	 0	....(3,327,255)	....(4,638,286)	.....	....(4,638,286)	....(4,638,286)	 0	 0	 0	941,388	.....	0001 .....
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 03/10/2027 BHF5VG5H3	Variable Annuities ...	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	. 03/10/2026	. 03/10/2027	2,090	 28,885,911	...Russell 2000 Growth Index / (FEDL01+31BP)	 0	 0	..... (610,074)	..... (661,914)	.....	..... (661,914)	..... (661,914)	 0	 0	 0	 95,923	.....	0001 .....
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 03/10/2028 BHF5VG6C3	Variable Annuities ...	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	. 03/10/2026	. 03/10/2028	1,728	 61,445,676	.....NASDAQ 100 Total Return / (FEDL01+66BP)	 0	 0	....(1,378,059)	 2,957,599	.....	 2,957,599	 2,957,599	 0	 0	 0	369,165	.....	0001 .....
Total Return Swap With JPMORGAN CHASE BANK NA RCV SOFR P Tot Ret 12/20/2026 BHF5VMGH8	Variable Annuities ...	Exh 5	Interest Rate.....	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	. 03/11/2026	. 12/20/2026	..250,000,000	250,000,000	..... iBoxx USD Liquid High Yield Index / (SOFR)	 0	 2,049,540	7,174,191	..... (451,338)	.....	..... (451,338)	....(2,500,878)	 0	 0	 0	588,852	.....	0002 .....
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV SOFR P Tot Ret 12/20/2026 BHF5Y36S4	Variable Annuities ...	Exh 5	Interest Rate.....	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	. 04/08/2026	. 12/20/2026	..100,000,000	100,000,000	0	 0	202,349	1,967,956	377,857	.....	377,857	175,508	 0	 0	 0	235,541	.....	0002 .....
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 01/10/2027 BHF5Y70X0	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 04/09/2026	. 01/10/2027	 104,777	327,464,797	0	 0	 0	....(2,923,522)	..... (268,814)	.....	..... (268,814)	..... (268,814)	 0	 0	 0	865,542	.....	0001 .....
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/10/2027 BHF5Y7184	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 04/09/2026	. 04/10/2027	 16,866	273,441,206	0	 0	 0	5,531,127	....(1,511,204)	.....	....(1,511,204)	....(1,511,204)	 0	 0	 0	991,604	.....	0001 .....
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 04/10/2031 BHF5YB912	Variable Annuities ...	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	. 04/10/2026	. 04/10/2031	5,644	 95,663,260	0	 0	 0	....(1,944,053)	 1,616,942	.....	 1,616,942	 1,616,942	 0	 0	 0	1,017,900	.....	0001 .....
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 06/10/2029 BHF5YB995	Variable Annuities ...	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	. 04/10/2026	. 06/10/2029	 203,922	.. 1,548,114,647	0	 0	 0	... (22,600,064)	21,096,489	.....	21,096,489	21,096,489	 0	 0	 0	12,709,376	.....	0001 .....
Total Return Swap With TORONTO-DOMINION BANK NEW YOR R Tot Ret PAY FEDL 04/10/2028 BHF5YB9M6	Variable Annuities ...	Exh 5	Equity/Index	TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	. 04/10/2026	. 04/10/2028	16,695	607,743,243	0	 0	 0	... (11,470,404)	14,056,690	.....	14,056,690	14,056,690	 0	 0	 0	3,757,170	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With UBS AG R Tot Ret PAY FEDL 04/10/2028 BHF5YBC18	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	04/10/2026	04/10/2028	38,910	145,722,541	0	0	0	(2,821,750)	1,431,976		1,431,976	1,431,976	0	0	0	900,881		0001
Total Return Swap With MORGAN STANLEY BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF5YBD25	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	04/10/2026	04/10/2028	6,897	100,265,620	0	0	0	(1,761,789)	(6,935,231)		(6,935,231)	(6,935,231)	0	0	0	619,859		0001
Total Return Swap With MORGAN STANLEY BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF5YBGY2	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	04/10/2026	04/10/2028	3,224	77,987,174	0	0	0	(1,400,574)	(3,179,360)		(3,179,360)	(3,179,360)	0	0	0	482,130		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 12/10/2028 BHF5YBH62	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/10/2026	12/10/2028	32,180	93,030,674	0	0	0	(1,260,371)	(3,141,003)		(3,141,003)	(3,141,003)	0	0	0	689,504		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 04/10/2028 BHF5YBHA3	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/10/2026	04/10/2028	7,318	120,173,342	0	0	0	2,143,233	6,722,901		6,722,901	6,722,901	0	0	0	742,932		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 04/10/2031 BHF5Z62F8	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/10/2031	2,476	41,967,086	0	0	0	841,347	(677,782)		(677,782)	(677,782)	0	0	0	446,549		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 04/10/2027 BHF5ZZG6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/24/2026	04/10/2027	35,413	574,135,741	0	0	0	(10,558,145)	3,676,443		3,676,443	3,676,443	0	0	0	2,082,039		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF5ZZZM3	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/24/2026	04/10/2028	11,015	400,975,851	0	0	0	(7,227,399)	9,390,414		9,390,414	9,390,414	0	0	0	2,478,899		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF5ZZZQ4	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/24/2026	04/10/2028	18,051	296,426,482	0	0	0	(4,986,362)	(16,504,159)		(16,504,159)	(16,504,159)	0	0	0	1,832,558		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF5ZZZT8	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/24/2026	04/10/2028	4,541	66,015,114	0	0	0	(1,111,276)	(4,566,521)		(4,566,521)	(4,566,521)	0	0	0	408,116		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF5ZZZW1	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/24/2026	04/10/2028	1,809	43,758,932	0	0	0	(739,325)	(1,789,714)		(1,789,714)	(1,789,714)	0	0	0	270,525		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 04/10/2028 BHF5ZZZ4	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/24/2026	04/10/2028	30,938	115,866,461	0	0	0	(2,105,771)	1,104,872		1,104,872	1,104,872	0	0	0	716,306		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 04/10/2031 BHF600028	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/10/2031	50,887	862,511,751	0	0	0	16,398,426	(15,865,453)		(15,865,453)	(15,865,453)	0	0	0	9,177,513		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 04/10/2028 BHF60C1B1	Variable Annuities	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/27/2026	04/10/2028	27,281	127,501,491	0	0	0	(2,306,434)	2,172,879		2,172,879	2,172,879	0	0	0	788,235		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 05/10/2029 BHF61QS87	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2029	22,010	382,020,857	0	0	0	(6,388,225)	(2,831,448)		(2,831,448)	(2,831,448)	0	0	0	3,086,435		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 05/10/2029 BHF61QU35	Variable Annuities	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/08/2026	05/10/2029	53,925	418,086,457	0	0	0	(5,273,172)	(3,476,989)		(3,476,989)	(3,476,989)	0	0	0	3,377,817		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 05/10/2028 BHF61ROK8	Variable Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2026	05/10/2028	6,675	241,386,890	0	0	0	4,038,281	(7,747,915)		(7,747,915)	(7,747,915)	0	0	0	1,531,884		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 05/10/2028 BHF61R325	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2028	10,273	304,304,751	0	0	0	4,432,728	(9,507,715)		(9,507,715)	(9,507,715)	0	0	0	1,931,172		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 05/10/2029 BHF61R671	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2029	30,594	515,851,186	0	0	0	8,549,976	15,847,399		15,847,399	15,847,399	0	0	0	4,167,681		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 05/10/2029 BHF61R6T3	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/10/2029	124,222	403,409,703	0	0	0	2,643,714	14,159,744		14,159,744	14,159,744	0	0	0	3,259,240		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 05/10/2029 BHF61RA19	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2026	05/10/2029	2,303	10,652,197	0	0	0	181,876	(286,228)		(286,228)	(286,228)	0	0	0	86,062		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 05/10/2029 BHF61RQD6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2026	05/10/2029	73,338	287,409,275	0	0	0	(4,686,329)	(10,114,432)		(10,114,432)	(10,114,432)	0	0	0	2,322,046		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 05/10/2028 BHF61RRQ6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2026	05/10/2028	9,968	146,162,827	0	0	0	(2,209,846)	(11,136,677)		(11,136,677)	(11,136,677)	0	0	0	927,575		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 05/10/2028 BHF61RS02	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2026	05/10/2028	2,492	61,444,845	0	0	0	(892,295)	(3,482,959)		(3,482,959)	(3,482,959)	0	0	0	389,940		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 05/10/2028 BHF61RS51	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2028	15,499	258,045,021	0	0	0	3,854,081	17,416,232		17,416,232	17,416,232	0	0	0	1,637,600		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 05/10/2028 BHF61RT43	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2026	05/10/2028	139,560	421,107,925	0	0	0	4,463,848	29,620,622		29,620,622	29,620,622	0	0	0	2,672,426		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 01/10/2028 BHF64GB92	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2026	01/10/2028	13,320	49,884,972	0	0	0	(725,746)	402,291		402,291	402,291	0	0	0	282,132		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 05/10/2029 BHF65FFG3	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/09/2026	05/10/2029	61,935	201,133,293	0	0	0	(1,169,218)	(7,730,016)		(7,730,016)	(7,730,016)	0	0	0	1,625,002		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 01/10/2027 BHF65FKB8	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2026	01/10/2027	45,334	712,195,961	0	0	0	(9,639,177)	26,709,668		26,709,668	26,709,668	0	0	0	1,882,449		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 12/10/2027 BHF65FMB6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/09/2026	12/10/2027	119,292	577,553,530	0	0	0	(7,657,911)	(12,241,810)		(12,241,810)	(12,241,810)	0	0	0	3,156,160		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 06/10/2028 BHF65FQM8	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/09/2026	06/10/2028	98,039	376,784,171	0	0	0	4,916,888	7,688,620		7,688,620	7,688,620	0	0	0	2,453,362		0001
Total Return Swap With MORGAN STANLEY BANK NA RCV FEDL P Tot Ret 12/10/2027 BHF65FU92	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	06/09/2026	12/10/2027	3,125	75,287,969	0	0	0	887,440	2,934,893		2,934,893	2,934,893	0	0	0	411,427		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 12/10/2026 BHF65PLS8	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2026	12/10/2026	120,506	914,845,400	0	0	0	(9,046,422)	6,793,813		6,793,813	6,793,813	0	0	0	2,017,439		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 09/10/2027 BHF65PMN8	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2026	09/10/2027	15,857	563,856,526	0	0	0	(7,663,904)	25,804,736		25,804,736	25,804,736	0	0	0	2,740,954		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/10/2027 BHF65PMX6	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/10/2026	10/10/2027	19,667	319,483,492	0	0	0	4,432,035	(17,642,709)		(17,642,709)	(17,642,709)	0	0	0	1,619,152		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 09/10/2028 BHF65PN15	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2026	09/10/2028	8,340	242,723,273	0	0	0	2,861,556	(11,676,412)		(11,676,412)	(11,676,412)	0	0	0	1,693,830		0001
Total Return Swap With BNP PARIBAS SA RCV SOFR P Tot Ret 03/20/2027 BHF65XWT7	Variable Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2026	03/20/2027	100,000,000	100,000,000	0	0	857,907	1,967,958	1,574,819		1,574,819	716,912	0	0	0	342,233		0002
Total Return Swap With BNP PARIBAS SA RCV SOFR P Tot Ret 03/20/2027 BHF665096	Variable Annuities	Exh 5	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/15/2026	03/20/2027	400,000,000	400,000,000	0	0	3,552,715	7,871,822	6,397,798		6,397,798	2,845,083	0	0	0	1,368,931		0002
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 10/10/2031 BHF674UC8	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/23/2026	10/10/2031	23,761	86,817,324	0	0	0	(1,108,971)	2,231,611		2,231,611	2,231,611	0	0	0	973,568		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 05/10/2029 BHF68V2A2	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/09/2026	05/10/2029	59,574	186,189,601	0	0	0	(804,236)	(202,381)		(202,381)	(202,381)	0	0	0	1,504,269		0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 12/10/2026 BHF68V493	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/09/2026	12/10/2026	5,340	88,701,181	0	0	0	(826,519)	(1,642,716)		(1,642,716)	(1,642,716)	0	0	0	195,606		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 05/10/2028 BHF68ZDV5	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2026	05/10/2028	720	21,474,079	0	0	0	(186,049)	458,258		458,258	458,258	0	0	0	136,278		0001

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Total Return Swap With UBS AG R Tot Ret PAY FEDL 10/10/2027 BHF68ZDZ6	Variable Annuities ...	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	10/10/2027	42,673	159,815,420	0	0	0	(1,563,483)	1,254,340		1,254,340	1,254,340	0	0	0	809,949		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 10/10/2027 BHF68ZE69	Variable Annuities ...	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	10/10/2027	27,463	399,245,285	0	0	0	(3,621,099)	(28,472,922)		(28,472,922)	(28,472,922)	0	0	0	2,023,387		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 06/10/2028 BHF68ZES1	Variable Annuities ...	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	06/10/2028	3,850	136,901,534	0	0	0	1,384,709	(6,354,011)		(6,354,011)	(6,354,011)	0	0	0	891,409		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 03/10/2027 BHF68ZGX8	Variable Annuities ...	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2026	03/10/2027	4,175	66,691,659	0	0	0	606,457	2,118,402		2,118,402	2,118,402	0	0	0	221,466		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 12/10/2026 BHF68ZJN7	Variable Annuities ...	Exh 5	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/10/2026	12/10/2026	25,541	73,837,677	0	0	0	443,736	2,396,336		2,396,336	2,396,336	0	0	0	162,829		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 03/10/2027 BHF6C0ZU5	Variable Annuities ...	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2026	03/10/2027	41,763	193,168,784	..MSCI Daily TR Gross EM / (FEDL01+89BP)	0	0	(1,200,490)	4,808,466		4,808,466	4,808,466	0	0	0	641,466		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 03/10/2027 BHF6C10F4	Variable Annuities ...	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2026	03/10/2027	16,358	53,122,441	.....MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-88BP)	0	0	202,160	2,236,576		2,236,576	2,236,576	0	0	0	176,406		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 06/10/2029 BHF6CFWY7	Variable Annuities ...	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/10/2026	06/10/2029	19,816	150,437,127	..... S&P 500 / (FEDL01+-19BP)	0	0	(737,632)	1,435,197		1,435,197	1,435,197	0	0	0	1,235,026		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 05/10/2028 BHF6CG4A8	Variable Annuities ...	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2026	05/10/2028	3,907	115,732,373	.....NASDAQ 100 Stock Index / (FEDL01+26.5BP)	0	0	(633,313)	3,314,220		3,314,220	3,314,220	0	0	0	734,458		0001
Total Return Swap With UBS AG R Tot Ret PAY FEDL 10/10/2027 BHF6CG889	Variable Annuities ...	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/10/2026	10/10/2027	74,340	291,336,081	...Russell 1000 VALUE INDEX TR / (FEDL01+79BP)	0	0	(1,806,688)	(10,709,179)		(10,709,179)	(10,709,179)	0	0	0	1,476,500		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 03/10/2027 BHF6CGE82	Variable Annuities ...	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/10/2026	03/10/2027	1,310	19,208,805	...Russell 2000 Growth Index / (FEDL01+39BP)	0	0	(108,450)	(1,524,347)		(1,524,347)	(1,524,347)	0	0	0	63,788		0001
Total Return Swap With TORONTO-DOMINION BANK NEW YOR RCV FEDL P Tot Ret 08/10/2033 BHF6CGGW7	Variable Annuities ...	Exh 5	Equity/Index	TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5I0RN31MEN24	08/10/2026	08/10/2033	11,517	199,897,056	..... SPTR / (FEDL01+106BP)	0	0	1,314,601	583,046		583,046	583,046	0	0	0	2,618,910		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 08/10/2033 BHF6CGL19	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2026	08/10/2033	14,397	249,884,338	..... SPTR / (FEDL01+101BP)	0	0	1,625,984	112,318		112,318	112,318	0	0	0	3,273,808		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 08/10/2033 BHF6CGM75	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	08/10/2026	08/10/2033	87,039	1,510,709,376	SPTR / (FEDL01+100.5BP)	0	0	9,819,611	(64,610)		(64,610)	(64,610)	0	0	0	19,792,244		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 10/10/2027 BHF6CGMT7	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2026	10/10/2027	1,074	17,881,176	Russell 2000 TR / (FEDL01+47BP)	0	0	102,941	1,284,753		1,284,753	1,284,753	0	0	0	90,622		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 03/10/2027 BHF6CGPH0	Variable Annuities ...	Exh 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2026	03/10/2027	5,865	17,697,033	.Russell 2000 / (FEDL01+-82BP)	0	0	70,174	1,296,596		1,296,596	1,296,596	0	0	0	58,767		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 10/10/2027 BHF6G0JS4	Variable Annuities ...	Exh 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/09/2026	10/10/2027	4,557	14,547,083	.MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-184BP)	0	0	(12,482)	(305,518)		(305,518)	(305,518)	0	0	0	73,725		0001
Total Return Swap With UBS AG RCV FEDL P Tot Ret 12/10/2027 BHF6G0JY1	Variable Annuities ...	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2026	12/10/2027	32,404	538,253,382	.MSCI Daily TR Gross EAFE USD / (FEDL01+81.2BP)	0	0	1,096,392	10,246,154		10,246,154	10,246,154	0	0	0	2,941,397		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 09/10/2028 BHF6G0K52	Variable Annuities ...	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/09/2026	09/10/2028	31,661	153,287,080	.MSCI Daily TR Gross EM / (FEDL01+66BP)	0	0	301,848	3,379,626		3,379,626	3,379,626	0	0	0	1,069,705		0001
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 12/10/2026 BHF6G6YV7	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/10/2026	12/10/2026	41,600	315,814,720	S&P 500 / (FEDL01+-54BP)	0	0	(534,780)	2,474,969		2,474,969	2,474,969	0	0	0	696,442		0001
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 11/10/2027 BHF6G6ZO4	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/10/2026	11/10/2027	35,156	598,248,246	SPTR / (FEDL01+78BP)	0	0	(1,429,813)	4,817,676		4,817,676	4,817,676	0	0	0	3,154,772		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 01/10/2028 BHF6G6ZA2	Variable Annuities ...	Exh 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/10/2026	01/10/2028	1,496	43,538,851	NASDAQ 100 Stock Index / (FEDL01+24BP)	0	0	(91,649)	1,990,953		1,990,953	1,990,953	0	0	0	246,240		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 05/10/2028 BHF6G70E0	Variable Annuities ...	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2026	05/10/2028	5,656	16,351,196	.Russell 2000 / (FEDL01+-68BP)	0	0	(26,480)	(526,079)		(526,079)	(526,079)	0	0	0	103,768		0001
Total Return Swap With MORGAN STANLEY BANK NA R Tot Ret PAY FEDL 09/10/2027 BHF6G73P2	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	09/10/2026	09/10/2027	5,077	70,169,268	...Russell 2000 Growth Index / (FEDL01+46BP)	0	0	(155,854)	(1,621,961)		(1,621,961)	(1,621,961)	0	0	0	341,099		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 02/10/2028 BHF6G74D8	Variable Annuities ...	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2026	02/10/2028	21,231	81,595,128	...Russell 1000 VALUE INDEX TR / (FEDL01+83BP)	0	0	197,166	1,636,311		1,636,311	1,636,311	0	0	0	476,543		0001
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 07/10/2028 BHF6G75B1	Variable Annuities ...	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/10/2026	07/10/2028	23,682	378,297,452	Russell 2000 TR / (FEDL01+44BP)	0	0	836,248	11,343,280		11,343,280	11,343,280	0	0	0	2,522,199		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 04/10/2028 BHF6G75F2	Variable Annuities ...	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/10/2026	04/10/2028	6,352	225,869,752	NASDAQ 100 Total Return / (FEDL01+81BP)	0	0	543,405	(10,405,346)		(10,405,346)	(10,405,346)	0	0	0	1,396,364		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 01/10/2028 BHF6H3NF0	Variable Annuities ...	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2026	01/10/2028	37,357	106,855,813	Russell 2000 / (FEDL01+-84BP)	0	0	81,210	2,376,638		2,376,638	2,376,638	0	0	0	604,338		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 12/10/2027 BHF6H3NL7	Variable Annuities ...	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2026	12/10/2027	42,443	121,403,787	Russell 2000 / (FEDL01+-84BP)	0	0	92,267	2,742,412		2,742,412	2,742,412	0	0	0	663,436		0001
Total Return Swap With BFTEST RCV FEDL P Tot Ret 11/10/2027 BHF5GLYE4	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/17/2025	11/10/2027	17,202	509,554,204	NASDAQ 100 Stock Index / (FEDL01+12BP)	0	0	13,397,935	(14,560,297)		(14,560,297)	(6,489,499)	0	0	0	2,687,058		0001
Total Return Swap With BFTEST RCV FEDL P Tot Ret 09/10/2028 BHF5GLZ03	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/17/2025	09/10/2028	12,959	377,152,386	NASDAQ 100 Stock Index / (FEDL01+12BP)	0	0	9,854,341	(18,983,004)		(18,983,004)	(24,492,625)	0	0	0	2,631,935		0001
Total Return Swap With BFTEST RCV FEDL P Tot Ret 06/10/2028 BHF5GLZD5	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/17/2025	06/10/2028	29,395	855,497,677	NASDAQ 100 Stock Index / (FEDL01+12BP)	0	0	22,352,677	(42,358,031)		(42,358,031)	(55,109,614)	0	0	0	5,570,417		0001
Total Return Swap With BFTEST R Tot Ret PAY FEDL 11/10/2027 BHF5GM025	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/17/2025	11/10/2027	14,163	512,174,161	NASDAQ 100 Total Return / (FEDL01+83BP)	0	0	(15,972,514)	14,301,016		14,301,016	6,063,591	0	0	0	2,700,874		0001
Total Return Swap With BFTEST R Tot Ret PAY FEDL 09/10/2028 BHF5GM0V1	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/17/2025	09/10/2028	10,669	379,377,264	NASDAQ 100 Total Return / (FEDL01+83BP)	0	0	(11,751,115)	18,027,346		18,027,346	24,001,466	0	0	0	2,647,462		0001
Total Return Swap With BFTEST R Tot Ret PAY FEDL 06/10/2028 BHF5GM1R9	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/17/2025	06/10/2028	24,202	860,595,046	NASDAQ 100 Total Return / (FEDL01+83BP)	0	0	(26,656,715)	40,504,764		40,504,764	54,206,263	0	0	0	5,603,608		0001
Total Return Swap With BFTEST RCV FEDL P Tot Ret 10/10/2027 BHF5GM587	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/17/2025	10/10/2027	86,061	256,272,876	Russell 2000 / (FEDL01+-61BP)	0	0	5,391,449	16,173,697		16,173,697	18,458,814	0	0	0	1,298,799		0001
Total Return Swap With BFTEST R Tot Ret PAY FEDL 10/10/2027 BHF5GM6B9	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/17/2025	10/10/2027	15,746	258,574,671	Russell 2000 TR / (FEDL01+61BP)	0	0	(7,604,371)	(15,588,834)		(15,588,834)	(18,368,703)	0	0	0	1,310,464		0001
Total Return Swap With BFTEST RCV FEDL P Tot Ret 06/10/2028 BHF5GM6Q6	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/17/2025	06/10/2028	88,336	670,620,411	S&P 500 / (FEDL01+-28BP)	0	0	15,830,840	(5,494,857)		(5,494,857)	(10,465,941)	0	0	0	4,366,623		0001
Total Return Swap With BFTEST R Tot Ret PAY FEDL 06/10/2028 BHF5GM744	Variable Annuities ...	Exh 5	Equity/Index	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/17/2025	06/10/2028	39,829	677,768,500	SPTR / (FEDL01+89BP)	0	0	(21,459,836)	4,906,752		4,906,752	10,184,427	0	0	0	4,413,166		0001
1149999999. Subtotal - swaps - hedging other - total return										0	7,691,898	463,642,532	(360,254,443)	XXX	(360,254,443)	(274,523,696)	0	0	0	920,810,314	XXX	XXX
1169999999. Subtotal - swaps - hedging other										(17,641,872)	7,702,389	457,237,066	(459,454,457)	XXX	(446,570,311)	(400,546,537)	0	0	0	1,039,504,736	XXX	XXX

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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 NA 7H6GLXDRUGQFU57RNE97	10/28/2021	12/20/2026	0	18,800,000	0.77%[0%]	0	0	116,934	0		36,958	0	0	0	0	18,800,000	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	9,400,000	0.745%[0%]	0	0	56,205	0		18,010	0	0	0	0	9,400,000	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.V2	DB C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2022	12/20/2026	0	11,280,000	5%[0%]	1,450,072	0	272,978	65,394		133,712	0	0	(229,086)	0	11,280,000	3B	N/A
Credit Default Swap With JPMORGAN CHASE BANK NA RCV 5.00 PAY 100.00 12/20/2026 BHF3342K2	CDX.NA.HY.BB.37.V2	DB C	Credit	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/24/2022	12/20/2026	0	11,280,000	5%[0%]	1,344,907	0	272,978	61,083		136,301	0	0	(213,809)	0	11,280,000	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	189,583	(4,534)		118,471	0	0	15,393	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 0Z3V05H2G7GRS05BHJ91	05/20/2022	12/20/2028	0	40,000,000	1%[0%]	1,447,778	0	303,333	493,880		795,602	0	0	(165,132)	0	40,000,000	1C	N/A
1189999999. Subtotal - swaps - replication - credit default										4,148,868	0	1,212,011	615,823	XXX	1,239,054	0	0	(592,634)	0	115,760,000	XXX	XXX
1229999999. Subtotal - swaps - replication										4,148,868	0	1,212,011	615,823	XXX	1,239,054	0	0	(592,634)	0	115,760,000	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										(18,865,872)	10,491	(8,071,954)	(123,115,948)	XXX	(110,231,802)	(123,647,128)	0	0	0	116,745,857	XXX	XXX
1369999999. Total swaps - credit default										4,148,868	0	1,212,011	615,823	XXX	1,239,054	0	0	(592,634)	0	115,760,000	XXX	XXX
1379999999. Total swaps - foreign exchange										1,227,050	0	19,196,644	81,976,854	XXX	164,057,067	(2,375,712)	28,986,665	0	0	32,230,194	XXX	XXX
1389999999. Total swaps - total return										0	7,691,898	463,642,532	(360,254,443)	XXX	(360,254,443)	(274,523,696)	0	0	0	920,810,314	XXX	XXX
1399999999. Total swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total swaps										(13,489,954)	7,702,389	475,979,233	(400,777,714)	XXX	(305,190,124)	(400,546,536)	28,986,665	(592,634)	0	1,185,546,365	XXX	XXX
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	77	0	0	0	(15,733,590)		(15,733,590)	(8,208,269)	0	0	0	674,707		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	0	0	0	(53,290,104)		(53,290,104)	(11,244,275)	0	0	0	622,026		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	0	0	0	(37,758,868)		(37,758,868)	(8,982,189)	0	0	0	479,791		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	97	0	0	0	(27,959,883)		(27,959,883)	(12,434,993)	0	0	0	1,040,969		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	0	0	0	(31,482,448)		(31,482,448)	(13,422,217)	0	0	0	1,254,351		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	0	0	0	(27,959,922)		(27,959,922)	(12,067,874)	0	0	0	1,095,145		0003

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UNITEDSTATESTREASURY BFIWD 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	0	0	0	(26,759,153)		(26,759,153)	(8,724,630)	0	0	0	1,027,761		0003
UNITEDSTATESTREASURY BFIWD 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	111	0	0	0	(27,503,078)		(27,503,078)	(9,651,866)	0	0	0	927,602		0003
UNITEDSTATESTREASURY BFIWD 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	0	0	0	(16,263,212)		(16,263,212)	(5,518,603)	0	0	0	587,214		0003
UNITEDSTATESTREASURY BFIWD 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	111	0	0	0	(10,871,961)		(10,871,961)	(3,678,779)	0	0	0	391,476		0003
UNITEDSTATESTREASURY BFIWD 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	0	0	0	(26,372,006)		(26,372,006)	(8,571,334)	0	0	0	1,074,594		0003
CALL OPTION BFIWD 2/07/28 C UST20 BHF43YAQ2	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2028	0	41,500,000	99	0	0	0	(4,819,463)		(4,819,463)	(2,909,881)	0	0	0	241,643		0002
CALL OPTION BFIWD 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	0	0	0	(31,977,014)		(31,977,014)	(13,564,245)	0	0	0	2,246,557		0003
CALL OPTION BFIWD 3/14/30 C UST30 BHF4E8XN9	Liability Portfolio	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/19/2024	03/14/2030	0	194,000,000	101	0	0	0	(27,335,445)		(27,335,445)	(12,378,059)	0	0	0	1,802,947		0003
CALL OPTION BFIWD 10/12/30 C UST30 BHF4E9B35	Liability Portfolio	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/19/2024	10/12/2029	0	202,000,000	101	0	0	0	(29,349,895)		(29,349,895)	(13,508,020)	0	0	0	1,759,725		0003
CALL OPTION BFIWD 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	101	0	0	0	(21,758,766)		(21,758,766)	(9,689,688)	0	0	0	1,605,511		0003
CALL OPTION BFIWD 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	101	0	0	0	(30,873,699)		(30,873,699)	(13,931,482)	0	0	0	2,157,160		0003
CALL OPTION BFIWD 6/03/30 C UST30 BHF4EGXL5	Liability Portfolio	N/A	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2024	06/03/2030	0	125,000,000	101	0	0	0	(17,169,373)		(17,169,373)	(7,249,307)	0	0	0	1,198,422		0003
CALL OPTION BFIWD 12/02/30 C UST30 BHF4EGXM3	Liability Portfolio	N/A	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2024	12/02/2030	0	309,000,000	101	0	0	0	(41,671,852)		(41,671,852)	(17,812,718)	0	0	0	3,157,000		0003
CALL OPTION BFIWD 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	101	0	0	0	(27,951,172)		(27,951,172)	(13,096,329)	0	0	0	1,905,175		0003
CALL OPTION BFIWD 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	68	0	0	0	(7,056,745)		(7,056,745)	(3,788,079)	0	0	0	697,864		0003
CALL OPTION BFIWD 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	68	0	0	0	(27,930,154)		(27,930,154)	(14,977,032)	0	0	0	2,854,806		0003
CALL OPTION BFIWD 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	105	0	0	0	(28,116,251)		(28,116,251)	(17,033,300)	0	0	0	839,112		0002
CALL OPTION BFIWD 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	88	0	0	0	(13,548,842)		(13,548,842)	(6,453,493)	0	0	0	1,071,250		0002

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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	0	0	0	(15,950,195)		(15,950,195)	(7,624,264)	0	0	0	1,187,519		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	94	0	0	0	(16,869,545)		(16,869,545)	(12,935,205)	0	0	0	511,221		0002
CALL OPTION FEB26RTYC@2900 OTCSYNTH 06/07/2027 70.433193 CALL BHF54S4K1	Variable Annuities	Exh 5	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/27/2025	06/07/2027	0	101,600,000	70	0	0	0	(6,391,159)		(6,391,159)	(7,106,759)	0	0	0	420,424		0002
CALL OPTION BFWD 2/15/45 C UST30 0BHF5CJ3P2	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2025	03/11/2027	0	380,000,000	100	0	0	0	(41,061,712)		(41,061,712)	(34,703,579)	0	0	0	1,265,799		0002
CALL OPTION BFWD 11/15/44 C UST20 BHF5ECVA7	Variable Annuities	Exh 5	Interest Rate	TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	09/29/2025	04/01/2027	0	64,000,000	98	0	0	0	(6,061,020)		(6,061,020)	(5,498,764)	0	0	0	226,584		0002
CALL OPTION BFWD08/15/42C3.375UST20 10/08/2026 85.396 CALL BHF5FD6Y0	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/08/2025	10/08/2026	0	102,000,000	85	0	0	0	(8,790,020)		(8,790,020)	(8,145,229)	0	0	0	75,504		0002
CALL OPTION BFWD5/15/2042C3.25UST20 11/12/2026 84.63 CALL BHF5K5G53	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/13/2025	11/12/2026	0	175,000,000	85	0	0	0	(15,328,849)		(15,328,849)	(13,733,094)	0	0	0	300,328		0002
CALL OPTION BFWD 01/07/27 C UST20 BHF5PBUD2	Variable Annuities	Exh 5	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	01/08/2026	01/07/2027	0	164,500,000	97	0	0	0	(15,400,317)		(15,400,317)	(15,400,317)	0	0	0	428,358		0002
CALL OPTION BFWD 2/12/27 C UST30 BHF5PTFR9	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/13/2026	02/12/2027	0	300,000,000	96	0	0	0	(31,200,471)		(31,200,471)	(31,200,471)	0	0	0	912,245		0002
CALL OPTION BFWD 2/12/27 C UST30 BHF5PUMU1	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/13/2026	02/12/2027	0	150,000,000	96	0	0	0	(15,768,182)		(15,768,182)	(15,768,182)	0	0	0	456,123		0002
CALL OPTION BFWD 2/26/29 C UST20 BHF5U9K42	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/26/2026	02/26/2029	0	118,000,000	97	0	0	0	(10,054,078)		(10,054,078)	(10,054,078)	0	0	0	916,109		0002
CALL OPTION BFWD 3/03/27 C UST5 BHF5URKX8	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2026	03/03/2027	0	526,000,000	100	0	0	0	(28,507,378)		(28,507,378)	(28,507,378)	0	0	0	1,708,322		0002
CALL OPTION BFWD 08/15/55 C UST30 BHF5VLJF1	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/11/2026	03/11/2027	0	500,000,000	97	0	0	0	(52,841,169)		(52,841,169)	(52,841,169)	0	0	0	1,665,525		0002
CALL OPTION BFWD 03/17/2027 C UST20 BHF5VTFP6	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/12/2026	03/16/2027	0	92,000,000	96	0	0	0	(8,377,138)		(8,377,138)	(8,377,138)	0	0	0	311,150		0002
CALL OPTION BFWD 03/17/27 C UST20 BHF5VXRU3	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/13/2026	03/16/2027	0	138,000,000	96	0	0	0	(11,739,856)		(11,739,856)	(11,739,856)	0	0	0	466,725		0002
CALL OPTION BFWD 03/18/2027 C UST20 BHF5WBF90	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2026	03/18/2027	0	186,000,000	96	0	0	0	(16,608,726)		(16,608,726)	(16,608,726)	0	0	0	632,820		0002
CALL OPTION BFWD 01/07/27 C UST20 BHF5WVL16	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/24/2026	01/07/2027	0	38,000,000	95	0	0	0	(2,911,369)		(2,911,369)	(2,911,369)	0	0	0	98,952		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION BFWD4/15/2027CUST20 04/15/2027 96.284 CALL BHF5YSGU3	Asset Portfolio	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2026	04/15/2027	0	277,000,000	96.28366852	0	0	0	(24,904,665)		(24,904,665)	(24,904,665)	0	0	0	1,017,505		0002
CALL OPTION BFWD 04/30/31 C 3.875 UST5 11/03/2026 99.386 CALL BHF60ZFR0	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2026	11/03/2026	0	125,000,000	99.3860321	0	0	0	(5,294,256)		(5,294,256)	(5,294,256)	0	0	0	190,754		0002
CALL OPTION BFWD 5/07/27 C UST30 05/06/2027 95.037 CALL BHF63YY57	Liability Portfolio	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/27/2026	05/06/2027	0	46,000,000	95.03739166	0	0	0	(23,304,968)		(23,304,968)	(23,304,968)	0	0	0	177,750		0003
CALL OPTION BFWD 5/28/26 C UST30 05/06/2027 47.391 CALL BHF63Z2W0	Liability Portfolio	Exh 5	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	05/27/2026	05/06/2027	0	46,000,000	47.39122772	0	0	0	1,949,291		1,949,291	1,949,291	0	0	0	177,750		0003
CALL OPTION BFWD 5/27/27 C UST30 05/27/2027 63.154 CALL BHF640U24	Liability Portfolio	Exh 5	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	06/03/2026	05/27/2027	0	194,000,000	63.15407562	0	0	0	10,576,493		10,576,493	10,576,493	0	0	0	784,918		0003
CALL OPTION BFWD 5/20/27 C UST30 05/20/2027 61.714 CALL BHF640U73	Liability Portfolio	Exh 5	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	06/03/2026	05/20/2027	0	115,000,000	61.71390533	0	0	0	6,174,282		6,174,282	6,174,282	0	0	0	458,422		0003
CALL OPTION BFWD 05/13/27 C UST30 05/13/2027 61.733 CALL BHF64RAR9	Liability Portfolio	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/03/2026	05/13/2027	0	112,000,000	61.73303223	0	0	0	6,255,896		6,255,896	6,255,896	0	0	0	439,676		0003
CALL OPTION BFWD 5/20/27 C UST30 05/20/2027 96.733 CALL BHF64RB56	Liability Portfolio	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/03/2026	05/20/2027	0	115,000,000	96.73309326	0	0	0	(45,343,217)		(45,343,217)	(45,343,217)	0	0	0	458,422		0003
CALL OPTION BFWD 5/27/27 C UST30 05/27/2027 100.424 CALL BHF64RB64	Liability Portfolio	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/03/2026	05/27/2027	0	194,000,000	100.4243774	0	0	0	(80,836,398)		(80,836,398)	(80,836,398)	0	0	0	784,918		0003
CALL OPTION BFWD 05/13/27 C UST30 05/13/2027 96.13 CALL BHF64RB72	Liability Portfolio	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/03/2026	05/13/2027	0	112,000,000	96.13028717	0	0	0	(43,554,715)		(43,554,715)	(43,554,715)	0	0	0	439,676		0003
CALL OPTION BFWD 02/18/27 C UST30 02/18/2027 95.202 CALL BHF650CA2	Variable Annuities	Exh 5	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2026	02/18/2027	0	400,000,000	95.20172882	0	0	0	(33,188,985)		(33,188,985)	(33,188,985)	0	0	0	1,243,063		0002
CALL OPTION BFWD 06/10/27 C UST20 06/10/2027 98.609 CALL BHF65GAV3	Variable Annuities	Exh 5	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	06/09/2026	06/10/2027	0	200,000,000	98.60861206	0	0	0	(13,533,253)		(13,533,253)	(13,533,253)	0	0	0	832,557		0002
CALL OPTION BFWD 07/15/27 C UST30 07/15/2027 96.957 CALL BHF65GLB5	Liability Portfolio	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/10/2026	07/15/2027	0	225,000,000	96.95717621	0	0	0	(88,349,015)		(88,349,015)	(88,349,015)	0	0	0	999,315		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION BFWD 07/15/27 C UST30 07/15/2027 61.353 CALL BHF65GLD1	Liability Portfolio	Exh 5	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	06/10/2026	07/15/2027	0	225,000,000	61.35250854	0	0	0	11,006,321		11,006,321	11,006,321	0	0	0	999,315		0003
CALL OPTION BFWD 7/08/27 C UST30 07/08/2027 95.663 CALL BHF65GLF6	Liability Portfolio	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/10/2026	07/08/2027	0	69,000,000	95.66272736	0	0	0	(34,979,914)		(34,979,914)	(34,979,914)	0	0	0	302,709		0003
CALL OPTION BFWD 07/08/27 C UST30 07/08/2027 47.377 CALL BHF65GLG4	Liability Portfolio	Exh 5	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	06/10/2026	07/08/2027	0	69,000,000	47.37738419	0	0	0	2,887,066		2,887,066	2,887,066	0	0	0	302,709		0003
CALL OPTION BFWD 12/10/26 C UST20 12/10/2026 99.713 CALL BHF65Y6F4	Variable Annuities	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	06/12/2026	12/10/2026	0	397,000,000	99.71286774	0	0	0	(31,736,155)		(31,736,155)	(31,736,155)	0	0	0	875,474		0002
CALL OPTION BFWD 2/15/46 UST20 12/15/2026 95.191 CALL BHF665QC9	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/15/2026	12/15/2026	0	346,000,000	95.19091034	0	0	0	(27,008,650)		(27,008,650)	(27,008,650)	0	0	0	789,417		0002
CALL OPTION OTCSYNTH 12/16/2026 98.87 CALL BHF6696S0	Variable Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2026	12/16/2026	0	500,000,000	98.87017059	0	0	0	(29,469,547)		(29,469,547)	(29,469,547)	0	0	0	1,148,257		0002
CALL OPTION OTCSYNTH 07/01/2027 97.906 CALL BHF669RV0	Liability Portfolio	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/16/2026	07/01/2027	0	162,000,000	97.90582275	0	0	0	(65,255,826)		(65,255,826)	(65,255,826)	0	0	0	701,801		0003
CALL OPTION OTCSYNTH 06/02/2027 100.017 CALL BHF66ALR2	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2026	06/02/2027	0	282,750,000	100.0170441	0	0	0	(24,022,623)		(24,022,623)	(24,022,623)	0	0	0	1,158,268		0002
CALL OPTION OTCSYNTH 06/16/2027 99.985 CALL BHF66BLW9	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2026	06/16/2027	0	282,750,000	99.98451233	0	0	0	(23,953,635)		(23,953,635)	(23,953,635)	0	0	0	1,190,902		0002
CALL OPTION OTCSYNTH 07/01/2027 62.285 CALL BHF66BPL9	Liability Portfolio	Exh 5	Interest Rate	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	06/16/2026	07/01/2027	0	162,000,000	62.28538895	0	0	0	9,440,256		9,440,256	9,440,256	0	0	0	701,801		0003
CALL OPTION BFWD 06/16/27 C UST20 06/16/2027 100.484 CALL BHF66N8P3	Variable Annuities	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	06/18/2026	06/16/2027	0	276,000,000	100.4840393	0	0	0	(24,716,010)		(24,716,010)	(24,716,010)	0	0	0	1,162,472		0002
CALL OPTION BFWD 06/25/27 C UST20 06/08/2027 95.399 CALL BHF673JN9	Variable Annuities	Exh 5	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2026	06/08/2027	0	119,000,000	95.39943695	0	0	0	(9,679,846)		(9,679,846)	(9,679,846)	0	0	0	493,409		0002
CALL OPTION BFWD 02/16/27 C UST7 02/16/2027 99.142 CALL BHF6746F8	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/23/2026	02/16/2027	0	575,000,000	99.14199066	0	0	0	(25,145,349)		(25,145,349)	(25,145,349)	0	0	0	1,774,185		0002
CALL OPTION BFWD 12/08/26 C UST5 12/08/2026 99.331 CALL BHF674CV6	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/23/2026	12/08/2026	0	165,000,000	99.33127594	0	0	0	(5,432,870)		(5,432,870)	(5,432,870)	0	0	0	358,701		0002

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CALL OPTION BFWD 03/24/27 C UST10 03/24/2027 99.025 CALL BHF6772R3	Variable Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2026	03/24/2027	0	350,000,000	99.02510071	0	0	0	(21,053,573)		(21,053,573)	(21,053,573)	0	0	0	1,211,743		0002
CALL OPTION BFWD 11/04/27 C UST20 11/04/2027 94.63 CALL BHF68MD4	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/06/2026	11/04/2027	0	39,000,000	94.62953949	0	0	0	(2,658,564)		(2,658,564)	(2,658,564)	0	0	0	204,135		0002
CALL OPTION BFWD 05/13/27 C UST30 05/13/2027 94.714 CALL BHF68GA99	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/07/2026	05/13/2027	0	200,000,000	94.71396637	0	0	0	(15,768,430)		(15,768,430)	(15,768,430)	0	0	0	785,136		0002
CALL OPTION BFWD 3/12/27 C UST20 03/12/2027 93.713 CALL BHF698H08	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/13/2026	03/12/2027	0	300,000,000	93.71340179	0	0	0	(19,075,818)		(19,075,818)	(19,075,818)	0	0	0	1,002,394		0002
CALL OPTION BFWD 11/13/26 C UST20 11/13/2026 93.736 CALL BHF698H32	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/13/2026	11/13/2026	0	450,000,000	93.73577881	0	0	0	(26,960,998)		(26,960,998)	(26,960,998)	0	0	0	781,200		0002
CALL OPTION BFWD 8/11/27 C UST20 08/11/2027 86.886 CALL BHF6CGBJ1	Variable Annuities	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	08/10/2026	08/11/2027	0	55,000,000	86.886	0	0	0	(2,181,451)		(2,181,451)	(2,181,451)	0	0	0	255,471		0002
CALL OPTION BFWD 3/11/27 C UST20 03/11/2027 91.584 CALL BHF6G1GF3	Variable Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2026	03/11/2027	0	40,000,000	91.584	0	0	0	(1,745,805)		(1,745,805)	(1,745,805)	0	0	0	133,242		0002
CALL OPTION BFWD 1/13/27 C UST20 01/13/2027 91.669 CALL BHF6G1GH9	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/09/2026	01/13/2027	0	130,000,000	91.669	0	0	0	(5,674,756)		(5,674,756)	(5,674,756)	0	0	0	348,627		0002
CALL OPTION BFWD 11/15/44 C UST20 06/10/2027 91.225 CALL BHF6G6Y28	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/10/2026	06/10/2027	0	253,000,000	91.225	0	0	0	(8,688,850)		(8,688,850)	(8,688,850)	0	0	0	1,053,184		0002
CALL OPTION BFWD 05/15/2042 C UST20 01/12/2027 83.044 CALL BHF6G6Z38	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/10/2026	01/12/2027	0	330,000,000	83.044	0	0	0	(23,948,471)		(23,948,471)	(23,948,471)	0	0	0	880,753		0002
CALL OPTION BFWD 05/15/2042 C UST20 01/12/2027 91.662 CALL BHF6G6Z53	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/10/2026	01/12/2027	0	166,000,000	91.662	0	0	0	(26,175,464)		(26,175,464)	(26,175,464)	0	0	0	443,045		0002
CALL OPTION BFWD 01/13/27 C UST20 01/13/2027 91.19 CALL BHF6GP489	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/16/2026	01/13/2027	0	221,000,000	91.19	0	0	0	(33,812,670)		(33,812,670)	(33,812,670)	0	0	0	592,667		0002
CALL OPTION BFWD 04/23/27 UST10 04/23/2027 95.111 CALL BHF6GP4J5	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/17/2026	04/23/2027	0	750,000,000	95.111	0	0	0	(17,700,432)		(17,700,432)	(17,700,432)	0	0	0	2,810,359		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Forward Currency Cover Transaction WELLS FARGO BANK NA Long EUR Short USD Settlement 10/16/2026 BHF6GUL30	Joint Venture Interests Portfolio .	BA	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/16/2026	10/16/2026	0	13,360,295	1	0	0	0	212,534		212,534	0	212,534	0	0	13,986		0009
Forward Currency Cover Transaction WELLS FARGO BANK NA Long EUR Short USD Settlement 10/16/2026 BHF6GUL55	Joint Venture Interests Portfolio .	BA	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/16/2026	10/16/2026	0	100,822,021	1	0	0	0	1,603,868		1,603,868	0	1,603,868	0	0	105,545		0009
Forward Currency Cover Transaction WELLS FARGO BANK NA Long EUR Short USD Settlement 10/16/2026 BHF6GUL63	Joint Venture Interests Portfolio .	BA	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/16/2026	10/16/2026	0	16,345	1	0	0	0	260		260	0	260	0	0	17		0009
Forward Currency Cover Transaction WELLS FARGO BANK NA Long EUR Short USD Settlement 10/16/2026 BHF6GUL97	Joint Venture Interests Portfolio .	BA	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/16/2026	10/16/2026	0	58,245,782	1	0	0	0	926,569		926,569	0	926,569	0	0	60,974		0009
Forward Currency Cover Transaction WELLS FARGO BANK NA Long EUR Short USD Settlement 10/16/2026 BHF6GULA4	Joint Venture Interests Portfolio .	BA	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/16/2026	10/16/2026	0	11,258,394	1	0	0	0	179,098		179,098	0	179,098	0	0	11,786		0009
Forward Currency Cover Transaction WELLS FARGO BANK NA Long GBP Short USD Settlement 10/16/2026 BHF6GULL0	Joint Venture Interests Portfolio .	BA	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/16/2026	10/16/2026	0	54,273,516	1	0	0	0	702,791		702,791	0	702,791	0	0	56,816		0009
Forward Currency Cover Transaction WELLS FARGO BANK NA Long GBP Short USD Settlement 10/16/2026 BHF6GULM8	Joint Venture Interests Portfolio .	BA	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/16/2026	10/16/2026	0	16,175,208	1	0	0	0	209,454		209,454	0	209,454	0	0	16,933		0009
CALL OPTION BFWD 01/22/27 UST30 01/22/2027 98.766 CALL BHF6HDEE1	Variable Annuities ...	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/21/2026	01/22/2027	0	300,000,000	98.766	0	0	0	(35,329,092)		(35,329,092)	(35,329,092)	0	0	0	838,296		0002
CALL OPTION BFWD 03/23/28 UST30 03/22/2028 91.264 CALL BHF6HLE4	Variable Annuities ...	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2026	03/22/2028	0	350,000,000	91.264	0	0	0	(16,447,110)		(16,447,110)	(16,447,110)	0	0	0	2,126,601		0002
CALL OPTION BFWD 02/01/21 UST10 02/01/2027 100.501 CALL BHF6HJ7W6	Variable Annuities ...	Exh 5	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2026	02/01/2027	0	500,000,000	100.501	0	0	0	(38,433,245)		(38,433,245)	(38,433,245)	0	0	0	1,457,151		0002
CALL OPTION BFWD 02/01/27 UST30 02/01/2027 99.164 CALL BHF6HJ7Y2	Variable Annuities ...	Exh 5	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2026	02/01/2027	0	300,000,000	99.164	0	0	0	(36,534,843)		(36,534,843)	(36,534,843)	0	0	0	874,290		0002
CALL OPTION BFWD 02/01/21 UST10 02/01/2027 100.501 CALL BHF6HJH62	Variable Annuities ...	Exh 5	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2026	02/01/2027	0	350,000,000	100.501	0	0	0	(26,903,272)		(26,903,272)	(26,903,272)	0	0	0	1,020,005		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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 BFWD 08/15/55 UST30 01/24/2028 89.724 CALL BHF6HNRT2	Variable Annuities	Exh 5	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/23/2026	01/24/2028	0	325,000,000	89.724	0	0	0	(10,494,283)		(10,494,283)	(10,494,283)	0	0	0	1,865,432		0002
CALL OPTION BFWD 02/15/41 UST15 01/22/2027 101.772 CALL BHF6HNT37	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/23/2026	01/22/2027	0	500,000,000	101.772	0	0	0	(46,622,335)		(46,622,335)	(46,622,335)	0	0	0	1,397,160		0002
CALL OPTION BFWD 03/24/27 UST30 03/24/2027 99.003 CALL BHF6HRTK0	Variable Annuities	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	09/24/2026	03/24/2027	0	250,000,000	99.003	0	0	0	(30,147,685)		(30,147,685)	(30,147,685)	0	0	0	865,531		0002
CALL OPTION BFWD 09/26/27 UST10 09/26/2027 101.158 CALL BHF6HRY81	Variable Annuities	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/24/2026	09/26/2027	0	500,000,000	101.158	0	0	0	(39,706,144)		(39,706,144)	(39,706,144)	0	0	0	2,486,264		0002
CALL OPTION BFWD 02/24/27 UST15 02/24/2027 101.294 CALL BHF6HV1G0	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/25/2026	02/24/2027	0	500,000,000	101.294	0	0	0	(44,361,410)		(44,361,410)	(44,361,410)	0	0	0	1,586,544		0002
CALL OPTION BFWD 02/24/27 C UST30 02/24/2027 101.054 CALL BHF6HV1M7	Variable Annuities	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/25/2026	02/24/2027	0	191,000,000	101.054	0	0	0	(20,039,551)		(20,039,551)	(20,039,551)	0	0	0	606,060		0002
1439999999. Subtotal - forwards - hedging other										0	0	0	(2,073,424,050)	XXX	(2,073,424,050)	(1,693,936,784)	3,834,574	0	0	88,152,009	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	(2,073,424,050)	XXX	(2,073,424,050)	(1,693,936,784)	3,834,574	0	0	88,152,009	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	17,530,156	58,060,920	XXX	140,141,133	1	28,986,665	0	0	30,281,629	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										2,389,735,672	151,368,818	457,232,212	2,990,610,533	XXX	3,003,494,714	621,118,900	3,834,574	25,358,228	0	1,319,527,639	XXX	XXX
1719999999. Subtotal - replication										4,148,868	0	1,212,011	615,823	XXX	1,239,054	0	0	(592,634)	0	115,760,000	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										2,393,887,590	151,368,818	475,974,379	3,049,287,276	XXX	3,144,874,901	621,118,901	32,821,239	24,765,594	0	1,465,569,268	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risks in variable annuities
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 denominated 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			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ6	1,392	536,998,800	S&P500 EMINI DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,723.5902	7,715.5000	(1,214,900)	(1,214,900)	0	0	0	(563,079)	(563,079)	32,539,392	0005	50
MFSZ6	55	8,625,650	MSCI EAFE INDEX DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	ICE 5493000F4ZO33MV32P92	09/14/2026	3,193.2324	3,136.6000	(45,523)	(45,523)	0	0	0	(155,739)	(155,739)	274,486	0005	50
MFSZ6	233	36,541,390	MSCI EAFE INDEX DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	ICE 5493000F4ZO33MV32P92	09/14/2026	3,187.7293	3,136.6000	(192,225)	(192,225)	0	0	0	(595,656)	(595,656)	1,162,824	0005	50
MFSZ6	1,041	163,260,030	MSCI EAFE INDEX DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	ICE 5493000F4ZO33MV32P92	09/18/2026	3,163.1236	3,136.6000	(858,825)	(858,825)	0	0	0	(1,380,555)	(1,380,555)	5,195,277	0005	50
NQZ6	248	152,265,800	NASDAQ 100 E-MINI DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/18/2026	30,637.0024	30,698.7500	424,080	424,080	0	0	0	306,268	306,268	9,322,816	0005	20
RTYZ6	5	704,375	RUSSELL 2000 EMINI CME DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/29/2026	2,824.5358	2,817.5000	(3,901)	(3,901)	0	0	0	(1,759)	(1,759)	51,560	0005	50
RTYZ6	885	124,674,375	RUSSELL 2000 EMINI CME DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	2,916.0483	2,817.5000	(517,725)	(517,725)	0	0	0	(4,360,762)	(4,360,762)	9,126,120	0005	50
RTYZ6	425	59,871,875	RUSSELL 2000 EMINI CME DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/15/2026	2,878.0325	2,817.5000	(248,625)	(248,625)	0	0	0	(1,286,316)	(1,286,316)	4,382,600	0005	50
1539999999. Subtotal - long futures - hedging other												(2,657,644)	(2,657,644)	0	0	0	(8,037,598)	(8,037,598)	62,055,075	XXX	XXX
1579999999. Subtotal - long futures												(2,657,644)	(2,657,644)	0	0	0	(8,037,598)	(8,037,598)	62,055,075	XXX	XXX
MESZ6	890	76,139,500	MSCI EMER MKT INDEX (ICE) DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	ICE 5493000F4ZO33MV32P92	09/18/2026	1,707.0764	1,711.0000	752,050	752,050	0	0	0	174,599	174,599	4,093,404	0005	50
ESZ6	29	11,187,475	S&P500 EMINI DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/23/2026	7,658.9892	7,715.5000	67,625	67,625	0	0	0	81,941	81,941	677,904	0005	50
ESZ6	3,565	1,375,287,875	S&P500 EMINI DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/10/2026	7,745.2645	7,715.5000	2,941,125	2,941,125	0	0	0	(5,305,531)	(5,305,531)	83,335,440	0005	50
NQZ6	33	20,261,175	NASDAQ 100 E-MINI DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	31,162.0603	30,698.7500	(52,110)	(52,110)	0	0	0	(305,785)	(305,785)	1,240,536	0005	20
NQZ6	42	25,786,950	NASDAQ 100 E-MINI DEC 26	Index Linked Annuities	Exh 5	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	31,240.8339	30,698.7500	(71,820)	(71,820)	0	0	0	(455,351)	(455,351)	1,578,864	0005	20
1609999999. Subtotal - short futures - hedging other												3,636,870	3,636,870	0	0	0	(5,810,126)	(5,810,126)	90,926,148	XXX	XXX
1649999999. Subtotal - short futures												3,636,870	3,636,870	0	0	0	(5,810,126)	(5,810,126)	90,926,148	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												979,226	979,226	0	0	0	(13,847,724)	(13,847,724)	152,981,223	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												979,226	979,226	0	0	0	(13,847,724)	(13,847,724)	152,981,223	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
WELLS FARGO BANK, NA	2,775,980	(1,796,754)	979,226
Total Net Cash Deposits	2,775,980	(1,796,754)	979,226

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0005	Hedges the equity risk of liabilities

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
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	4,184,880	(3,205,654)	4,184,880	4,184,880	(3,205,654)	4,184,880	152,981,223	152,981,223
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	184,846,312	229,543,536	659,668,514	(472,501,525)	0	658,810,857	(472,185,275)	1,779,270	71,286,943	0
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	57,847,650	221,057,537	(538,033,073)	0	256,158,294	(534,978,424)	0	99,800,128	0
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Y	Y	367,903,880	144,655,354	692,769,170	(417,903,465)	0	689,559,834	(417,635,799)	0	171,767,332	0
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	172,856,497	173,631,629	347,301,003	(395,336,953)	0	363,693,040	(394,591,369)	0	102,534,411	0
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA	1VUV7VQFKUOQSJ21A208	Y	Y	0	2,802,199	48,893,211	(127,529,228)	0	70,431,895	(120,885,430)	0	15,156,685	0
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y	0	162,813,610	45,153,756	(46,285,096)	0	45,153,756	(46,285,096)	0	45,005,316	0
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	302,170,288	21,153,828	393,354,462	(338,132,885)	0	393,354,462	(338,132,885)	0	194,910,544	0
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	928,109,478	230,964,101	3,981,194,381	(2,835,676,432)	0	3,981,194,381	(2,835,676,432)	217,408,471	38,485,046	24,929,413
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Y	Y	373,122,702	566,480,773	1,396,273,805	(605,619,359)	0	1,393,491,161	(605,380,753)	414,987,706	143,337,125	0
MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	Y	Y	0	16,206,754	376,942	(23,040,836)	0	238,252	(23,132,289)	0	1,406,854	0
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Y	Y	1,197,241,784	308,903,528	2,171,409,214	(658,330,835)	6,933,067	2,171,409,214	(658,330,835)	315,836,595	84,385,675	84,385,675
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y	175,072,258	37,600,517	216,386,609	(137,883,886)	0	216,386,609	(137,883,886)	0	99,878,957	0
NOMURA GLOBAL FINANCIAL PRODUCTS INC	OZ3VO5H2G7GRSO5BHJ91	Y	Y	2,147,771	71,125,724	37,673,358	(104,514,891)	0	37,975,080	(104,514,891)	0	48,161,804	0
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	159,043,788	82,874,762	272,709,345	(48,104,687)	0	273,051,056	(47,729,205)	66,278,063	3,829,939	0
SOCIETE GENERALE SA	O2RNE8IBXP4ROTD8PU41	Y	Y	212,281,864	293,599,041	807,605,879	(389,688,215)	0	807,605,879	(389,688,215)	205,635,800	30,858,741	0
UBS AG	BFM8T61CT2L10CEMIK50	Y	Y	111,937,947	0	111,323,578	(180,079,979)	0	114,981,453	(180,079,979)	0	39,382,650	0
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Y	Y	867,367,523	98,405,970	297,229,155	(1,237,181,535)	0	307,772,725	(1,234,032,571)	0	113,493,826	0
TORONTO-DOMINION BANK (NEW YORK BRANCH)	69LASGQF5I0RN31MEN24	Y	Y	102,913,589	0	23,371,392	(8,376,411)	0	23,371,392	(8,376,411)	0	10,888,483	0
MORGAN STANLEY BANK, N.A.	G1MLHISON32I3QPILB75	Y	Y	168,947,394	0	123,635,062	(119,075,874)	0	123,635,121	(119,075,883)	0	65,296,845	0
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	Y	Y	0	0	2,041,633	(5,932,442)	0	2,041,633	(5,932,442)	0	0	0
0299999999. Total NAIC 1 Designation				5,325,963,075	2,498,608,976	11,849,428,006	(8,689,227,607)	6,933,067	11,930,316,094	(8,674,528,070)	1,221,925,905	1,379,867,304	109,315,088
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)				0	0	59,342,020	(170,255,143)	0	59,342,020	(170,255,143)	0	85,701,964	0
0999999999 - Gross totals				5,325,963,075	2,498,608,976	11,912,954,906	(8,862,688,404)	11,117,947	11,993,842,994	(8,847,988,867)	1,226,110,785	1,618,550,491	262,296,311
1. Offset per SSAP No. 64						2,560,345,311	(2,560,345,311)						
2. Net after right of offset per SSAP No. 64						9,352,609,595	(6,302,343,093)						

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 SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	04316J-AN-9	ARTHUR J GALLAGHER & CO CALLABLE NOTES FIXED 5.15% 15/FEB/2035 USD 1000	319,407	345,000	339,103	02/15/2035	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	231021-AT-3	CUMMINS INC CALLABLE NOTES FIXED 1.5% 01/SEP/2030 USD 1000	11,421,811	13,219,000	13,198,935	09/01/2030	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	67077M-AW-8	NUTRIEN LTD CALLABLE NOTES FIXED 2.95% 13/MAY/2030 USD 1000	4,970,903	5,440,000	5,640,604	05/13/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	22822V-AP-6	CROWN CASTLE INC CALLABLE NOTES FIXED 4% 15/NOV/2049 USD 1000	2,378,683	3,488,000	3,477,442	11/15/2049	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	180848-Q6-3	CLARK CNTY NEV	2,612,436	3,475,000	3,492,719	11/01/2037	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	74456Q-BN-5	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM TERM NOTE FIXED 4.15% 01/NOV/2045 USD 1000	2,275,797	3,056,000	3,053,595	11/01/2045	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	863667-AJ-0	STRYKER CORP CALLABLE NOTES FIXED 4.625% 15/MAR/2046 USD 1000	2,312,257	2,889,000	2,863,742	03/15/2046	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	654,341	825,000	997,945	06/01/2048	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	110122-AP-3	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 5.875% 15/NOV/2036 USD 1000	5,151,331	5,226,000	5,619,353	11/15/2036	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	86944B-AE-3	SUTTER HEALTH CALLABLE BOND FIXED 4.091% 15/AUG/2048 USD 1000	3,065,989	4,230,000	3,662,866	08/15/2048	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	04316J-AE-9	ARTHUR J GALLAGHER & CO CALLABLE NOTES FIXED 5.75% 02/MAR/2053 USD 1000	10,346,575	11,736,000	12,688,725	03/02/2053	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-BD-4	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.75% 01/MAR/2046 USD 1000	1,220,239	1,493,000	1,507,142	03/01/2046	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	666807-CE-0	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 7.75% 15/FEB/2031 USD 1000	5,381,260	5,000,000	5,487,011	02/15/2031	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	931142-EE-9	WALMART INC CALLABLE NOTES FIXED 3.7% 26/JUN/2028 USD 1000	5,641,767	5,765,000	5,761,203	06/26/2028	IV
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Domestic Bond	90265E-AU-4	UDR INC CALLABLE MEDIUM TERM NOTE FIXED 1.9% 15/MAR/2033 USD 1000	376,219	483,000	481,863	03/15/2033	IV
MORGAN STANLEY BANK NA G1MLH1SON32I3QPILB75	Local Authority	34074N-CG-2	FLORIDA HSG FIN CORP REV	2,917,254	3,130,000	3,130,000	07/01/2045	I
MIZUHO CAPITAL MARKETS LLC OV6IW8S6QX2D1J8570P30	Domestic Bond	125523-AJ-9	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.8% 15/AUG/2038 USD 1000	577,332	657,000	722,928	08/15/2038	IV
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	30225V-AQ-0	EXTRA SPACE STORAGE LP CALLABLE NOTES FIXED 2.4% 15/OCT/2031 USD 1000	8,093,371	9,520,000	8,204,686	10/15/2031	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	032095-AN-1	AMPHENOL CORP CALLABLE NOTES FIXED 5.05% 05/APR/2027 USD 1000	1,452,707	1,450,000	1,453,142	04/05/2027	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	099724-AQ-9	BORGWARNER INC CALLABLE NOTES FIXED 5.4% 15/AUG/2034 USD 1000	4,830,585	5,000,000	4,920,882	08/15/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	196632-MN-0	COLORADO SPRINGS COLO UTILS REV	3,576,154	3,495,000	3,495,000	11/15/2040	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	039483-BH-4	ARCHER-DANIELS-MIDLAND CO CALLABLE BOND FIXED 4.016% 16/APR/2043 USD 1000	3,091,501	4,049,000	3,784,838	04/16/2043	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	375558-BA-0	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.5% 01/FEB/2045 USD 1000	7,961	10,000	10,527	02/01/2045	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	65820B-CE-4	NORTH CAROLINA HSG FIN AGY HOM	2,225,520	2,400,000	2,400,000	07/01/2045	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	94106L-BS-7	WASTE MANAGEMENT INC CALLABLE NOTES FIXED 4.15% 15/APR/2032 USD 1000	8,384,709	9,008,000	8,999,499	04/15/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	00914A-AQ-5	SUMISHO AIR LEASE CORP CALLABLE NOTES FIXED 2.1% 01/SEP/2028 USD 1000	7,513,822	8,013,000	7,974,112	09/01/2028	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	723787-AQ-0	PIONEER NATURAL RESOURCES CO CALLABLE NOTES FIXED 1.9% 15/AUG/2030 USD 1000	8,766,500	10,000,000	9,967,285	08/15/2030	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	05724B-AL-3	BAKER HUGHES HOLDINGS LLC / BAKER HUGHES CO-OBLIGOR INC CALLABLE NOTES FIXED 4.05% 11/MAR/2029 USD 1	5,287,307	5,470,000	5,467,998	03/11/2029	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	13077D-BY-7	CALIFORNIA ST UNIV REV	2,614,486	3,535,000	3,095,634	11/01/2047	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	358781-ER-9	FRISCO TEX CMNTY DEV CORP SALE	2,679,330	3,000,000	2,970,280	02/15/2048	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	235036-8N-3	DALLAS FORT WORTH TEX INTL ARP	812,679	1,220,000	902,051	11/01/2046	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	5,041,787	6,021,000	6,006,666	02/15/2032	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	842400-HT-3	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 5.95% 01/NOV/2032 USD 1000	585,575	589,000	586,393	11/01/2032	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	720186-AQ-8	PIEDMONT NATURAL GAS CO INC CALLABLE NOTES FIXED 5.4% 15/JUN/2033 USD 1000	6,122,470	6,284,000	6,455,327	06/15/2033	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	548661-CJ-4	LOWE'S COS INC CALLABLE NOTES FIXED 5.5% 15/OCT/2035 USD 1000	3,895,467	4,025,000	3,873,142	10/15/2035	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	031162-CF-5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15/JUN/2051 USD 1000	6,774,447	8,756,000	8,756,000	06/15/2051	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	02765U-EJ-9	AMERICAN MUN PWR OHIO INC	4,481,951	3,995,000	5,551,808	02/15/2041	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	756109-BL-7	REALTY INCOME CORP CALLABLE NOTES FIXED 2.85% 15/DEC/2032 USD 1000	1,243,835	1,466,000	1,466,000	12/15/2032	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	91338C-AA-3	IOWA HEALTH SYSTEM CALLABLE BOND FIXED 3.665% 15/FEB/2050 USD 1000	2,280,422	3,318,000	3,624,080	02/15/2050	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	95709T-AM-2	EVERGY KANSAS CENTRAL INC CALLABLE BOND FIXED 4.25% 01/DEC/2045 USD 1000	1,693,458	2,220,000	1,771,021	12/01/2045	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	2,939,623	3,016,000	3,010,958	09/15/2035	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	651639-AW-6	NEWMONT CORP CALLABLE NOTES FIXED 5.875% 01/APR/2035 USD 1000	17,976,934	18,050,000	21,149,115	04/01/2035	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	991,643	1,000,000	950,186	03/05/2037	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	666807-BP-6	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 4.03% 15/OCT/2047 USD 1000	7,704,379	10,690,000	10,841,896	10/15/2047	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	482480-AH-3	KLA CORP CALLABLE NOTES FIXED 5% 15/MAR/2049 USD 1000	7,929,768	9,580,000	10,005,320	03/15/2049	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	186398-HN-6	CLEVELAND OHIO PUB PWR SYS REV	1,419,289	1,713,000	1,379,619	11/15/2030	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	747525-BJ-1	QUALCOMM INC CALLABLE NOTES FIXED 3.25% 20/MAY/2050 USD 1000	1,397,735	2,284,000	1,535,998	05/20/2050	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	01959L-AA-0	ALLINA HEALTH SYSTEM CALLABLE BOND FIXED 4.805% 15/NOV/2045 USD 1000	1,063,390	1,300,000	1,388,359	11/15/2045	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	20825C-AQ-7	CONOCOPHILLIPS CALLABLE NOTES FIXED 6.5% 01/FEB/2039 USD 1000	5,506,059	5,356,000	5,191,278	02/01/2039	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	883556-DG-4	THERMO FISHER SCIENTIFIC INC CALLABLE NOTES FIXED 4.215% 12/FEB/2031 USD 1000	1,706,800	1,800,000	1,800,000	02/12/2031	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	1,984,376	2,000,000	1,991,824	07/15/2039	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	81762P-AE-2	SERVICENOW INC CALLABLE NOTES FIXED 1.4% 01/SEP/2030 USD 1000	14,751,253	17,320,000	17,293,614	09/01/2030	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	210518-DQ-6	CONSUMERS ENERGY CO CALLABLE BOND FIXED 4.2% 01/SEP/2052 USD 1000	436,445	600,000	599,621	09/01/2052	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	64990F-MV-3	NEW YORK ST DORM AUTH ST PERS	5,383,840	5,600,000	6,692,395	03/15/2039	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	15135U-AF-6	CENOVUS ENERGY INC CALLABLE NOTES FIXED 6.75% 15/NOV/2039 USD 1000	47,280	46,000	47,112	11/15/2039	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	718547-AR-3	PHILLIPS 66 CO CALLABLE NOTES FIXED 5.3% 30/JUN/2033 USD 1000	1,077,465	1,118,000	1,125,706	06/30/2033	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	406216-AY-7	HALLIBURTON CO CALLABLE NOTES FIXED 7.45% 15/SEP/2039 USD 1000	2,172,794	2,000,000	2,102,687	09/15/2039	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	369550-BM-9	GENERAL DYNAMICS CORP CALLABLE NOTES FIXED 3.625% 01/APR/2030 USD 1000	13,962,170	14,855,000	14,793,650	04/01/2030	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	487836-BU-1	KELLANOVA CALLABLE NOTES FIXED 3.4% 15/NOV/2027 USD 1000	401,660	409,000	403,455	11/15/2027	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	92343V-BT-0	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.55% 15/SEP/2043 USD 1000	4,391,022	4,432,000	4,427,940	09/15/2043	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	745332-CH-7	PUGET SOUND ENERGY INC CALLABLE BOND FIXED 4.223% 15/JUN/2048 USD 1000	1,558,080	2,100,000	1,976,803	06/15/2048	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	13648T-AC-1	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED 2.875% 15/NOV/2029 USD 1000	1,305,323	1,408,000	1,410,929	11/15/2029	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	47837R-AE-0	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA CALLABLE NOTES FIXED 4.9% 01/D	5,914,489	6,207,000	6,314,238	12/01/2032	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Domestic Bond	278058-DX-7	EATON CORP CALLABLE NOTES FIXED 4.2% 06/MAR/2031 USD 1000	6,211,559	6,580,000	6,566,909	03/06/2031	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	98138H-AG-6	WORKDAY INC CALLABLE NOTES FIXED 3.5% 01/APR/2027 USD 1000	2,725,055	2,743,000	2,723,857	04/01/2027	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	210518-DE-3	CONSUMERS ENERGY CO CALLABLE BOND FIXED 3.75% 15/FEB/2050 USD 1000	15,319,182	22,440,000	21,597,880	02/15/2050	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	12189T-AG-9	BURLINGTON NORTHERN SANTA FE LLC CALLABLE BOND FIXED 6.875% 01/DEC/2027 USD 1000	5,121,810	5,000,000	5,171,244	12/01/2027	IV
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	Domestic Bond	871607-AD-9	SYNOPSYS INC CALLABLE NOTES FIXED 5% 01/APR/2032 USD 1000	2,526,469	2,636,000	2,619,503	04/01/2032	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	23503C-CG-0	DALLAS FORT WORTH TEX INTL ARP	879,520	1,000,000	1,005,830	11/01/2042	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	761713-BA-3	REYNOLDS AMERICAN INC CALLABLE NOTES FIXED 5.7% 15/AUG/2035 USD 1000	14,557,436	15,056,000	15,881,437	08/15/2035	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	539830-BD-0	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 3.8% 01/MAR/2045 USD 1000	209,898	290,000	287,684	03/01/2045	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	544646-A6-9	LOS ANGELES CALIF UNI SCH DIST	5,034,500	5,000,000	5,001,148	05/01/2027	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	78081B-AT-0	ROYALTY PHARMA PLC CALLABLE NOTES FIXED 4.45% 25/MAR/2031 USD 1000	5,799,309	6,129,000	6,073,486	03/25/2031	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	30303M-AF-9	META PLATFORMS INC CALLABLE NOTES FIXED 4.55% 15/MAY/2031 USD 1000	5,812,395	6,092,000	6,090,910	05/15/2031	IV
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Domestic Bond	29444U-BU-9	EQUINIX INC CALLABLE NOTES FIXED 3.9% 15/APR/2032 USD 1000	584,545	649,000	646,945	04/15/2032	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	693506-BS-5	PPG INDUSTRIES INC CALLABLE NOTES FIXED 2.55% 15/JUN/2030 USD 1000	2,219,825	2,468,000	2,519,311	06/15/2030	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	65820B-CE-4	NORTH CAROLINA HSG FIN AGY HOM	1,038,576	1,120,000	1,120,000	07/01/2045	I
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	Domestic Bond	775109-CH-2	ROGERS COMMUNICATIONS INC CALLABLE NOTES FIXED 3.8% 15/MAR/2032 USD 1000	5,152,085	5,770,000	5,255,723	03/15/2032	I
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	Local Authority	92812X-HN-5	VIRGINIA ST HSG DEV AUTH COMWL	4,008,685	4,250,000	4,302,277	07/01/2045	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	701094-AN-4	PARKER-HANNIFIN CORP CALLABLE NOTES FIXED 3.25% 14/JUN/2029 USD 1000	1,913,138	2,020,000	2,018,019	06/14/2029	I
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	3,364,804	3,684,000	3,630,716	12/09/2035	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	20281P-NE-8	COMMONWEALTH FING AUTH PA REV	1,901,043	2,715,000	2,058,555	06/01/2042	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	13648T-AA-5	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED 2.05% 05/MAR/2030 USD 1000	590,460	661,000	660,516	03/05/2030	I
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Domestic Bond	65364U-AU-0	NIAGARA MOHAWK POWER CORP CALLABLE NOTES FIXED 5.664% 17/JAN/2054 USD 1000	349,520	400,000	480,842	01/17/2054	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	023135-BC-9	AMAZON.COM INC CALLABLE NOTES FIXED 3.15% 22/AUG/2027 USD 1000	5,129,583	5,202,000	5,194,265	08/22/2027	IV
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	Domestic Bond	50249A-AM-5	LYB INTERNATIONAL FINANCE III LLC CALLABLE NOTES FIXED 5.5% 01/MAR/2034 USD 1000	7,381,186	7,784,000	7,824,814	03/01/2034	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP CALLABLE MEDIUM TERM NOTE FIXED 6.95% 15/JAN/2038 USD 1000	1,033,354	984,000	984,468	01/15/2038	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	482480-AH-3	KLA CORP CALLABLE NOTES FIXED 5% 15/MAR/2049 USD 1000	347,652	420,000	438,647	03/15/2049	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	867224-AB-3	SUNCOR ENERGY INC CALLABLE NOTES FIXED 4% 15/NOV/2047 USD 1000	2,904,146	4,171,000	4,153,531	11/15/2047	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	231266-LF-2	CURATORS UNIV MO SYS FACS REV	3,795,438	4,300,000	4,201,976	11/01/2043	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	17275R-BQ-4	CISCO SYSTEMS INC CALLABLE NOTES FIXED 4.8% 26/FEB/2027 USD 1000	1,059,539	1,059,000	1,060,133	02/26/2027	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	87638T-FN-8	TARRANT CNTY TEX CULTURAL ED F	2,068,425	2,500,000	2,424,462	02/15/2047	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Domestic Bond	87264A-AZ-8	T-MOBILE USA INC CALLABLE NOTES FIXED 4.5% 15/APR/2050 USD 1000	3,120,593	4,302,000	4,753,761	04/15/2050	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	19648G-WA-6	COLORADO HOUSING FINANCE AUTHORITY	1,347,661	1,430,000	1,447,938	11/01/2040	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	914122G-XW-0	UNIVERSITY CALIF REVS FOR PREV	245,151	260,000	261,560	05/15/2031	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	437076-AS-1	HOME DEPOT INC/THE CALLABLE NOTES FIXED 5.875% 16/DEC/2036 USD 1000	7,612,207	7,678,000	7,605,632	12/16/2036	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5I0RN31MEN24	Domestic Bond	22822V-AP-6	CROWN CASTLE INC CALLABLE NOTES FIXED 4% 15/NOV/2049 USD 1000	352,574	517,000	515,435	11/15/2049	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Domestic Bond	749685-AW-3	RPM INTERNATIONAL INC CALLABLE NOTES FIXED 4.25% 15/JAN/2048 USD 1000	1,649,930	2,250,000	2,222,590	01/15/2048	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	78355H-KY-4	RYDER SYSTEM INC CALLABLE NOTES FIXED 6.6% 01/DEC/2033 USD 1000	7,171,945	6,949,000	7,573,067	12/01/2033	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	3,428,138	3,357,000	3,359,291	03/15/2037	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	101137-AS-6	BOSTON SCIENTIFIC CORP CALLABLE NOTES FIXED 4% 01/MAR/2028 USD 1000	485,852	494,000	493,299	03/01/2028	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	11135F-CD-1	BROADCOM INC CALLABLE NOTES FIXED 4.8% 15/OCT/2034 USD 1000	269,000	296,000	301,705	10/15/2034	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	574218-4K-6	MARYLAND ST HEALTH & HIGHER ED	912,318	1,240,000	1,320,875	07/01/2048	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	406216-BJ-9	HALLIBURTON CO CALLABLE NOTES FIXED 4.85% 15/NOV/2035 USD 1000	1,511,496	1,664,000	1,628,864	11/15/2035	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	709235-ZS-7	PENNSYLVANIA ST UNIV	1,374,225	1,875,000	1,582,105	09/01/2047	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	718547-AU-6	PHILLIPS 66 CO CALLABLE NOTES FIXED 5.25% 15/JUN/2031 USD 1000	9,504,776	9,567,000	9,806,102	06/15/2031	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-BG-7	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.6% 01/SEP/2035 USD 1000	5,914,259	6,470,000	7,631,680	09/01/2035	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	7,549,071	8,685,000	9,756,498	11/15/2048	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	86944B-AH-6	SUTTER HEALTH CALLABLE BOND FIXED 3.161% 15/AUG/2040 USD 1000	6,961,726	9,793,000	9,924,372	08/15/2040	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	875127-BG-6	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 3.625% 15/JUN/2050 USD 1000	311,334	469,000	464,045	06/15/2050	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	00724P-AC-3	ADOBE INC CALLABLE NOTES FIXED 2.15% 01/FEB/2027 USD 1000	6,272,315	6,322,000	6,273,924	02/01/2027	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	17275R-BQ-4	CISCO SYSTEMS INC CALLABLE NOTES FIXED 4.8% 26/FEB/2027 USD 1000	13,020,624	13,014,000	13,027,924	02/26/2027	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	855244-AU-3	STARBUCKS CORP CALLABLE NOTES FIXED 4.45% 15/AUG/2049 USD 1000	17,795,572	23,703,000	23,777,322	08/15/2049	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	615369-AW-5	MOODY'S CORP CALLABLE NOTES FIXED 2% 19/AUG/2031 USD 1000	1,580,091	1,859,000	1,846,210	08/19/2031	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	927804-FL-3	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 4% 15/JAN/2043 USD 1000	1,237,878	1,633,000	1,531,129	01/15/2043	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	485134-BQ-2	EVERGY METRO INC CALLABLE NOTES FIXED 4.2% 15/JUN/2047 USD 1000	3,755,850	5,000,000	4,989,022	06/15/2047	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	45203M-YD-7	ILLINOIS HSG DEV AUTH REV	2,884,410	3,000,000	3,114,324	10/01/2039	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	234667-JL-8	DALLAS CNTY TEX HOSP DIST	1,081,549	1,146,000	1,146,000	08/15/2044	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)
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	58013M-EZ-3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.7% 09/DEC/2035 USD 1000	3,460,706	3,789,000	4,330,770	12/09/2035	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	90353T-AP-5	UBER TECHNOLOGIES INC CALLABLE NOTES FIXED 4.8% 15/SEP/2034 USD 1000	4,807,935	5,224,000	5,271,836	09/15/2034	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	244199-AW-5	DEERE & CO BOND FIXED 6.55% 01/OCT/2028 USD 1000	2,562,159	2,515,000	2,476,108	10/01/2028	IV
MORGAN STANLEY BANK NA	G1MLHISON32I3QPILB75	Domestic Bond	92857W-BM-1	VODAFONE GROUP PLC CALLABLE NOTES FIXED 5.25% 30/MAY/2048 USD 1000	4,717,964	5,700,000	5,660,909	05/30/2048	I
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	883556-CL-4	THERMO FISHER SCIENTIFIC INC CALLABLE NOTES FIXED 2% 15/OCT/2031 USD 1000	4,317,528	5,095,000	5,063,743	10/15/2031	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Government Bond	912803-BM-4	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2027 USD 100	9,053,102	9,550,000	9,071,078	11/15/2027	I
MORGAN STANLEY BANK NA	G1MLHISON32I3QPILB75	Domestic Bond	136385-AX-9	CANADIAN NATURAL RESOURCES LTD CALLABLE NOTES FIXED 3.85% 01/JUN/2027 USD 1000	4,967,055	5,000,000	5,001,972	06/01/2027	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Domestic Bond	29250N-BZ-7	ENBRIDGE INC CALLABLE NOTES FIXED 6.7% 15/NOV/2053 USD 1000	12,554,063	12,500,000	15,606,595	11/15/2053	I
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Domestic Bond	446150-AS-3	HUNTINGTON BANCSHARES INC/OH CALLABLE NOTES FIXED 2.55% 04/FEB/2030 USD 1000	1,600,163	1,780,000	1,785,384	02/04/2030	I
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	65535H-AX-7	NOMURA HOLDINGS INC NOTES FIXED 2.608% 14/JUL/2031 USD 1000	1,219,184	1,421,000	1,421,000	07/14/2031	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	581557-BU-8	MCKESSON CORP CALLABLE NOTES FIXED 5.1% 15/JUL/2033 USD 1000	1,910,719	1,977,000	2,065,096	07/15/2033	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	Domestic Bond	031162-CD-0	AMGEN INC CALLABLE NOTES FIXED 4.563% 15/JUN/2048 USD 1000	2,226,140	2,874,000	2,343,092	06/15/2048	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	278642-AW-3	EBAY INC CALLABLE NOTES FIXED 2.7% 11/MAR/2030 USD 1000	4,269,620	4,694,000	4,821,549	03/11/2030	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	75513E-CS-8	RTX CORP CALLABLE NOTES FIXED 5.375% 27/FEB/2053 USD 1000	41,561	48,000	47,919	02/27/2053	I
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	31418E-LY-4	FNMA 30YR UMBS	5,936,767	9,340,000	6,154,316	12/01/2052	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	795576-HL-4	SALT LAKE CITY UTAH ARPT REV	518,482	560,000	568,575	07/01/2048	I
MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1JB57QP30	Domestic Bond	548661-EM-5	LOWE'S COS INC CALLABLE NOTES FIXED 5.625% 15/APR/2053 USD 1000	1,018,749	1,171,000	1,167,174	04/15/2053	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Government Bond	912803-BM-4	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2027 USD 100	5,119,031	5,400,000	5,129,196	11/15/2027	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	231266-GC-5	CURATORS UNIV MO SYS FACS REV	2,879,070	3,000,000	3,049,222	11/01/2041	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	931142-CB-7	WALMART INC NOTES FIXED 5.25% 01/SEP/2035 USD 1000	967,725	1,000,000	1,079,774	09/01/2035	IV
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	456837-AW-3	ING GROEP NV CALLABLE NOTES VARIABLE 01/APR/2032 USD 1000	2,601,803	2,970,000	2,970,000	04/01/2032	I
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	009158-BA-3	AIR PRODUCTS AND CHEMICALS INC CALLABLE NOTES FIXED 2.8% 15/MAY/2050 USD 1000	331,211	585,000	583,193	05/15/2050	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	875127-BJ-0	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 3.45% 15/MAR/2051 USD 1000	605,654	950,000	948,126	03/15/2051	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	372546-AU-5	GEORGE WASHINGTON UNIVERSITY/THE CALLABLE BOND FIXED 4.868% 15/SEP/2045 USD 1000	1,721,236	2,035,000	1,986,881	09/15/2045	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	86944B-AP-8	SUTTER HEALTH CALLABLE BOND FIXED 5.213% 15/AUG/2032 USD 1000	218,137	225,000	225,000	08/15/2032	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	059165-ES-5	BALTIMORE GAS AND ELECTRIC CO CALLABLE NOTES FIXED 5.65% 01/JUN/2054 USD 1000	7,119,856	8,000,000	9,264,426	06/01/2054	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	26442E-AF-7	DUKE ENERGY OHIO INC CALLABLE BOND FIXED 3.65% 01/FEB/2029 USD 1000	10,595,431	11,000,000	10,998,381	02/01/2029	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	00724P-AC-3	ADOBE INC CALLABLE NOTES FIXED 2.15% 01/FEB/2027 USD 1000	3,649,095	3,678,000	3,650,031	02/01/2027	IV
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	5,098,290	7,851,000	7,481,882	03/01/2049	IV
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	404280-DC-0	HSBC HOLDINGS PLC CALLABLE NOTES VARIABLE 29/MAR/2033 USD 1000	994,421	1,069,000	1,069,000	03/29/2033	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	940094-DM-4	WASHINGTON ST UNIV REVS	939,238	1,295,000	995,460	10/01/2040	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	956708-AB-7	WEST VIRGINIA UNITED HEALTH SYSTEM OBLIGATED GROUP CALLABLE BOND FIXED 3.129% 01/JUN/2050 USD 1000	4,626,080	8,000,000	4,919,893	06/01/2050	IV
MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1JB570P30	Domestic Bond	581557-BU-8	MCKESSON CORP CALLABLE NOTES FIXED 5.1% 15/JUL/2033 USD 1000	1,488,370	1,540,000	1,576,292	07/15/2033	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	717081-DK-6	PFIZER INC CALLABLE NOTES FIXED 4.4% 15/MAY/2044 USD 1000	2,813,195	3,542,000	3,751,779	05/15/2044	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	125523-CF-5	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.8% 15/JUL/2046 USD 1000	389,516	482,000	605,788	07/15/2046	IV
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	2,353,158	2,401,000	2,400,550	04/01/2028	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	597861-AA-1	MYMICHIGAN HEALTH CALLABLE BOND FIXED 3.409% 01/JUN/2050 USD 1000	1,288,306	2,000,000	2,175,103	06/01/2050	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	25,807,509	26,025,000	25,823,466	03/05/2037	I
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	478160-DL-5	JOHNSON & JOHNSON CALLABLE NOTES FIXED 5% 01/MAR/2035 USD 1000	19,308,640	20,000,000	19,977,369	03/01/2035	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	637,242	810,000	801,801	09/15/2044	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	801546-TG-7	SANTA CLARA CNTY CALIF	532,420	610,000	615,605	08/01/2047	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	718546-BA-1	PHILLIPS 66 CALLABLE NOTES FIXED 3.3% 15/MAR/2052 USD 1000	1,695,414	2,828,000	2,270,509	03/15/2052	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	052769-AH-9	AUTODESK INC CALLABLE NOTES FIXED 2.4% 15/DEC/2031 USD 1000	4,231,380	5,000,000	4,976,958	12/15/2031	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	29366W-AA-4	ENTERGY MISSISSIPPI LLC CALLABLE BOND FIXED 3.85% 01/JUN/2049 USD 1000	16,801,872	24,630,000	24,514,586	06/01/2049	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Domestic Bond	15135U-AF-6	CENOVUS ENERGY INC CALLABLE NOTES FIXED 6.75% 15/NOV/2039 USD 1000	265,179	258,000	264,235	11/15/2039	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	15189X-AX-6	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC CALLABLE BOND FIXED 3% 01/MAR/2032 USD 1000	13,199,415	15,000,000	13,182,847	03/01/2032	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	125523-BH-2	CIGNA GROUP/THE CALLABLE NOTES FIXED 5.375% 15/FEB/2042 USD 1000	1,774,306	2,000,000	2,433,020	02/15/2042	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	718547-AW-2	PHILLIPS 66 CO CALLABLE NOTES FIXED 5.65% 15/JUN/2054 USD 1000	17,590,560	20,000,000	22,977,270	06/15/2054	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	438516-BL-9	HONEYWELL INTERNATIONAL INC CALLABLE NOTES FIXED 2.5% 01/NOV/2026 USD 1000	3,819,871	3,825,000	3,822,913	11/01/2026	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	915217-RY-1	UNIVERSITY OF VIRGINIA	998,390	1,000,000	998,001	09/01/2039	I
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Domestic Bond	92277G-AV-9	VENTAS REALTY LP CALLABLE NOTES FIXED 4.75% 15/NOV/2030 USD 1000	6,753,635	7,000,000	7,539,659	11/15/2030	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	98956P-AV-4	ZIMMER BIOMET HOLDINGS INC CALLABLE NOTES FIXED 2.6% 24/NOV/2031 USD 1000	769,401	896,000	805,884	11/24/2031	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Domestic Bond	0778FP-AM-1	BELL TELEPHONE CO OF CANADA OR BELL CANADA CALLABLE NOTES FIXED 5.2% 15/FEB/2034 USD 1000	4,731,005	5,000,000	4,875,677	02/15/2034	I
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	3,589,547	3,624,000	3,619,777	01/15/2036	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	904764-AH-0	UNILEVER CAPITAL CORP CALLABLE NOTES FIXED 5.9% 15/NOV/2032 USD 1000	4,061,888	4,000,000	4,418,966	11/15/2032	IV
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	679,956	725,000	722,779	07/01/2030	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	58933Y-AT-2	MERCK & CO INC CALLABLE NOTES FIXED 3.7% 10/FEB/2045 USD 1000	503,326	701,000	709,960	02/10/2045	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 BANK NA	G1MLHISON32I30PILB75	Domestic Bond	89352H-AL-3	TRANSCANADA PIPELINES LTD CALLABLE NOTES FIXED 5% 16/OCT/2043 USD 1000	1,128,028	1,300,000	1,459,378	10/16/2043	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	05724B-AM-1	BAKER HUGHES HOLDINGS LLC / BAKER HUGHES CO-OBLIGOR INC CALLABLE NOTES FIXED 4.35% 15/JUN/2031 USD 1	9,456,250	10,000,000	9,982,161	06/15/2031	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	12189T-AX-2	BURLINGTON NORTHERN SANTA FE LLC CALLABLE BOND FIXED 6.2% 15/AUG/2036 USD 1000	2,039,014	2,000,000	1,993,737	08/15/2036	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	72014T-AC-3	PIEDMONT HEALTHCARE INC CALLABLE BOND FIXED 2.044% 01/JAN/2032 USD 1000	939,670	1,129,000	1,129,000	01/01/2032	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	84265V-AA-3	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 7.5% 27/JUL/2035 USD 1000	4,234,316	3,917,000	3,916,498	07/27/2035	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	654106-AF-0	NIKE INC CALLABLE NOTES FIXED 2.375% 01/NOV/2026 USD 1000	4,835,445	4,843,000	4,834,711	11/01/2026	IV
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Domestic Bond	49427R-AQ-5	KILROY REALTY LP CALLABLE NOTES FIXED 2.5% 15/NOV/2032 USD 1000	2,452,824	3,065,000	3,054,428	11/15/2032	I
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	11135F-CC-3	BROADCOM INC CALLABLE NOTES FIXED 4.55% 15/FEB/2032 USD 1000	2,767,996	2,952,000	3,003,978	02/15/2032	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	6,948,361	7,000,000	6,982,999	01/15/2038	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	12189T-AD-6	BURLINGTON NORTHERN SANTA FE LLC PUTABLE BOND FIXED 7.29% 01/JUN/2036 USD 1000	4,466,514	4,010,000	4,421,141	06/01/2036	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	219350-BK-0	CORNING INC CALLABLE NOTES FIXED 5.35% 15/NOV/2048 USD 1000	3,359,686	3,887,000	4,746,427	11/15/2048	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	072024-WS-7	BAY AREA TOLL AUTH CALIF TOLL	2,599,025	2,750,000	2,750,000	04/01/2031	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	Domestic Bond	031162-CF-5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15/JUN/2051 USD 1000	3,644,863	4,711,000	5,195,102	06/15/2051	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	92344G-AX-4	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 5.85% 15/SEP/2035 USD 1000	6,527,405	6,697,000	6,685,804	09/15/2035	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	46124H-AK-2	INTUIT INC CALLABLE NOTES FIXED 4.95% 15/JUN/2031 USD 1000	10,546,433	10,965,000	10,951,341	06/15/2031	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Domestic Bond	437076-AS-1	HOME DEPOT INC/THE CALLABLE NOTES FIXED 5.875% 16/DEC/2036 USD 1000	3,914,170	3,948,000	3,910,789	12/16/2036	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	74834L-BC-3	QUEST DIAGNOSTICS INC CALLABLE NOTES FIXED 2.8% 30/JUN/2031 USD 1000	4,399,655	5,005,000	5,001,555	06/30/2031	I
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Domestic Bond	49446R-AY-5	KIMCO REALTY OP LLC CALLABLE NOTES FIXED 2.25% 01/DEC/2031 USD 1000	8,030,484	9,470,000	9,368,955	12/01/2031	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	913017-CX-5	RTX CORP CALLABLE NOTES FIXED 4.625% 16/NOV/2048 USD 1000	4,914,413	6,269,000	6,330,231	11/16/2048	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	79466L-AH-7	SALESFORCE INC CALLABLE NOTES FIXED 1.5% 15/JUL/2028 USD 1000	1,685,983	1,800,000	1,797,518	07/15/2028	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	120568-BF-6	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 4.65% 17/SEP/2034 USD 1000	500,204	549,000	557,247	09/17/2034	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Domestic Bond	15135U-AF-6	CENOVUS ENERGY INC CALLABLE NOTES FIXED 6.75% 15/NOV/2039 USD 1000	78,115	76,000	77,837	11/15/2039	I
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	50247V-AB-5	LYB INTERNATIONAL FINANCE BV CALLABLE NOTES FIXED 5.25% 15/JUL/2043 USD 1000	4,097,565	5,000,000	4,566,652	07/15/2043	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	031162-CD-0	AMGEN INC CALLABLE NOTES FIXED 4.563% 15/JUN/2048 USD 1000	810,210	1,046,000	852,774	06/15/2048	IV
TORONTO-DOMINION BANK (NEW YORK BRANCH)	69LASGQF5IORN31MEN24	Domestic Bond	83368R-BB-7	SOCIETE GENERALE SA MEDIUM TERM NOTE FIXED 3.625% 01/MAR/2041 USD 1000	13,331,760	20,000,000	19,991,008	03/01/2041	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	718547-AU-6	PHILLIPS 66 CO CALLABLE NOTES FIXED 5.25% 15/JUN/2031 USD 1000	2,806,626	2,825,000	2,895,603	06/15/2031	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	Domestic Bond	855244-AU-3	STARBUCKS CORP CALLABLE NOTES FIXED 4.45% 15/AUG/2049 USD 1000	3,523,378	4,693,000	4,707,715	08/15/2049	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Government Bond	91282C-ES-6	UNITED STATES OF AMERICA NOTES FIXED 2.75% 31/MAY/2029 USD 100	12,145,255	12,850,000	12,367,443	05/31/2029	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	234667-JL-8	DALLAS CNTY TEX HOSP DIST	2,849,211	3,019,000	3,019,000	08/15/2044	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	74456Q-BN-5	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM TERM NOTE FIXED 4.15% 01/NOV/2045 USD 1000	3,637,105	4,884,000	4,880,156	11/01/2045	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	84265V-AE-5	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 6.75% 16/APR/2040 USD 1000	3,805,320	3,712,000	3,443,054	04/16/2040	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	58155Q-AE-3	MCKESSON CORP CALLABLE NOTES FIXED 6% 01/MAR/2041 USD 1000	1,462,917	1,500,000	1,484,673	03/01/2041	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	1,056,669	1,434,000	1,436,520	03/15/2049	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	136385-AG-6	CANADIAN NATURAL RESOURCES LTD CALLABLE NOTES FIXED 5.85% 01/FEB/2035 USD 1000	2,776,269	2,824,000	2,793,931	02/01/2035	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	437076-BH-4	HOME DEPOT INC/THE CALLABLE NOTES FIXED 4.25% 01/APR/2046 USD 1000	408,126	536,000	518,320	04/01/2046	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	58933Y-AX-3	MERCK & CO INC CALLABLE NOTES FIXED 3.4% 07/MAR/2029 USD 1000	1,593,006	1,660,000	1,637,447	03/07/2029	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	92343V-AF-1	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.25% 01/APR/2037 USD 1000	647,824	664,000	647,295	04/01/2037	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	69352P-AJ-2	PPL CAPITAL FUNDING INC CALLABLE NOTES FIXED 5% 15/MAR/2044 USD 1000	12,158,190	15,000,000	16,285,396	03/15/2044	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Domestic Bond	744320-CE-3	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM TERM NOTE FIXED 4.35% 25/FEB/2050 USD 1000	1,169,600	1,584,000	1,650,452	02/25/2050	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	04636N-AK-9	ASTRAZENECA FINANCE LLC CALLABLE NOTES FIXED 4.8% 26/FEB/2027 USD 1000	6,629,372	6,627,000	6,624,813	02/26/2027	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	419792-R2-4	HAWAII ST	13,723	15,000	15,060	10/01/2040	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	92812X-HN-5	VIRGINIA ST HSG DEV AUTH COMWL	707,415	750,000	759,225	07/01/2045	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	452151-LF-8	ILLINOIS ST	4,249,888	4,347,000	4,206,461	06/01/2033	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	83755V-R8-9	SOUTH DAKOTA ST HEALTH & EDL F	1,107,041	1,550,000	1,550,000	11/01/2041	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	031162-CW-8	AMGEN INC CALLABLE NOTES FIXED 2.3% 25/FEB/2031 USD 1000	2,783,246	3,190,000	3,255,317	02/25/2031	IV
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Government Guaranteed	31358D-DR-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION DISCOUNT NOTES ZERO CPN 15/MAY/2030 USD 1000	851,396	1,026,000	853,640	05/15/2030	I
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	023551-AF-1	HESS CORP CALLABLE BOND FIXED 7.875% 01/OCT/2029 USD 1000	2,012,292	1,880,000	1,931,977	10/01/2029	IV
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	157432-MR-3	CHAFFEY CMNTY COLLEGE DIST CAL	2,343,450	2,500,000	2,555,653	06/01/2037	I
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Domestic Bond	71644E-AG-7	SUNCOR ENERGY INC CALLABLE NOTES FIXED 5.95% 15/MAY/2035 USD 1000	661,982	694,000	644,966	05/15/2035	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	913366-KV-1	UNIV CALIF REGTS MED CTR POOLE	2,658,193	2,856,000	2,858,245	05/15/2032	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Government Bond	912810-RT-7	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/AUG/2046 USD 100	24,753,724	41,900,000	42,474,722	08/15/2046	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	023135-BC-9	AMAZON.COM INC CALLABLE NOTES FIXED 3.15% 22/AUG/2027 USD 1000	10,844,897	10,998,000	10,981,647	08/22/2027	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	95709T-AQ-3	EVERGY KANSAS CENTRAL INC CALLABLE BOND FIXED 3.25% 01/SEP/2049 USD 1000	6,718,064	10,800,000	10,720,352	09/01/2049	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	010869-AR-6	ALAMEDA CORRIDOR TRANSN AUTH C	1,590,435	1,865,000	1,484,307	10/01/2030	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	009158-AZ-9	AIR PRODUCTS AND CHEMICALS INC CALLABLE NOTES FIXED 2.7% 15/MAY/2040 USD 1000	2,281,488	3,364,000	2,554,141	05/15/2040	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	Local Authority	02765U-EJ-9	AMERICAN MUN PWR OHIO INC	1,520,161	1,355,000	1,883,029	02/15/2041	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	927804-FL-3	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 4% 15/JAN/2043 USD 1000	657,220	867,000	812,914	01/15/2043	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	854502-AJ-0	STANLEY BLACK & DECKER INC CALLABLE NOTES FIXED 4.85% 15/NOV/2048 USD 1000	543,195	683,000	652,381	11/15/2048	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Domestic Bond	36264F-AK-7	HALEON US CAPITAL LLC CALLABLE NOTES FIXED 3.375% 24/MAR/2027 USD 1000	4,808,928	4,841,000	4,790,562	03/24/2027	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	679111-ZY-3	OKLAHOMA TRANSN AUTH OK F/K/A	1,297,365	1,500,000	1,376,420	01/01/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	927804-FA-7	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 6% 15/JAN/2036 USD 1000	6,624,417	6,688,000	6,680,206	01/15/2036	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	039483-AU-6	ARCHER-DANIELS-MIDLAND CO CALLABLE BOND FIXED 5.375% 15/SEP/2035 USD 1000	2,750,354	2,864,000	2,833,659	09/15/2035	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	913017-BS-7	RTX CORP CALLABLE NOTES FIXED 5.7% 15/APR/2040 USD 1000	165,451	172,000	190,940	04/15/2040	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	04636N-AK-9	ASTRAZENECA FINANCE LLC CALLABLE NOTES FIXED 4.8% 26/FEB/2027 USD 1000	8,375,998	8,373,000	8,370,237	02/26/2027	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	592643-AA-8	METROPOLITAN WASH D C ARPTS AUTH D	3,492,827	3,190,000	3,236,757	10/01/2046	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	37940X-AC-6	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED 4.15% 15/AUG/2049 USD 1000	9,412,043	14,055,000	14,010,360	08/15/2049	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	828807-DH-7	SIMON PROPERTY GROUP LP CALLABLE NOTES FIXED 3.25% 13/SEP/2049 USD 1000	810,612	1,321,000	1,273,239	09/13/2049	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	MBS Mortgage Pass Through	36202C-2W-2	GNMA2 30YR	3,516	3,483	3,483	05/20/2028	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	556079-AF-8	MACQUARIE BANK LTD NOTES FIXED 6.798% 18/JAN/2033 USD 1000	5,946,670	5,813,000	6,508,976	01/18/2033	I
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	118,445	130,000	129,745	09/17/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FIN	1,126,460	1,030,000	1,030,000	08/01/2040	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	22160K-AN-5	COSTCO WHOLESALE CORP CALLABLE NOTES FIXED 1.375% 20/JUN/2027 USD 1000	1,929,796	1,975,000	1,946,797	06/20/2027	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	802,891	814,000	810,269	05/01/2038	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	713448-DD-7	PEPSICO INC CALLABLE NOTES FIXED 4.45% 14/APR/2046 USD 1000	948,928	1,200,000	1,214,027	04/14/2046	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-CC-5	GILEAD SCIENCES INC CALLABLE NOTES FIXED 5.1% 15/JUN/2035 USD 1000	4,458,725	4,707,000	4,790,829	06/15/2035	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	717081-FE-8	PFIZER INC CALLABLE NOTES FIXED 4.5% 15/NOV/2032 USD 1000	10,178,397	10,815,000	10,544,456	11/15/2032	IV
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	55607P-AG-0	MACQUARIE GROUP LTD CALLABLE MEDIUM TERM NOTE VARIABLE 23/JUN/2032 USD 1000	4,604,642	5,308,000	5,308,000	06/23/2032	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	67021C-AF-4	NSTAR ELECTRIC CO CALLABLE BOND FIXED 5.5% 15/MAR/2040 USD 1000	5,597,088	6,000,000	6,307,231	03/15/2040	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	91324P-EJ-7	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.2% 15/MAY/2032 USD 1000	5,706,432	6,148,000	6,137,992	05/15/2032	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	67077M-AU-2	NUTRIEN LTD CALLABLE NOTES FIXED 5% 01/APR/2049 USD 1000	1,615,056	2,000,000	2,308,728	04/01/2049	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	29366W-AA-4	ENTERGY MISSISSIPPI LLC CALLABLE BOND FIXED 3.85% 01/JUN/2049 USD 1000	7,551,633	11,070,000	11,104,272	06/01/2049	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	219350-AW-5	CORNING INC CALLABLE NOTES FIXED 4.75% 15/MAR/2042 USD 1000	7,202,139	8,600,000	8,296,055	03/15/2042	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	745332-CJ-3	PUGET SOUND ENERGY INC CALLABLE NOTES FIXED 3.25% 15/SEP/2049 USD 1000	12,521,108	20,277,000	20,321,770	09/15/2049	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	278865-BL-3	ECOLAB INC CALLABLE NOTES FIXED 1.65% 01/FEB/2027 USD 1000	6,042,302	6,105,000	6,034,445	02/01/2027	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	29364W-BC-1	ENTERGY LOUISIANA LLC CALLABLE BOND FIXED 4.2% 01/APR/2050 USD 1000	2,105,067	2,922,000	2,941,829	04/01/2050	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	10373Q-BY-5	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES FIXED 5.017% 17/NOV/2027 USD 1000	365,388	365,000	366,401	11/17/2027	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	747525-BJ-1	QUALCOMM INC CALLABLE NOTES FIXED 3.25% 20/MAY/2050 USD 1000	2,252,654	3,681,000	3,655,751	05/20/2050	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	91324P-EJ-7	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.2% 15/MAY/2032 USD 1000	702,630	757,000	755,768	05/15/2032	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	144141-CY-2	DUKE ENERGY PROGRESS LLC CALLABLE NOTES FIXED 6.3% 01/APR/2038 USD 1000	1,011,547	1,000,000	1,088,999	04/01/2038	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	67777J-AL-2	OHIOHEALTH CORP CALLABLE BOND FIXED 2.297% 15/NOV/2031 USD 1000	7,346,621	8,618,000	8,618,000	11/15/2031	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	10,818,163	12,446,000	14,141,733	11/15/2048	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	89153V-AQ-2	TOTALENERGIES CAPITAL INTERNATIONAL SA CALLABLE NOTES FIXED 3.455% 19/FEB/2029 USD 1000	8,488,236	8,838,000	8,838,000	02/19/2029	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	61204K-PP-0	MONTANA FAC FIN AUTH REV	564,116	989,000	989,756	08/15/2051	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	759911-S6-8	REGIONAL TRANSN AUTH ILL	988,610	1,000,000	999,277	07/01/2035	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	419792-R2-4	HAWAII ST	5,425,179	5,930,000	5,953,856	10/01/2040	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	49456B-AW-1	KINDER MORGAN INC CALLABLE NOTES FIXED 5.45% 01/AUG/2052 USD 1000	5,116,239	6,015,000	6,378,758	08/01/2052	IV
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	3,395,854	4,488,000	4,662,862	04/01/2048	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Domestic Bond	136385-AY-7	CANADIAN NATURAL RESOURCES LTD CALLABLE MEDIUM TERM NOTE FIXED 4.95% 01/JUN/2047 USD 1000	2,022,858	2,470,000	2,865,980	06/01/2047	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Domestic Bond	03027X-BS-8	AMERICAN TOWER CORP CALLABLE NOTES FIXED 2.3% 15/SEP/2031 USD 1000	9,620,015	11,316,000	10,191,420	09/15/2031	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	06368D-H7-2	BANK OF MONTREAL CALLABLE NOTES VARIABLE 10/JAN/2037 USD 1000	10,298,604	12,000,000	12,000,000	01/10/2037	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	22003B-AN-6	COPT DEFENSE PROPERTIES LP CALLABLE NOTES FIXED 2% 15/JAN/2029 USD 1000	8,803,988	9,551,000	9,557,399	01/15/2029	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	136375-BQ-4	CANADIAN NATIONAL RAILWAY CO CALLABLE BOND FIXED 6.375% 15/NOV/2037 USD 1000	2,059,442	2,000,000	2,612,154	11/15/2037	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	958697-HP-2	WESTERN MINN MUN PWR AGY MINN PWR	294,104	290,000	290,000	01/01/2046	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Government Bond	912810-QA-9	UNITED STATES OF AMERICA BOND FIXED 3.5% 15/FEB/2039 USD 100	16,062,212	19,220,000	18,918,205	02/15/2039	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Domestic Bond	299808-AH-8	EVEREST REINSURANCE HOLDINGS INC CALLABLE NOTES FIXED 3.5% 15/OCT/2050 USD 1000	5,723,175	9,286,000	9,584,157	10/15/2050	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	067901-AH-1	BARRICK MINING CORP CALLABLE NOTES FIXED 5.25% 01/APR/2042 USD 1000	884,893	1,000,000	998,737	04/01/2042	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 4.15% 16/OCT/2028 USD 1000	4,897,445	5,000,000	4,997,107	10/16/2028	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	002824-BS-8	ABBOTT LABORATORIES CALLABLE NOTES FIXED 4% 15/MAR/2031 USD 1000	2,825,643	3,000,000	2,996,064	03/15/2031	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIG	3,005,370	3,000,000	3,096,053	01/01/2034	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	375558-CL-5	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.6% 20/MAY/2031 USD 1000	4,214,600	4,391,000	4,390,608	05/20/2031	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS	2,778,877	3,855,000	3,102,656	01/15/2046	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)
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	907818-EB-0	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.375% 01/FEB/2035 USD 1000	2,071,346	2,472,000	2,423,410	02/01/2035	I
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP CALLABLE BOND FIXED 3.4% 07/FEB/2028 USD 1000	6,799,523	6,960,000	6,956,603	02/07/2028	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	037735-CK-1	APPALACHIAN POWER CO CALLABLE NOTES FIXED 6.7% 15/AUG/2037 USD 1000	1,022,819	1,000,000	1,030,110	08/15/2037	I
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	31418F-ZK-6	FNMA 30YR UMBS	994,522	1,059,313	1,031,956	07/01/2056	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	735000-TV-3	PORT OAKLAND CALIF REV	2,875,093	3,505,000	3,516,036	05/01/2033	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	007903-BM-8	ADVANCED MICRO DEVICES INC CALLABLE NOTES FIXED 5.25% 17/AUG/2033 USD 1000	28,779,870	30,000,000	29,974,168	08/17/2033	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	747525-BQ-5	QUALCOMM INC CALLABLE NOTES FIXED 4.25% 20/MAY/2032 USD 1000	2,271,283	2,415,000	2,411,535	05/20/2032	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	20030N-BE-0	COMCAST CORP CALLABLE NOTES FIXED 4.65% 15/JUL/2042 USD 1000	1,921,465	2,500,000	2,560,364	07/15/2042	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	88579Y-BD-2	3M CO CALLABLE MEDIUM TERM NOTE FIXED 4% 14/SEP/2048 USD 1000	4,177,751	5,921,000	5,684,058	09/14/2048	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	911312-QE-4	UNITED PARCEL SERVICE INC CALLABLE NOTES FIXED 5.5% 22/MAY/2054 USD 1000	10,479,780	12,000,000	13,525,315	05/22/2054	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	855244-AU-3	STARBUCKS CORP CALLABLE NOTES FIXED 4.45% 15/AUG/2049 USD 1000	3,003,092	4,000,000	4,384,305	08/15/2049	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	662352-AB-9	NORTHWELL HEALTHCARE INC CALLABLE NOTES FIXED 6.15% 01/NOV/2043 USD 1000	2,129,496	2,240,000	2,438,917	11/01/2043	I
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	552081-AM-3	LYONDELLBASELL INDUSTRIES NV CALLABLE BOND FIXED 4.625% 26/FEB/2055 USD 1000	705,050	1,000,000	1,205,371	02/26/2055	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	482480-AG-5	KLA CORP CALLABLE NOTES FIXED 4.1% 15/MAR/2029 USD 1000	4,873,470	5,016,000	5,042,534	03/15/2029	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	Domestic Bond	125523-AJ-9	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.8% 15/AUG/2038 USD 1000	6,789,138	7,726,000	8,501,279	08/15/2038	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	031162-CZ-1	AMGEN INC CALLABLE NOTES FIXED 2% 15/JAN/2032 USD 1000	548,732	662,000	659,615	01/15/2032	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	438516-AT-3	HONEYWELL INTERNATIONAL INC CALLABLE NOTES FIXED 5.7% 15/MAR/2037 USD 1000	9,947,587	10,173,000	10,138,176	03/15/2037	IV
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	615369-AW-5	MOODY'S CORP CALLABLE NOTES FIXED 2% 19/AUG/2031 USD 1000	2,294,914	2,700,000	2,379,809	08/19/2031	IV
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	MBS Mortgage Pass Through	3128NH-2A-0	FH 5/1 CONS 12M SOFR NF ARM	7,814	1,500,000	7,562	06/01/2037	I
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	136385-AG-6	CANADIAN NATURAL RESOURCES LTD CALLABLE NOTES FIXED 5.85% 01/FEB/2035 USD 1000	2,824,441	2,873,000	2,842,409	02/01/2035	I
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	87971M-BD-4	TELUS CORP CALLABLE NOTES FIXED 2.8% 16/FEB/2027 USD 1000	11,811,690	11,900,000	11,806,380	02/16/2027	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	231266-LF-2	CURATORS UNIV MO SYS FACS REV	2,140,451	2,425,000	2,369,719	11/01/2043	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	544445-A2-5	LOS ANGELES CALIF DEPT ARPTS R	1,887,975	2,500,000	2,029,529	05/15/2042	I
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	MBS Mortgage Pass Through	36225C-DM-5	G2 1/1 1Y CMT ARM	81	587,200	81	08/20/2027	I
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	718172-CS-6	PHILIP MORRIS INTERNATIONAL INC CALLABLE NOTES FIXED 1.75% 01/NOV/2030 USD 1000	6,667,178	7,750,000	7,716,291	11/01/2030	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	64966S-NH-5	NEW YORK N Y	688,787	695,000	717,980	02/01/2045	I
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Domestic Bond	45866F-AN-4	INTERCONTINENTAL EXCHANGE INC CALLABLE NOTES FIXED 1.85% 15/SEP/2032 USD 1000	3,239,267	4,018,000	3,952,090	09/15/2032	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	92344G-AX-4	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 5.85% 15/SEP/2035 USD 1000	2,686,207	2,756,000	2,751,392	09/15/2035	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	928563-AL-9	VMWARE LLC CALLABLE NOTES FIXED 2.2% 15/AUG/2031 USD 1000	6,423,797	7,585,000	7,577,263	08/15/2031	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	883556-DC-3	THERMO FISHER SCIENTIFIC INC CALLABLE NOTES FIXED 4.2% 01/MAR/2031 USD 1000	8,285,730	8,740,000	8,730,294	03/01/2031	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	94106L-CB-3	WASTE MANAGEMENT INC CALLABLE NOTES FIXED 4.5% 15/MAR/2028 USD 1000	19,830,960	20,000,000	19,979,007	03/15/2028	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	149123-BS-9	CATERPILLAR INC CALLABLE NOTES FIXED 5.2% 27/MAY/2041 USD 1000	15,604,759	17,000,000	16,975,845	05/27/2041	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	219350-BK-0	CORNING INC CALLABLE NOTES FIXED 5.35% 15/NOV/2048 USD 1000	1,962,050	2,270,000	2,969,336	11/15/2048	I
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Domestic Bond	970648-AN-1	WILLIS NORTH AMERICA INC CALLABLE NOTES FIXED 5.9% 05/MAR/2054 USD 1000	1,645,911	1,841,000	2,252,561	03/05/2054	I
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	06738E-BM-6	BARCLAYS PLC CALLABLE NOTES VARIABLE 24/JUN/2031 USD 1000	3,290,392	3,700,000	3,700,000	06/24/2031	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	59333P-3S-5	MIAMI-DADE CNTY FLA AVIATION R	298,633	315,000	315,000	10/01/2030	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	956708-AB-7	WEST VIRGINIA UNITED HEALTH SYSTEM OBLIGATED GROUP CALLABLE BOND FIXED 3.129% 01/JUN/2050 USD 1000	1,899,584	3,285,000	3,285,000	06/01/2050	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	655844-BH-0	NORFOLK SOUTHERN CORP CALLABLE BOND FIXED 4.837% 01/OCT/2041 USD 1000	2,145,153	2,500,000	2,454,734	10/01/2041	I
MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	Domestic Bond	681919-BT-2	OMNICOM GROUP INC CALLABLE NOTES FIXED 3.375% 01/MAR/2041 USD 1000	1,154,756	1,692,000	1,293,611	03/01/2041	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	420,334	600,000	476,918	05/15/2049	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	03073E-AW-5	CENCORA INC CALLABLE NOTES FIXED 4.85% 15/DEC/2029 USD 1000	1,718,629	1,751,000	1,783,239	12/15/2029	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	842400-HX-4	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 5.875% 01/DEC/2053 USD 1000	7,351,283	8,620,000	9,992,414	12/01/2053	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	001192-AK-9	SOUTHERN CO GAS CAPITAL CORP CALLABLE NOTES FIXED 4.4% 01/JUN/2043 USD 1000	413,751	525,000	525,523	06/01/2043	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	040555-DC-5	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED 2.65% 15/SEP/2050 USD 1000	2,376,311	4,396,000	4,381,281	09/15/2050	IV
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	20826F-BZ-8	CONOCOPHILLIPS CO CALLABLE NOTES FIXED 6.6% 01/OCT/2037 USD 1000	346,079	330,000	350,114	10/01/2037	IV
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Domestic Bond	49427R-AR-3	KILROY REALTY LP CALLABLE NOTES FIXED 2.65% 15/NOV/2033 USD 1000	7,786,645	10,158,000	10,155,240	11/15/2033	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	Domestic Bond	842400-HX-4	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 5.875% 01/DEC/2053 USD 1000	2,296,636	2,693,000	3,121,760	12/01/2053	I
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Domestic Bond	363576-AB-5	ARTHUR J GALLAGHER & CO CALLABLE NOTES FIXED 3.5% 20/MAY/2051 USD 1000	1,578,490	2,566,000	2,199,601	05/20/2051	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	59333P-2M-9	MIAMI-DADE CNTY FLA AVIATION R	135,209	143,000	143,000	10/01/2029	I
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	556079-AC-5	MACQUARIE BANK LTD NOTES FIXED 3.624% 03/JUN/2030 USD 1000	397,011	431,000	431,000	06/03/2030	I
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	747525-BP-7	QUALCOMM INC CALLABLE NOTES FIXED 1.65% 20/MAY/2032 USD 1000	1,134,719	1,396,000	1,390,400	05/20/2032	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Domestic Bond	29250N-BA-2	ENBRIDGE INC CALLABLE NOTES FIXED 4% 15/NOV/2049 USD 1000	1,892,679	2,744,000	2,716,617	11/15/2049	I
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Domestic Bond	534187-BY-4	LINCOLN NATIONAL CORP CALLABLE NOTES FIXED 2.33% 15/AUG/2030 USD 1000	2,555,412	2,903,000	2,614,871	08/15/2030	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	1,104,655	1,100,000	1,098,523	11/30/2037	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	130638-JC-7	CALIFORNIA ST	5,037,004	4,525,000	6,527,587	11/01/2040	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	977100-GH-3	WISCONSIN ST GEN FD ANNUAL APP	7,930,080	8,000,000	7,983,633	05/01/2027	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	91412H-DU-4	UNIV OF CALIFORNIA CA REVENUES	929,910	1,000,000	1,000,000	05/15/2032	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	494550-BD-7	KINDER MORGAN ENERGY PARTNERS LP CALLABLE NOTES FIXED 6.5% 01/SEP/2039 USD 1000	1,004,033	1,000,000	1,017,501	09/01/2039	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	64966S-HZ-2	NEW YORK N Y	1,357,198	1,515,000	1,530,851	10/01/2044	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	863667-AJ-0	STRYKER CORP CALLABLE NOTES FIXED 4.625% 15/MAR/2046 USD 1000	793,163	991,000	982,336	03/15/2046	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	559222-AV-6	MAGNA INTERNATIONAL INC CALLABLE NOTES FIXED 2.45% 15/JUN/2030 USD 1000	159,745	179,000	180,529	06/15/2030	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	87612E-BH-8	TARGET CORP CALLABLE NOTES FIXED 3.375% 15/APR/2029 USD 1000	9,568,850	10,000,000	10,023,039	04/15/2029	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	120568-BC-3	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 2.75% 14/MAY/2031 USD 1000	4,930,644	5,607,000	5,661,607	05/14/2031	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	79768H-JN-9	SAN FRANCISCO CALIF CITY & CNT	9,371,126	9,390,000	9,418,513	10/01/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	74251V-AR-3	PRINCIPAL FINANCIAL GROUP INC CALLABLE NOTES FIXED 3.7% 15/MAY/2029 USD 1000	4,647,851	4,860,000	4,987,189	05/15/2029	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	136375-CK-6	CANADIAN NATIONAL RAILWAY CO CALLABLE NOTES FIXED 3.2% 02/AUG/2046 USD 1000	1,311,924	2,021,000	1,714,959	08/02/2046	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	210385-AK-6	CONSTELLATION ENERGY GENERATION LLC CALLABLE NOTES FIXED 5% 01/FEB/2031 USD 1000	3,112,578	3,218,000	3,170,623	02/01/2031	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	571748-BP-6	MARSH & MCLENNAN COS INC CALLABLE NOTES FIXED 2.375% 15/DEC/2031 USD 1000	2,942,827	3,457,000	3,410,433	12/15/2031	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	89352H-AZ-2	TRANSCANADA PIPELINES LTD CALLABLE NOTES FIXED 5.1% 15/MAR/2049 USD 1000	25,181,000	29,438,000	32,573,261	03/15/2049	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	037735-BZ-9	APPALACHIAN POWER CO CALLABLE NOTES FIXED 5.95% 15/MAY/2033 USD 1000	1,676,778	1,702,000	1,697,803	05/15/2033	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	58506Y-AS-1	MEDSTAR HEALTH INC CALLABLE BOND FIXED 3.626% 15/AUG/2049 USD 1000	1,143,470	1,755,000	1,755,000	08/15/2049	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	210385-AC-4	CONSTELLATION ENERGY GENERATION LLC CALLABLE NOTES FIXED 5.8% 01/MAR/2033 USD 1000	12,888,650	12,973,000	13,590,478	03/01/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	291011-BT-0	EMERSON ELECTRIC CO CALLABLE NOTES FIXED 5% 15/MAR/2035 USD 1000	4,417,323	4,675,000	4,671,158	03/15/2035	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	64967B-AA-0	NEW YORK N Y CITY INDL DEV AGY	3,325,627	3,450,000	3,481,601	03/01/2046	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	787,227	965,000	963,433	04/15/2050	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	04636N-AQ-6	ASTRAZENECA FINANCE LLC CALLABLE NOTES FIXED 4% 02/MAR/2031 USD 1000	3,009,405	3,200,000	3,194,794	03/02/2031	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	664845-DG-6	NORTHERN CALIF PWR AGY REV	3,947,842	3,980,000	3,980,000	06/01/2035	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	913017-BS-7	RTX CORP CALLABLE NOTES FIXED 5.7% 15/APR/2040 USD 1000	1,646,812	1,712,000	1,709,601	04/15/2040	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	171340-AN-2	CHURCH & DWIGHT CO INC CALLABLE NOTES FIXED 3.15% 01/AUG/2027 USD 1000	3,265,965	3,315,000	3,274,412	08/01/2027	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	539830-BD-0	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 3.8% 01/MAR/2045 USD 1000	5,941,559	8,209,000	8,143,436	03/01/2045	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	254687-DT-0	WALT DISNEY CO/THE NOTES FIXED 7.625% 30/NOV/2028 USD 1000	973,226	932,000	1,024,039	11/30/2028	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	202795-JG-6	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 4.35% 15/NOV/2045 USD 1000	1,726,734	2,233,000	2,219,528	11/15/2045	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	278062-AD-6	EATON CORP CALLABLE NOTES FIXED 4% 02/NOV/2032 USD 1000	3,071,067	3,343,000	3,742,205	11/02/2032	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	681919-BD-7	OMNICOM GROUP INC CALLABLE NOTES FIXED 2.6% 01/AUG/2031 USD 1000	867,828	1,000,000	896,921	08/01/2031	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Government Bond	91282C-MW-8	UNITED STATES OF AMERICA NOTES FIXED 3.75% 15/APR/2028 USD 100	24,758,993	25,150,000	25,116,582	04/15/2028	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	48305Q-AC-7	KAISER FOUNDATION HOSPITALS CALLABLE NOTES FIXED 3.15% 01/MAY/2027 USD 1000	3,149,887	3,187,000	3,178,732	05/01/2027	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	039483-AU-6	ARCHER-DANIELS-MIDLAND CO CALLABLE BOND FIXED 5.375% 15/SEP/2035 USD 1000	34,571	36,000	35,619	09/15/2035	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	416518-AD-0	HARTFORD INSURANCE GROUP INC/THE CALLABLE NOTES FIXED 2.9% 15/SEP/2051 USD 1000	515,234	920,000	912,881	09/15/2051	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	444859-BL-5	HUMANA INC CALLABLE NOTES FIXED 3.95% 15/AUG/2049 USD 1000	135,447	207,000	206,351	08/15/2049	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	341081-EQ-6	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 5.625% 01/APR/2034 USD 1000	988,226	1,000,000	1,023,313	04/01/2034	IV
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	638612-AJ-0	NATIONWIDE FINANCIAL SERVICES INC CALLABLE NOTES FIXED 6.75% 15/MAY/2087 USD 1000	13,633,032	14,000,000	12,769,787	05/15/2087	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	745332-CJ-3	PUGET SOUND ENERGY INC CALLABLE NOTES FIXED 3.25% 15/SEP/2049 USD 1000	647,143	1,048,000	1,050,314	09/15/2049	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	1,990,794	3,210,000	3,206,350	04/15/2050	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	038222-AM-7	APPLIED MATERIALS INC CALLABLE NOTES FIXED 4.35% 01/APR/2047 USD 1000	3,873,170	5,000,000	4,139,392	04/01/2047	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	130638-BU-5	CALIFORNIA ST	2,031,547	1,880,000	2,553,188	11/01/2039	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	04636N-AL-7	ASTRAZENECA FINANCE LLC CALLABLE NOTES FIXED 4.85% 26/FEB/2029 USD 1000	19,796	20,000	20,232	02/26/2029	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	209111-GK-3	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE NOTES FIXED 5.7% 15/MAY/2054 USD 1000	3,394,079	3,826,000	4,394,554	05/15/2054	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	49446R-AZ-2	KIMCO REALTY OP LLC CALLABLE NOTES FIXED 3.2% 01/APR/2032 USD 1000	2,793,037	3,167,000	3,151,656	04/01/2032	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	136385-AG-6	CANADIAN NATURAL RESOURCES LTD CALLABLE NOTES FIXED 5.85% 01/FEB/2035 USD 1000	1,813,816	1,845,000	1,825,355	02/01/2035	I
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	1,777,591	1,951,000	1,980,309	09/17/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	735389-ZE-1	PORT SEATTLE WASH REV	1,664,699	1,910,000	1,888,562	05/01/2036	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	1,688,744	3,033,000	3,033,000	07/01/2050	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	3,985,380	4,000,000	3,999,275	06/01/2037	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	42250P-AA-1	HEALTHPEAK OP LLC CALLABLE NOTES FIXED 3% 15/JAN/2030 USD 1000	4,332,677	4,720,000	4,725,007	01/15/2030	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	84859D-AD-9	SPIRE MISSOURI INC CALLABLE BOND FIXED 5.15% 15/AUG/2034 USD 1000	3,618,753	3,790,000	3,826,469	08/15/2034	I
MORGAN STANLEY BANK NA G1MLHISON32I3GPILB75	Domestic Bond	29250N-BA-2	ENBRIDGE INC CALLABLE NOTES FIXED 4% 15/NOV/2049 USD 1000	1,556,081	2,256,000	2,233,487	11/15/2049	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	747525-BP-7	QUALCOMM INC CALLABLE NOTES FIXED 1.65% 20/MAY/2032 USD 1000	11,057,821	13,604,000	13,549,425	05/20/2032	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	209111-FS-7	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE BOND FIXED 4% 01/DEC/2028 USD 1000	4,881,680	5,000,000	4,998,850	12/01/2028	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	4,380,714	8,104,000	8,076,865	09/15/2050	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	115117-MP-5	BROWARD CNTY FLA WTR & SWR UTI	3,376,310	4,145,000	4,145,000	10/01/2037	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 SA	ROMUWSFPU8MPRO8K5P83	Domestic Bond	962166-BY-9	WEYERHAEUSER CO CALLABLE NOTES FIXED 4% 15/APR/2030 USD 1000	10,394,304	11,008,000	11,656,223	04/15/2030	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	67760H-NB-3	OHIO ST TPK COMMN TPK REV	3,796,398	5,735,000	4,312,215	02/15/2048	I
BANK OF MONTREAL	NQG6HPCNCCU6TUTQYE16	Domestic Bond	92936U-AH-2	WP CAREY INC CALLABLE NOTES FIXED 2.25% 01/APR/2033 USD 1000	648,798	813,000	796,233	04/01/2033	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	760759-BK-5	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 5.2% 15/NOV/2034 USD 1000	4,796,625	5,000,000	4,949,796	11/15/2034	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	581557-BU-8	MCKESSON CORP CALLABLE NOTES FIXED 5.1% 15/JUL/2033 USD 1000	3,664,869	3,792,000	3,960,973	07/15/2033	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Domestic Bond	30303M-AF-9	META PLATFORMS INC CALLABLE NOTES FIXED 4.55% 15/MAY/2031 USD 1000	10,407,356	10,908,000	10,906,048	05/15/2031	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	040555-CF-9	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED 5.625% 15/MAY/2033 USD 1000	6,457,853	6,702,000	6,464,702	05/15/2033	I
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Domestic Bond	49326E-EN-9	KEYCORP CALLABLE MEDIUM TERM NOTE VARIABLE 01/JUN/2033 USD 1000	11,081,611	11,890,000	11,894,275	06/01/2033	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	665772-CL-1	NORTHERN STATES POWER CO/MN CALLABLE BOND FIXED 4.125% 15/MAY/2044 USD 1000	3,826,720	5,000,000	4,989,452	05/15/2044	IV
TORONTO-DOMINION BANK (NEW YORK BRANCH)	69LASGQF5IORN31MEN24	Domestic Bond	03027X-BM-1	AMERICAN TOWER CORP CALLABLE NOTES FIXED 2.7% 15/APR/2031 USD 1000	393,411	448,000	410,648	04/15/2031	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	438516-AT-3	HONEYWELL INTERNATIONAL INC CALLABLE NOTES FIXED 5.7% 15/MAR/2037 USD 1000	3,742,201	3,827,000	3,813,900	03/15/2037	IV
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	575898-CT-6	MASSACHUSETTS ST PORT AUTH SPL FAC	81,957	80,000	81,169	07/01/2037	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	79739G-PL-4	SAN DIEGO CNTY CALIF REGL ARPT	1,412,898	2,015,000	1,561,506	07/01/2043	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	494368-BY-8	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED 3.95% 01/NOV/2028 USD 1000	4,661,784	4,773,000	4,773,076	11/01/2028	I
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Domestic Bond	970648-AP-6	WILLIS NORTH AMERICA INC CALLABLE NOTES FIXED 4.55% 15/MAR/2031 USD 1000	3,001,343	3,166,000	3,162,009	03/15/2031	I
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Domestic Bond	015271-AT-6	ALEXANDRIA REAL ESTATE EQUITIES INC CALLABLE NOTES FIXED 2.75% 15/DEC/2029 USD 1000	1,076,554	1,186,000	1,188,279	12/15/2029	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-AX-1	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.8% 01/APR/2044 USD 1000	1,880,424	2,250,000	2,294,941	04/01/2044	I
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	92857W-AQ-3	VODAFONE GROUP PLC CALLABLE BOND FIXED 6.15% 27/FEB/2037 USD 1000	20,799	21,000	21,067	02/27/2037	I
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Domestic Bond	71951Q-AC-6	DOC DR LLC CALLABLE NOTES FIXED 2.625% 01/NOV/2031 USD 1000	6,382,734	7,430,000	7,421,502	11/01/2031	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	74834L-AQ-3	QUEST DIAGNOSTICS INC CALLABLE NOTES FIXED 5.75% 30/JAN/2040 USD 1000	1,618,537	1,750,000	1,687,998	01/30/2040	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	369550-BJ-6	GENERAL DYNAMICS CORP CALLABLE NOTES FIXED 4.25% 01/APR/2050 USD 1000	86,637	115,000	113,518	04/01/2050	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Domestic Bond	92857W-AB-6	VODAFONE GROUP PLC CALLABLE NOTES FIXED 6.25% 30/NOV/2032 USD 1000	4,367,071	4,308,000	5,154,838	11/30/2032	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	709235-ZS-7	PENNSYLVANIA ST UNIV	1,557,455	2,125,000	1,793,053	09/01/2047	I
CITIBANK NA	E57ODZWZ7FF32TWIEFA76	Domestic Bond	91324P-FA-5	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.9% 15/APR/2031 USD 1000	12,036,158	12,384,000	12,629,682	04/15/2031	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	002824-AV-2	ABBOTT LABORATORIES CALLABLE NOTES FIXED 6% 01/APR/2039 USD 1000	2,987,646	3,000,000	2,995,825	04/01/2039	IV
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	87971M-BH-5	TELUS CORP CALLABLE NOTES FIXED 4.6% 16/NOV/2048 USD 1000	16,169,038	20,990,000	22,065,946	11/16/2048	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	20825C-AQ-7	CONOCOPHILLIPS CALLABLE NOTES FIXED 6.5% 01/FEB/2039 USD 1000	133,642	130,000	126,002	02/01/2039	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Domestic Bond	038222-AT-2	APPLIED MATERIALS INC CALLABLE NOTES FIXED 4% 15/JAN/2031 USD 1000	9,421,810	10,000,000	9,972,180	01/15/2031	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	031162-CW-8	AMGEN INC CALLABLE NOTES FIXED 2.3% 25/FEB/2031 USD 1000	6,590,797	7,554,000	6,941,914	02/25/2031	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	670346-AS-4	NUCOR CORP CALLABLE NOTES FIXED 2.7% 01/JUN/2030 USD 1000	7,845,456	8,639,000	8,774,304	06/01/2030	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC	OZ3V05H2G7GRS05BHJ91	Domestic Bond	49456B-AW-1	KINDER MORGAN INC CALLABLE NOTES FIXED 5.45% 01/AUG/2052 USD 1000	4,810,880	5,656,000	5,998,047	08/01/2052	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	341081-GN-1	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 4.4% 15/MAY/2028 USD 1000	4,948,190	5,000,000	4,947,048	05/15/2028	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	760759-BM-1	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 5.15% 15/MAR/2035 USD 1000	248,529	261,000	259,448	03/15/2035	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	406216-BJ-9	HALLIBURTON CO CALLABLE NOTES FIXED 4.85% 15/NOV/2035 USD 1000	12,471,659	13,730,000	13,440,084	11/15/2035	IV
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	136385-AJ-0	CANADIAN NATURAL RESOURCES LTD CALLABLE NOTES FIXED 6.5% 15/FEB/2037 USD 1000	1,543,720	1,520,000	1,514,191	02/15/2037	I
TORONTO-DOMINION BANK (NEW YORK BRANCH)	69LASGQF5IORN31MEN24	Domestic Bond	83368R-BB-7	SOCIETE GENERALE SA MEDIUM TERM NOTE FIXED 3.625% 01/MAR/2041 USD 1000	1,933,105	2,900,000	2,898,631	03/01/2041	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	913017-BP-3	RTX CORP CALLABLE BOND FIXED 6.125% 15/JUL/2038 USD 1000	5,293,148	5,269,000	5,260,240	07/15/2038	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FIN	8,395,951	7,677,000	7,677,000	08/01/2040	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	62952E-AC-1	NYU LANGONE HOSPITALS CALLABLE BOND FIXED 4.784% 01/JUL/2044 USD 1000	2,069,693	2,500,000	2,514,347	07/01/2044	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	26442C-AB-0	DUKE ENERGY CAROLINAS LLC CALLABLE BOND FIXED 6% 15/JAN/2038 USD 1000	1,985,212	2,000,000	1,999,193	01/15/2038	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	210385-AF-7	CONSTELLATION ENERGY GENERATION LLC CALLABLE BOND FIXED 5.75% 15/MAR/2054 USD 1000	3,965,020	4,460,000	5,141,094	03/15/2054	IV
CITIBANK NA	E57ODZWZ7FF32TWIEFA76	Domestic Bond	487836-BU-1	KELLANOVA CALLABLE NOTES FIXED 3.4% 15/NOV/2027 USD 1000	12,703,838	12,936,000	12,760,621	11/15/2027	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	29364W-AW-8	ENTERGY LOUISIANA LLC CALLABLE BOND FIXED 3.25% 01/APR/2028 USD 1000	7,302,053	7,500,000	7,499,896	04/01/2028	I
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	854502-AQ-4	STANLEY BLACK & DECKER INC CALLABLE NOTES FIXED 3% 15/MAY/2032 USD 1000	12,859,028	14,865,000	14,847,855	05/15/2032	I
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	67077M-AS-7	NUTRIEN LTD CALLABLE NOTES FIXED 5.25% 15/JAN/2045 USD 1000	68,972	80,000	98,244	01/15/2045	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	709235-T8-8	PENNSYLVANIA STATE UNIVERSITY	464,496	775,000	775,000	09/01/2050	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	20775D-KG-6	CONNECTICUT ST HEALTH & EDL FA	985,721	1,590,000	1,590,000	07/01/2051	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	48542R-SV-7	KANSAS ST DEV FIN AUTH REV	905,274	1,425,000	1,413,106	05/01/2051	I
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Domestic Bond	80282K-BC-9	SANTANDER HOLDINGS USA INC CALLABLE NOTES VARIABLE 06/JAN/2028 USD 1000	2,946,845	2,969,000	2,969,000	01/06/2028	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	797440-BP-8	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED 3.95% 15/NOV/2041 USD 1000	2,272,716	3,000,000	2,620,851	11/15/2041	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	037735-BZ-9	APPALACHIAN POWER CO CALLABLE NOTES FIXED 5.95% 15/MAY/2033 USD 1000	445,302	452,000	450,885	05/15/2033	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Domestic Bond	22160K-AQ-8	COSTCO WHOLESALE CORP CALLABLE NOTES FIXED 1.75% 20/APR/2032 USD 1000	1,970,568	2,375,000	2,372,610	04/20/2032	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Domestic Bond	13645R-BF-0	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED 2.45% 02/DEC/2031 USD 1000	5,034,889	5,860,000	5,217,032	12/02/2031	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	906548-DA-7	UNION ELECTRIC CO CALLABLE BOND FIXED 5.25% 15/APR/2035 USD 1000	9,512,130	10,000,000	9,997,740	04/15/2035	IV
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	760759-AN-0	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 5.7% 15/MAY/2041 USD 1000	955,051	1,000,000	1,143,673	05/15/2041	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	209111-GM-9	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE NOTES FIXED 5.125% 15/MAR/2035 USD 1000	4,291,595	4,533,000	4,624,667	03/15/2035	IV
MIZUHO CAPITAL MARKETS LLC	OV6WI8S6QX2D1JB57QP30	Domestic Bond	720186-AQ-8	PIEDMONT NATURAL GAS CO INC CALLABLE NOTES FIXED 5.4% 15/JUN/2033 USD 1000	2,011,919	2,065,000	2,121,300	06/15/2033	IV
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	796253-Z2-1	SAN ANTONIO TEX ELEC & GAS REV	882,730	1,000,000	1,035,330	02/01/2042	I
TORONTO-DOMINION BANK (NEW YORK BRANCH)	69LASGQF5IORN31MEN24	Domestic Bond	14040H-CG-8	CAPITAL ONE FINANCIAL CORP CALLABLE NOTES VARIABLE 29/JUL/2032 USD 1000	6,495,428	7,737,000	7,719,620	07/29/2032	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Government Bond	912803-BM-4	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2027 USD 100	82,327,294	86,846,000	82,490,764	11/15/2027	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	375558-BD-4	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.75% 01/MAR/2046 USD 1000	716,778	877,000	968,403	03/01/2046	IV
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Government Guaranteed	76116E-HN-3	RESOLUTION FUNDING CORP DISCOUNT NOTES ZERO CPN 15/OCT/2029 USD 1000	2,196,029	2,562,000	2,355,139	10/15/2029	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	91335V-KU-9	UNIV PITTSBURGH OF THE COMMLTH	5,984,870	8,035,000	8,035,000	09/15/2041	I
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Domestic Bond	316773-DD-9	FIFTH THIRD BANCORP CALLABLE NOTES VARIABLE 01/NOV/2027 USD 1000	710,582	713,000	707,024	11/01/2027	I
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	500472-AC-9	KONINKLIJKE PHILIPS NV CALLABLE NOTES FIXED 6.875% 11/MAR/2038 USD 1000	1,039,207	1,000,000	989,513	03/11/2038	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	Domestic Bond	88579Y-BD-2	3M CO CALLABLE MEDIUM TERM NOTE FIXED 4% 14/SEP/2048 USD 1000	3,773,453	5,348,000	5,133,988	09/14/2048	IV
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	13648T-AF-4	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED 4.7% 01/MAY/2048 USD 1000	1,603,476	2,000,000	2,096,428	05/01/2048	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	744560-CJ-3	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM TERM NOTE FIXED 3.1% 15/MAR/2032 USD 1000	3,999,655	4,530,000	4,524,997	03/15/2032	I
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC CALLABLE NOTES FIXED 3% 26/JUN/2027 USD 1000	1,286,387	1,305,000	1,288,799	06/26/2027	I
MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	Domestic Bond	548661-CX-3	LOWE'S COS INC CALLABLE NOTES FIXED 4.65% 15/APR/2042 USD 1000	1,490,278	1,817,000	1,983,708	04/15/2042	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	58933Y-BH-7	MERCK & CO INC CALLABLE NOTES FIXED 4.05% 17/MAY/2028 USD 1000	2,536,847	2,580,000	2,579,173	05/17/2028	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	86944B-AP-8	SUTTER HEALTH CALLABLE BOND FIXED 5.213% 15/AUG/2032 USD 1000	2,743,682	2,830,000	2,830,000	08/15/2032	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	031162-CF-5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15/JUN/2051 USD 1000	458,799	593,000	593,000	06/15/2051	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	032654-AV-7	ANALOG DEVICES INC CALLABLE NOTES FIXED 2.1% 01/OCT/2031 USD 1000	7,370,820	8,710,000	8,683,719	10/01/2031	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	953107-AR-0	WEST HARTFORD CONN	1,671,461	2,350,000	2,350,000	07/01/2041	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	482480-AG-5	KLA CORP CALLABLE NOTES FIXED 4.1% 15/MAR/2029 USD 1000	761,723	784,000	788,147	03/15/2029	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	88579Y-BD-2	3M CO CALLABLE MEDIUM TERM NOTE FIXED 4% 14/SEP/2048 USD 1000	9,501,367	13,466,000	12,927,129	09/14/2048	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	Domestic Bond	02209S-AM-5	ALTRIA GROUP INC NOTES FIXED 4.25% 09/AUG/2042 USD 1000	73,290	97,000	92,389	08/09/2042	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	855244-AV-1	STARBUCKS CORP CALLABLE NOTES FIXED 2% 12/MAR/2027 USD 1000	1,109,381	1,122,000	1,120,934	03/12/2027	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	64110L-AN-6	NETFLIX INC CALLABLE BOND FIXED 4.375% 15/NOV/2026 USD 1000	1,802,380	1,804,000	1,802,338	11/15/2026	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES FIXED 4.234% 06/NOV/2028 USD 1000	2,472,327	2,520,000	2,547,718	11/06/2028	I
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	64110L-AX-4	NETFLIX INC CALLABLE NOTES FIXED 6.375% 15/MAY/2029 USD 1000	8,785,826	8,580,000	9,060,611	05/15/2029	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	207597-EL-5	CONNECTICUT LIGHT AND POWER CO/THE CALLABLE BOND FIXED 4% 01/APR/2048 USD 1000	3,609,750	5,000,000	4,989,993	04/01/2048	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	031162-CF-5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15/JUN/2051 USD 1000	3,931,129	5,081,000	5,603,123	06/15/2051	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	452151-LF-8	ILLINOIS ST	1,828,224	1,870,000	1,809,543	06/01/2033	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	842400-HX-4	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 5.875% 01/DEC/2053 USD 1000	2,996,799	3,514,000	4,073,474	12/01/2053	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	26444H-AF-8	DUKE ENERGY FLORIDA LLC CALLABLE BOND FIXED 4.2% 15/JUL/2048 USD 1000	2,951,616	4,000,000	3,995,465	07/15/2048	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	914716-U6-0	UNIVERSITY N C CHARLOTTE REV	2,260,225	3,085,000	2,463,611	04/01/2041	I
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Domestic Bond	570535-AV-6	MARKEL GROUP INC CALLABLE NOTES FIXED 4.15% 17/SEP/2050 USD 1000	12,240,792	17,605,000	17,987,644	09/17/2050	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	14448C-BC-7	CARRIER GLOBAL CORP CALLABLE NOTES FIXED 5.9% 15/MAR/2034 USD 1000	2,684,313	2,700,000	2,950,394	03/15/2034	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	88213A-NV-3	TEXAS A & M UNIV REV	463,420	500,000	500,000	05/15/2031	I
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	11135F-CQ-2	BROADCOM INC CALLABLE NOTES FIXED 2.45% 15/FEB/2031 USD 1000	6,900,244	7,908,000	7,337,587	02/15/2031	IV
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NOTES FIXED 3.175% 09/JUL/2050 USD 1000	8,953,678	14,900,000	10,117,583	07/09/2050	I
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	13648T-AA-5	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED 2.05% 05/MAR/2030 USD 1000	798,595	894,000	893,346	03/05/2030	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	86944B-AH-6	SUTTER HEALTH CALLABLE BOND FIXED 3.161% 15/AUG/2040 USD 1000	3,277,194	4,610,000	4,817,087	08/15/2040	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	3,571,531	3,631,000	3,647,949	03/15/2028	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	842400-HV-8	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 5.7% 01/MAR/2053 USD 1000	263,652	318,000	316,580	03/01/2053	I
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	539830-AR-0	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 6.15% 01/SEP/2036 USD 1000	2,039,608	2,000,000	2,223,997	09/01/2036	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	030360-AD-3	AMERICAN UNIVERSITY/THE CALLABLE BOND FIXED 3.672% 01/APR/2049 USD 1000	5,740,938	8,400,000	8,466,310	04/01/2049	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	49338L-AG-8	KEYSIGHT TECHNOLOGIES INC CALLABLE NOTES FIXED 4.95% 15/OCT/2034 USD 1000	12,666,435	13,644,000	13,838,698	10/15/2034	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Government Bond	91282C-EE-7	UNITED STATES OF AMERICA NOTES FIXED 2.375% 31/MAR/2029 USD 100	12,313,489	13,100,000	12,519,468	03/31/2029	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	70869P-RQ-2	PENNSYLVANIA ECONOMIC DEV FING	3,332,099	3,565,000	3,565,000	06/01/2042	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	843646-AH-3	SOUTHERN POWER CO CALLABLE NOTES FIXED 5.15% 15/SEP/2041 USD 1000	704,749	802,000	780,154	09/15/2041	I
MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	Domestic Bond	007944-AG-6	ADVENTIST HEALTH SYSTEM/WEST CALLABLE BOND FIXED 3.63% 01/MAR/2049 USD 1000	746,139	1,149,000	1,094,979	03/01/2049	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	120568-BF-6	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 4.65% 17/SEP/2034 USD 1000	2,168,461	2,380,000	2,375,336	09/17/2034	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	143,971	200,000	197,995	04/01/2050	I
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	26875P-AU-5	EOG RESOURCES INC CALLABLE NOTES FIXED 4.375% 15/APR/2030 USD 1000	4,650,588	4,822,000	4,821,141	04/15/2030	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	341081-FF-9	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 4.125% 01/FEB/2042 USD 1000	2,748,913	3,489,000	3,720,901	02/01/2042	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	70917T-SC-6	PENNSYLVANIA ST HIGHER EDL FAC	3,249,448	3,250,000	3,250,000	11/01/2026	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	701094-AL-8	PARKER-HANNIFIN CORP CALLABLE NOTES FIXED 4.1% 01/MAR/2047 USD 1000	937,145	1,265,000	1,505,543	03/01/2047	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	219350-BK-0	CORNING INC CALLABLE NOTES FIXED 5.35% 15/NOV/2048 USD 1000	4,870,550	5,635,000	7,371,017	11/15/2048	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	2,052,200	2,361,000	2,652,285	11/15/2048	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	Domestic Bond	30161M-AN-3	CONSTELLATION ENERGY GENERATION LLC CALLABLE NOTES FIXED 5.6% 15/JUN/2042 USD 1000	6,914,360	7,514,000	7,954,292	06/15/2042	I
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	13645R-AD-6	CANADIAN PACIFIC RAILWAY CO CALLABLE BOND FIXED 7.125% 15/OCT/2031 USD 1000	728,129	687,000	854,940	10/15/2031	I
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Domestic Bond	015271-AQ-2	ALEXANDRIA REAL ESTATE EQUITIES INC CALLABLE NOTES FIXED 4.85% 15/APR/2049 USD 1000	3,145,098	4,100,000	4,397,121	04/15/2049	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	221,060	300,000	239,885	03/15/2049	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	64972J-VL-9	NEW YORK N Y CITY TRANSITIONAL	6,517,490	6,580,000	6,540,158	08/01/2027	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	528,746	475,000	685,216	11/01/2040	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	442331-3K-8	HOUSTON TEX	3,160,280	4,000,000	3,555,360	03/01/2047	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	032095-AX-9	AMPHENOL CORP CALLABLE NOTES FIXED 3.9% 15/NOV/2028 USD 1000	14,012,708	14,413,000	14,357,047	11/15/2028	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	166756-BF-2	CHEVRON USA INC CALLABLE NOTES FIXED 4.98% 15/APR/2035 USD 1000	5,708	6,000	6,000	04/15/2035	IV
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	65535H-BP-3	NOMURA HOLDINGS INC NOTES FIXED 6.087% 12/JUL/2033 USD 1000	9,785,715	9,757,000	10,135,231	07/12/2033	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	58933Y-AX-3	MERCK & CO INC CALLABLE NOTES FIXED 3.4% 07/MAR/2029 USD 1000	17,599,834	18,340,000	18,090,826	03/07/2029	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	16,036,581	16,500,000	16,456,187	03/02/2028	IV
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Domestic Bond	10112R-BB-9	BOSTON PROPERTIES LP CALLABLE NOTES FIXED 3.4% 21/JUN/2029 USD 1000	7,155,831	7,587,000	7,582,426	06/21/2029	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	90320W-AH-6	UPMC CALLABLE BOND FIXED 5.377% 15/MAY/2043 USD 1000	2,703,201	3,000,000	3,069,348	05/15/2043	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	406216-BE-0	HALLIBURTON CO CALLABLE NOTES FIXED 4.75% 01/AUG/2043 USD 1000	2,087,282	2,573,000	2,500,946	08/01/2043	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	798170-AN-6	SAN JOSE CALIF REDEEV AGY SUCC	1,349,579	1,505,000	1,460,481	08/01/2034	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	58013M-FM-1	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 2.125% 01/MAR/2030 USD 1000	1,095,694	1,220,000	1,219,749	03/01/2030	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5I0RN31MEN24	Domestic Bond	49427R-AR-3	KILROY REALTY LP CALLABLE NOTES FIXED 2.65% 15/NOV/2033 USD 1000	16,864	22,000	21,994	11/15/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	127387-AN-8	CADENCE DESIGN SYSTEMS INC CALLABLE NOTES FIXED 4.3% 10/SEP/2029 USD 1000	2,188,211	2,260,000	2,248,162	09/10/2029	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	037735-CX-3	APPALACHIAN POWER CO CALLABLE NOTES FIXED 4.5% 01/MAR/2049 USD 1000	2,348,782	3,144,000	3,125,428	03/01/2049	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	101137-BA-4	BOSTON SCIENTIFIC CORP CALLABLE NOTES FIXED 2.65% 01/JUN/2030 USD 1000	3,933,744	4,350,000	4,462,710	06/01/2030	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	186398-HN-6	CLEVELAND OHIO PUB PWR SYS REV	310,703	375,000	302,018	11/15/2030	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	581557-BU-8	MCKESSON CORP CALLABLE NOTES FIXED 5.1% 15/JUL/2033 USD 1000	1,267,047	1,311,000	1,341,896	07/15/2033	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	760759-AX-8	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 1.45% 15/FEB/2031 USD 1000	2,519,760	3,000,000	2,620,907	02/15/2031	I
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Domestic Bond	87268L-AB-3	TR FINANCE LLC CALLABLE NOTES FIXED 5.85% 15/APR/2040 USD 1000	354,214	381,000	393,670	04/15/2040	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	539830-BL-2	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 4.7% 15/MAY/2046 USD 1000	4,098,544	5,036,000	5,157,014	05/15/2046	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	81762P-AG-7	SERVICENOW INC CALLABLE NOTES FIXED 4.7% 15/AUG/2031 USD 1000	5,697,379	5,945,000	5,912,315	08/15/2031	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	375558-CC-5	GILEAD SCIENCES INC CALLABLE NOTES FIXED 5.1% 15/JUN/2035 USD 1000	3,626,088	3,828,000	3,896,174	06/15/2035	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	93884P-DY-3	WASHINGTON GAS LIGHT CO CALLABLE MEDIUM TERM NOTE FIXED 3.65% 15/SEP/2049 USD 1000	5,342,293	8,164,000	8,438,463	09/15/2049	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	64966S-NH-5	NEW YORK N Y	302,273	305,000	315,085	02/01/2045	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	202795-JG-6	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 4.35% 15/NOV/2045 USD 1000	2,180,650	2,820,000	2,802,987	11/15/2045	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	86944B-AE-3	SUTTER HEALTH CALLABLE BOND FIXED 4.091% 15/AUG/2048 USD 1000	5,012,130	6,915,000	5,354,992	08/15/2048	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	646140-CK-7	NEW JERSEY ST TPK AUTH TPK REV	5,186,940	6,000,000	6,000,000	01/01/2036	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	92857W-AB-6	VODAFONE GROUP PLC CALLABLE NOTES FIXED 6.25% 30/NOV/2032 USD 1000	5,770,049	5,692,000	6,810,895	11/30/2032	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	3140XN-R7-1	FNMA 30YR UMBS SUPER	16,560,613	24,574,000	16,816,621	02/01/2054	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	20825C-AQ-7	CONOCOPHILLIPS CALLABLE NOTES FIXED 6.5% 01/FEB/2039 USD 1000	2,056,034	2,000,000	2,280,985	02/01/2039	IV
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Domestic Bond	92857W-BM-1	VODAFONE GROUP PLC CALLABLE NOTES FIXED 5.25% 30/MAY/2048 USD 1000	4,138,565	5,000,000	4,802,556	05/30/2048	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Domestic Bond	529043-AE-1	LXP INDUSTRIAL TRUST CALLABLE NOTES FIXED 2.7% 15/SEP/2030 USD 1000	2,106,893	2,380,000	2,372,194	09/15/2030	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOOSJ21A208	Domestic Bond	189054-AZ-2	CLOROX CO/THE CALLABLE NOTES FIXED 4.6% 01/MAY/2032 USD 1000	5,974,933	6,353,000	6,145,800	05/01/2032	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	976826-BM-8	WISCONSIN POWER AND LIGHT CO CALLABLE NOTES FIXED 3% 01/JUL/2029 USD 1000	4,153,167	4,413,000	4,408,949	07/01/2029	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	049560-AL-9	ATMOS ENERGY CORP CALLABLE NOTES FIXED 4.15% 15/JAN/2043 USD 1000	3,942,525	5,000,000	4,491,313	01/15/2043	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	031162-BZ-2	AMGEN INC CALLABLE NOTES FIXED 4.4% 01/MAY/2045 USD 1000	1,118,654	1,440,000	1,422,479	05/01/2045	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	713448-FW-3	PEPSICO INC CALLABLE NOTES FIXED 5.125% 10/NOV/2026 USD 1000	8,003,464	8,000,000	7,998,189	11/10/2026	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	36264F-AK-7	HALEON US CAPITAL LLC CALLABLE NOTES FIXED 3.375% 24/MAR/2027 USD 1000	343,708	346,000	342,395	03/24/2027	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	955,734	1,205,000	1,507,889	06/01/2048	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	59333P-2M-9	MIAMI-DADE CNTY FLA AVIATION R	2,808,194	2,970,000	2,970,000	10/01/2029	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Domestic Bond	446150-BA-1	HUNTINGTON BANCSHARES INC/OH CALLABLE NOTES VARIABLE 17/MAY/2033 USD 1000	9,223,240	9,720,000	9,720,000	05/17/2033	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Domestic Bond	637417-AN-6	NNN REIT INC CALLABLE NOTES FIXED 2.5% 15/APR/2030 USD 1000	3,817,291	4,250,000	4,244,824	04/15/2030	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	855244-AX-7	STARBUCKS CORP CALLABLE NOTES FIXED 3.35% 12/MAR/2050 USD 1000	1,736,086	2,823,000	2,666,494	03/12/2050	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	14448C-AQ-7	CARRIER GLOBAL CORP CALLABLE NOTES FIXED 2.722% 15/FEB/2030 USD 1000	1,548,005	1,700,000	1,735,257	02/15/2030	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	62954H-BA-5	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE NOTES FIXED 2.5% 11/MAY/2031 USD 1000	3,301,024	3,815,000	3,443,687	05/11/2031	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Local Authority	769125-DW-2	RIVERSIDE CNTY CALIF TRANSN COMMN	1,039	1,000	1,007	06/01/2039	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	1,849,675	2,128,000	2,828,493	11/15/2048	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	341081-FU-6	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 3.99% 01/MAR/2049 USD 1000	3,536,465	5,000,000	4,997,781	03/01/2049	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	539830-BD-0	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 3.8% 01/MAR/2045 USD 1000	1,701,621	2,351,000	2,332,223	03/01/2045	IV
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Domestic Bond	89352H-AZ-2	TRANSCANADA PIPELINES LTD CALLABLE NOTES FIXED 5.1% 15/MAR/2049 USD 1000	480,730	562,000	621,855	03/15/2049	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	149123-BL-4	CATERPILLAR INC CALLABLE BOND FIXED 5.3% 15/SEP/2035 USD 1000	2,741,922	2,850,000	3,554,510	09/15/2035	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	75513E-CC-3	RTX CORP CALLABLE NOTES FIXED 4.2% 15/DEC/2044 USD 1000	335,363	449,000	481,976	12/15/2044	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	70869P-RQ-2	PENNSYLVANIA ECONOMIC DEV FING	2,247,881	2,405,000	2,405,000	06/01/2042	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	64110L-AT-3	NETFLIX INC CALLABLE NOTES FIXED 5.875% 15/NOV/2028 USD 1000	2,017,928	2,000,000	2,027,815	11/15/2028	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	842400-HF-3	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 3.65% 01/JUN/2051 USD 1000	785,571	1,280,000	1,277,315	06/01/2051	I
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	7,602,962	8,747,000	9,826,148	11/15/2048	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	14448C-AL-8	CARRIER GLOBAL CORP CALLABLE NOTES FIXED 2.7% 15/FEB/2031 USD 1000	2,535,042	2,862,000	2,675,327	02/15/2031	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	54627R-AM-2	LOUISIANA LOC GOVT ENVIRONMENT	2,611,300	2,701,000	2,701,000	02/01/2033	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	23331A-BP-3	DR HORTON INC CALLABLE NOTES FIXED 1.4% 15/OCT/2027 USD 1000	2,859,170	2,967,000	2,965,683	10/15/2027	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	677415-CQ-2	OHIO POWER CO CALLABLE NOTES FIXED 4.15% 01/APR/2048 USD 1000	3,610,225	5,000,000	4,969,719	04/01/2048	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	693506-BS-5	PPG INDUSTRIES INC CALLABLE NOTES FIXED 2.55% 15/JUN/2030 USD 1000	8,255,987	9,179,000	9,369,836	06/15/2030	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	031162-CF-5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15/JUN/2051 USD 1000	2,386,840	3,085,000	3,723,682	06/15/2051	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	913017-CX-5	RTX CORP CALLABLE NOTES FIXED 4.625% 16/NOV/2048 USD 1000	728,264	929,000	938,074	11/16/2048	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	369604-BV-4	GENERAL ELECTRIC CO CALLABLE NOTES FIXED 3.45% 01/MAY/2027 USD 1000	3,584,607	3,620,000	3,619,408	05/01/2027	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	231021-AS-5	CUMMINS INC CALLABLE NOTES FIXED 2.6% 01/SEP/2050 USD 1000	2,695,828	4,985,000	4,748,957	09/01/2050	IV
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	12201P-AB-2	BURLINGTON RESOURCES LLC CALLABLE BOND FIXED 7.2% 15/AUG/2031 USD 1000	1,110,696	1,039,000	1,270,186	08/15/2031	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	914440-UW-0	UNIVERSITY MASS BLDG AUTH PROJ	302,893	370,000	366,186	11/01/2045	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	872540-AU-3	TJX COS INC/THE CALLABLE NOTES FIXED 4.5% 15/APR/2050 USD 1000	5,527,474	7,155,000	7,551,651	04/15/2050	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	2,492,019	2,867,000	3,257,621	11/15/2048	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	571748-CB-6	MARSH & MCLENNAN COS INC CALLABLE NOTES FIXED 4.85% 15/NOV/2031 USD 1000	3,067,970	3,195,000	3,362,630	11/15/2031	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	68233J-BH-6	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE NOTES FIXED 3.7% 15/NOV/2028 USD 1000	9,693,930	10,000,000	10,010,471	11/15/2028	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	927804-FA-7	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 6% 15/JAN/2036 USD 1000	1,485,740	1,500,000	1,465,435	01/15/2036	IV
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	77578J-AC-2	ROLLS-ROYCE PLC CALLABLE NOTES FIXED 5.75% 15/OCT/2027 USD 1000	1,004,627	1,000,000	1,000,000	10/15/2027	I
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	11,341,005	12,460,000	13,872,794	02/01/2036	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	931142-CB-7	WALMART INC NOTES FIXED 5.25% 01/SEP/2035 USD 1000	341,607	353,000	350,718	09/01/2035	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	546676-AX-5	LOUISVILLE GAS AND ELECTRIC CO CALLABLE BOND FIXED 4.375% 01/OCT/2045 USD 1000	2,953,704	3,820,000	3,817,567	10/01/2045	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	594712-UF-6	MICHIGAN ST UNIV REVS	3,660,028	4,435,000	4,435,000	08/15/2048	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	12201P-AB-2	BURLINGTON RESOURCES LLC CALLABLE BOND FIXED 7.2% 15/AUG/2031 USD 1000	4,197,983	3,927,000	4,800,789	08/15/2031	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	913017-BP-3	RTX CORP CALLABLE BOND FIXED 6.125% 15/JUL/2038 USD 1000	2,009,166	2,000,000	1,996,675	07/15/2038	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	209111-GK-3	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE NOTES FIXED 5.7% 15/MAY/2054 USD 1000	4,856,035	5,474,000	6,287,452	05/15/2054	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	05526D-BB-0	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.557% 15/AUG/2027 USD 1000	10,780,133	10,911,000	10,782,145	08/15/2027	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	760759-BJ-8	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 5% 15/NOV/2029 USD 1000	4,940,795	5,000,000	5,087,471	11/15/2029	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	210518-DF-0	CONSUMERS ENERGY CO CALLABLE BOND FIXED 3.1% 15/AUG/2050 USD 1000	387,823	640,000	636,147	08/15/2050	IV
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	2,022,202	2,213,000	2,196,407	09/01/2032	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	742718-GL-7	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 4.55% 24/OCT/2034 USD 1000	6,626,844	7,000,000	7,000,000	10/24/2034	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	86657M-CH-7	SUMTER LANDING CMNTY DEV DIST	3,509,787	3,655,000	3,703,143	10/01/2040	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	MBS Mortgage Pass Through	36179V-VX-5	GNMA2 30YR	1,826,828	4,601,000	2,467,927	10/20/2050	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	29717P-AV-9	ESSEX PORTFOLIO LP CALLABLE NOTES FIXED 2.65% 15/MAR/2032 USD 1000	1,514,740	1,779,000	1,775,754	03/15/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIES INC CALLABLE NOTES FIXED 2.95% 15/MAR/2034 USD 1000	2,727,567	3,415,000	3,408,177	03/15/2034	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	91338C-AA-3	IOWA HEALTH SYSTEM CALLABLE BOND FIXED 3.665% 15/FEB/2050 USD 1000	2,527,158	3,677,000	4,016,197	02/15/2050	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	571748-CB-6	MARSH & MCLENNAN COS INC CALLABLE NOTES FIXED 4.85% 15/NOV/2031 USD 1000	162,281	169,000	177,867	11/15/2031	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	63743H-FM-9	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP CALLABLE MEDIUM TERM NOTE FIXED 4.8% 05/FEB/2027 U	11,813,880	11,804,000	11,802,129	02/05/2027	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	MBS Mortgage Pass Through	36225C-C9-5	G2 1/1 1Y CMT ARM	985	9,127,200	986	07/20/2027	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	031162-CD-0	AMGEN INC CALLABLE NOTES FIXED 4.563% 15/JUN/2048 USD 1000	836,545	1,080,000	880,494	06/15/2048	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Guaranteed	31358D-DS-0	FEDERAL NATIONAL MORTGAGE ASSOCIATION DISCOUNT NOTES ZERO CPN 15/NOV/2030 USD 1000	3,267,553	4,042,000	3,267,536	11/15/2030	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	92343V-AF-1	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.25% 01/APR/2037 USD 1000	2,162,989	2,217,000	2,161,225	04/01/2037	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	120568-BN-9	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 3.2% 21/APR/2031 USD 1000	6,753,533	7,523,000	7,182,277	04/21/2031	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	2,041,148	2,095,000	2,152,118	06/15/2033	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	2,830,646	3,750,000	3,548,030	11/15/2047	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	90265E-AR-1	UDR INC CALLABLE MEDIUM TERM NOTE FIXED 3% 15/AUG/2031 USD 1000	6,332,714	7,182,000	7,015,617	08/15/2031	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	906548-CP-5	UNION ELECTRIC CO CALLABLE BOND FIXED 3.5% 15/MAR/2029 USD 1000	7,379,634	7,700,000	7,698,102	03/15/2029	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	120568-BF-6	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 4.65% 17/SEP/2034 USD 1000	2,027,238	2,225,000	2,220,640	09/17/2034	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	64110L-AN-6	NETFLIX INC CALLABLE BOND FIXED 4.375% 15/NOV/2026 USD 1000	8,088,730	8,096,000	8,088,542	11/15/2026	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	032095-AN-1	AMPHENOL CORP CALLABLE NOTES FIXED 5.05% 05/APR/2027 USD 1000	1,491,780	1,489,000	1,492,226	04/05/2027	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	57419U-DG-0	MARYLAND ST CMNTY DEV ADMIN DE	1,212,939	1,270,000	1,321,012	09/01/2044	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	186398-HM-8	CLEVELAND OHIO PUB PWR SYS REV	5,130,536	5,895,000	5,005,179	11/15/2029	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	521865-BD-6	LEAR CORP CALLABLE NOTES FIXED 3.55% 15/JAN/2052 USD 1000	1,010,727	1,665,000	1,360,026	01/15/2052	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOOSJ21A208	Domestic Bond	500760-AE-6	KRAFT HEINZ FOODS CO NOTES FIXED 5% 04/JUN/2042 USD 1000	7,705,157	9,238,000	9,027,928	06/04/2042	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	893574-AP-8	TRANSCONTINENTAL GAS PIPE LINE CO LLC CALLABLE NOTES FIXED 3.25% 15/MAY/2030 USD 1000	2,461,342	2,663,000	2,778,012	05/15/2030	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	2,068,149	2,088,000	2,085,567	01/15/2036	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	278642-AW-3	EBAY INC CALLABLE NOTES FIXED 2.7% 11/MAR/2030 USD 1000	16,637,329	18,291,000	18,788,015	03/11/2030	IV
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Domestic Bond	23331A-BU-2	DR HORTON INC CALLABLE NOTES FIXED 5.5% 15/OCT/2035 USD 1000	4,312,875	4,519,000	4,517,943	10/15/2035	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	670346-AS-4	NUCOR CORP CALLABLE NOTES FIXED 2.7% 01/JUN/2030 USD 1000	4,155,667	4,576,000	4,647,669	06/01/2030	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	92343V-AK-0	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.4% 15/FEB/2038 USD 1000	493,417	500,000	500,399	02/15/2038	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)
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	25278X-AW-9	DIAMONDBACK ENERGY INC CALLABLE NOTES FIXED 6.25% 15/MAR/2053 USD 1000	14,425,755	15,000,000	17,829,593	03/15/2053	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Domestic Bond	053611-AK-5	AVERY DENNISON CORP CALLABLE NOTES FIXED 2.65% 30/APR/2030 USD 1000	1,163,170	1,290,000	1,316,376	04/30/2030	I
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Domestic Bond	74251V-AS-1	PRINCIPAL FINANCIAL GROUP INC CALLABLE NOTES FIXED 2.125% 15/JUN/2030 USD 1000	5,716,321	6,508,000	6,608,634	06/15/2030	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	30303M-8L-9	META PLATFORMS INC CALLABLE NOTES FIXED 4.6% 15/MAY/2028 USD 1000	6,313,761	6,350,000	6,349,203	05/15/2028	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	37940X-AC-6	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED 4.15% 15/AUG/2049 USD 1000	669,658	1,000,000	971,206	08/15/2049	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	23338V-AH-9	DTE ELECTRIC CO CALLABLE BOND FIXED 4.05% 15/MAY/2048 USD 1000	1,819,860	2,500,000	2,470,516	05/15/2048	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	02209S-BE-2	ALTRIA GROUP INC CALLABLE NOTES FIXED 5.8% 14/FEB/2039 USD 1000	106,042	113,000	112,793	02/14/2039	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	589331-AQ-0	MERCK SHARP & DOHME LLC CALLABLE NOTES FIXED 5.85% 30/JUN/2039 USD 1000	14,595,585	15,000,000	14,981,314	06/30/2039	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	79466L-AS-3	SALESFORCE INC CALLABLE NOTES FIXED 4.9% 15/SEP/2031 USD 1000	12,303,608	12,811,000	12,788,420	09/15/2031	IV
MORGAN STANLEY BANK NA	G1MLHISON32I3QPILB75	Domestic Bond	15135U-AF-6	CENOVUS ENERGY INC CALLABLE NOTES FIXED 6.75% 15/NOV/2039 USD 1000	233,317	227,000	232,486	11/15/2039	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	23331A-BQ-1	DR HORTON INC CALLABLE NOTES FIXED 1.3% 15/OCT/2026 USD 1000	2,190,430	2,193,000	2,192,980	10/15/2026	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	666807-BH-4	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 4.75% 01/JUN/2043 USD 1000	564,624	675,000	708,245	06/01/2043	I
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	494368-BY-8	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED 3.95% 01/NOV/2028 USD 1000	221,711	227,000	227,004	11/01/2028	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	88213A-KH-7	TEXAS A & M UNIV REV	1,148,208	1,238,000	1,238,000	05/15/2030	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	443510-AJ-1	HUBBELL INC CALLABLE NOTES FIXED 3.5% 15/FEB/2028 USD 1000	5,164,803	5,278,000	5,313,760	02/15/2028	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	010869-AR-6	ALAMEDA CORRIDOR TRANSN AUTH C	9,670,525	11,340,000	9,025,221	10/01/2030	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP CALLABLE MEDIUM TERM NOTE FIXED 6.95% 15/JAN/2038 USD 1000	16,802	16,000	16,008	01/15/2038	IV
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Domestic Bond	49446R-AQ-2	KIMCO REALTY OP LLC CALLABLE NOTES FIXED 4.125% 01/DEC/2046 USD 1000	669,503	900,000	1,015,232	12/01/2046	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLUO2	Local Authority	594712-UF-6	MICHIGAN ST UNIV REVS	2,529,422	3,065,000	3,065,000	08/15/2048	I
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	2,814,963	3,082,000	3,522,680	12/09/2035	IV
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	720424-D8-0	PIERCE CNTY WASH SCH DIST NO 0	983,723	1,485,000	1,114,274	11/01/2045	I
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	31418E-S4-3	FNMA 30YR UMBS	5,214,205	7,484,000	5,541,484	06/01/2053	I
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Domestic Bond	94106B-AA-9	WASTE CONNECTIONS INC CALLABLE NOTES FIXED 2.6% 01/FEB/2030 USD 1000	4,561,585	5,000,000	4,999,813	02/01/2030	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	539830-CC-1	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 4.5% 15/FEB/2029 USD 1000	284,884	290,000	291,171	02/15/2029	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	585055-BT-2	MEDTRONIC INC CALLABLE NOTES FIXED 4.375% 15/MAR/2035 USD 1000	1,335,224	1,469,000	1,464,296	03/15/2035	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	210518-DD-5	CONSUMERS ENERGY CO CALLABLE BOND FIXED 4.35% 15/APR/2049 USD 1000	8,388,567	11,000,000	11,074,342	04/15/2049	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	120568-BC-3	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 2.75% 14/MAY/2031 USD 1000	2,681,208	3,049,000	3,078,694	05/14/2031	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	720186-AQ-8	PIEDMONT NATURAL GAS CO INC CALLABLE NOTES FIXED 5.4% 15/JUN/2033 USD 1000	4,438,888	4,556,000	4,680,215	06/15/2033	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	667274-AD-6	NORTHWELL HEALTHCARE INC CALLABLE BOND FIXED 3.809% 01/NOV/2049 USD 1000	4,028,412	6,000,000	6,219,523	11/01/2049	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	701094-AS-3	PARKER-HANNIFIN CORP CALLABLE NOTES FIXED 4.5% 15/SEP/2029 USD 1000	877,761	900,000	899,170	09/15/2029	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	157432-MQ-5	CHAFFEY CMNTY COLLEGE DIST CAL	1,419,185	1,505,000	1,538,128	06/01/2036	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	26875P-AU-5	EOG RESOURCES INC CALLABLE NOTES FIXED 4.375% 15/APR/2030 USD 1000	1,435,105	1,488,000	1,487,735	04/15/2030	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	25731V-AB-0	DOMINION ENERGY SOUTH CAROLINA INC CALLABLE BOND FIXED 6.25% 15/OCT/2053 USD 1000	285,359	293,000	291,411	10/15/2053	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	04636N-AQ-6	ASTRAZENECA FINANCE LLC CALLABLE NOTES FIXED 4% 02/MAR/2031 USD 1000	12,789,970	13,600,000	13,577,873	03/02/2031	IV
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Government Guaranteed	76116E-GQ-7	RESOLUTION FUNDING CORP BOND ZERO CPN 15/JUL/2029 USD 1000	260,491	300,000	257,804	07/15/2029	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	002824-BH-2	ABBOTT LABORATORIES CALLABLE NOTES FIXED 4.9% 30/NOV/2046 USD 1000	6,314,520	7,500,000	7,367,938	11/30/2046	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	Domestic Bond	581557-BU-8	MCKESSON CORP CALLABLE NOTES FIXED 5.1% 15/JUL/2033 USD 1000	255,149	264,000	270,222	07/15/2033	IV
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	136385-AY-7	CANADIAN NATURAL RESOURCES LTD CALLABLE MEDIUM TERM NOTE FIXED 4.95% 01/JUN/2047 USD 1000	4,727,920	5,773,000	6,698,503	06/01/2047	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	037735-BZ-9	APPALACHIAN POWER CO CALLABLE NOTES FIXED 5.95% 15/MAY/2033 USD 1000	3,496,407	3,549,000	3,540,249	05/15/2033	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	341081-FR-3	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 4.125% 01/JUN/2048 USD 1000	3,686,820	5,000,000	4,971,405	06/01/2048	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	13645R-BF-0	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED 2.45% 02/DEC/2031 USD 1000	51,552	60,000	53,417	12/02/2031	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	125523-AJ-9	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.8% 15/AUG/2038 USD 1000	1,860,290	2,117,000	2,329,434	08/15/2038	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLUO2	Local Authority	73358W-CX-0	PORT AUTH N Y & N J	4,835,350	5,000,000	5,399,145	11/01/2040	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLUO2	Local Authority	720424-D8-0	PIERCE CNTY WASH SCH DIST NO 0	1,334,817	2,015,000	1,511,961	11/01/2045	I
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	670346-AQ-8	NUCOR CORP CALLABLE NOTES FIXED 4.4% 01/MAY/2048 USD 1000	715,175	922,000	988,476	05/01/2048	IV
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA	1VUV7VQFKUOQSJ21A208	Domestic Bond	04316J-AN-9	ARTHUR J GALLAGHER & CO CALLABLE NOTES FIXED 5.15% 15/FEB/2035 USD 1000	44,439	48,000	47,180	02/15/2035	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA	1VUV7VQFKUOQSJ21A208	Domestic Bond	404119-DE-6	HCA INC CALLABLE NOTES FIXED 4.6% 15/NOV/2032 USD 1000	2,916,251	3,136,000	3,003,998	11/15/2032	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	372546-AV-3	GEORGE WASHINGTON UNIVERSITY/THE CALLABLE BOND FIXED 3.545% 15/SEP/2046 USD 1000	1,392,338	2,000,000	1,546,685	09/15/2046	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLUO2	Local Authority	646140-DU-4	NEW JERSEY ST TPK AUTH TPK REV	8,708,115	9,965,000	9,633,513	01/01/2031	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Domestic Bond	50249A-AM-5	LYB INTERNATIONAL FINANCE III LLC CALLABLE NOTES FIXED 5.5% 01/MAR/2034 USD 1000	1,387,291	1,463,000	1,470,671	03/01/2034	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLUO2	Domestic Bond	03835V-AJ-5	APTIV SWISS HOLDINGS LTD CALLABLE NOTES FIXED 3.1% 01/DEC/2051 USD 1000	5,256,337	9,455,000	7,879,404	12/01/2051	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	559222-AV-6	MAGNA INTERNATIONAL INC CALLABLE NOTES FIXED 2.45% 15/JUN/2030 USD 1000	2,387,245	2,675,000	2,697,846	06/15/2030	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	67077M-BC-1	NUTRIEN LTD CALLABLE NOTES FIXED 5.2% 21/JUN/2027 USD 1000	5,007,180	5,000,000	4,999,936	06/21/2027	I
MORGAN STANLEY BANK NA	G1MLHISON32I3QPILB75	Domestic Bond	13648T-AG-2	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED 3.5% 01/MAY/2050 USD 1000	721,749	1,119,000	855,602	05/01/2050	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLUO2	Local Authority	958697-HP-2	WESTERN MINN MUN PWR AGY MINN PWR	1,693,631	1,670,000	1,670,000	01/01/2046	I
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	637432-NT-8	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP CALLABLE BOND FIXED 4.3% 15/MAR/2049 USD 1000	1,877,955	2,500,000	2,632,156	03/15/2049	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLUO2	Local Authority	186398-HN-6	CLEVELAND OHIO PUB PWR SYS REV	3,981,135	4,805,000	3,869,859	11/15/2030	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)
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	59333P-3S-5	MIAMI-DADE CNTY FLA AVIATION R	2,223,154	2,345,000	2,345,000	10/01/2030	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	05348E-AZ-2	ERP OPERATING LP CALLABLE MEDIUM TERM NOTE FIXED 3.9% 15/OCT/2046 USD 1000	1,785,365	2,500,000	2,493,653	10/15/2046	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	84859D-AD-9	SPIRE MISSOURI INC CALLABLE BOND FIXED 5.15% 15/AUG/2034 USD 1000	2,864,448	3,000,000	3,121,554	08/15/2034	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	615369-AE-5	MOODY'S CORP CALLABLE NOTES FIXED 5.25% 15/JUL/2044 USD 1000	2,595,228	3,000,000	3,182,492	07/15/2044	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	914440-UW-0	UNIVERSITY MASS BLDG AUTH PROJ	2,971,627	3,630,000	3,592,580	11/01/2045	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	001192-AH-6	SOUTHERN CO GAS CAPITAL CORP CALLABLE NOTES FIXED 5.875% 15/MAR/2041 USD 1000	953,308	1,000,000	1,087,886	03/15/2041	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	87264A-AZ-8	T-MOBILE USA INC CALLABLE NOTES FIXED 4.5% 15/APR/2050 USD 1000	10,377,315	14,306,000	15,808,299	04/15/2050	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	94106L-BC-2	WASTE MANAGEMENT INC CALLABLE NOTES FIXED 4.1% 01/MAR/2045 USD 1000	1,665,937	2,175,000	2,216,827	03/01/2045	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	31418F-EC-7	FNMA 30YR UMBS	4,672,196	5,939,081	5,027,651	11/01/2054	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	17275R-AD-4	CISCO SYSTEMS INC CALLABLE NOTES FIXED 5.9% 15/FEB/2039 USD 1000	3,931,068	4,000,000	4,418,579	02/15/2039	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	913017-BS-7	RTX CORP CALLABLE NOTES FIXED 5.7% 15/APR/2040 USD 1000	2,335,549	2,428,000	2,695,368	04/15/2040	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	136375-DV-1	CANADIAN NATIONAL RAILWAY CO CALLABLE NOTES FIXED 4.2% 12/MAR/2031 USD 1000	5,256,770	5,547,000	5,548,229	03/12/2031	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	735000-TU-5	PORT OAKLAND CALIF REV	2,201,462	2,700,000	2,615,815	05/01/2032	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	49446R-AQ-2	KIMCO REALTY OP LLC CALLABLE NOTES FIXED 4.125% 01/DEC/2046 USD 1000	706,697	950,000	757,549	12/01/2046	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	575898-CT-6	MASSACHUSETTS ST PORT AUTH SPL FAC	942,503	920,000	933,447	07/01/2037	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	86944B-AQ-6	SUTTER HEALTH CALLABLE BOND FIXED 5.537% 15/AUG/2035 USD 1000	442,011	460,000	460,000	08/15/2035	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	649757-AA-9	NEW YORK PUBLIC LIBRARY ASTOR LENOX AND TILDEN FOUNDATIONS/THE CALLABLE BOND FIXED 4.305% 01/JUL/204	323,119	424,000	407,214	07/01/2045	I
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J857QP30	Domestic Bond	120568-BF-6	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 4.65% 17/SEP/2034 USD 1000	439,159	482,000	489,241	09/17/2034	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-BD-4	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.75% 01/MAR/2046 USD 1000	1,735,143	2,123,000	2,344,265	03/01/2046	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	91412H-KE-2	UNIVERSITY CALIF REVS	7,579,374	12,650,000	12,650,000	05/15/2051	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	482480-AJ-9	KLA CORP CALLABLE NOTES FIXED 3.3% 01/MAR/2050 USD 1000	686,136	1,100,000	1,077,124	03/01/2050	IV
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC CALLABLE NOTES FIXED 1.875% 01/FEB/2033 USD 1000	1,694,298	2,180,000	2,177,779	02/01/2033	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	032095-AN-1	AMPHENOL CORP CALLABLE NOTES FIXED 5.05% 05/APR/2027 USD 1000	1,036,932	1,035,000	1,037,242	04/05/2027	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	845011-AB-1	SOUTHWEST GAS CORP CALLABLE NOTES FIXED 4.15% 01/JUN/2049 USD 1000	7,099,350	10,000,000	9,995,648	06/01/2049	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	039483-AT-9	ARCHER-DANIELS-MIDLAND CO BOND FIXED 5.935% 01/OCT/2032 USD 1000	2,035,164	2,000,000	2,024,305	10/01/2032	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	20775D-KG-6	CONNECTICUT ST HEALTH & EDL FA	1,184,105	1,910,000	1,910,000	07/01/2051	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	92344G-AS-5	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 7.75% 15/JUN/2032 USD 1000	9,120,968	8,500,000	9,245,280	06/15/2032	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	437076-BS-0	HOME DEPOT INC/THE CALLABLE NOTES FIXED 3.9% 15/JUN/2047 USD 1000	6,587,642	9,270,000	9,464,022	06/15/2047	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	927804-FW-9	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 4% 15/NOV/2046 USD 1000	2,812,713	3,910,000	3,361,870	11/15/2046	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	00846U-AL-5	AGILENT TECHNOLOGIES INC CALLABLE NOTES FIXED 2.75% 15/SEP/2029 USD 1000	1,564,398	1,688,000	1,694,720	09/15/2029	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	494368-BG-7	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED 5.3% 01/MAR/2041 USD 1000	1,784,576	1,930,000	1,918,856	03/01/2041	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	341081-FQ-5	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 3.95% 01/MAR/2048 USD 1000	4,625,140	6,500,000	6,458,625	03/01/2048	IV
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	95000U-3N-1	WELLS FARGO & CO CALLABLE NOTES VARIABLE 03/DEC/2035 USD 1000	8,734,331	9,284,000	9,284,000	12/03/2035	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	84265V-AA-3	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 7.5% 27/JUL/2035 USD 1000	2,381,465	2,203,000	2,192,250	07/27/2035	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	760759-BC-3	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 5% 01/APR/2034 USD 1000	4,747,565	5,000,000	5,208,414	04/01/2034	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOOSJ21A208	Domestic Bond	25278X-AV-1	DIAMONDBACK ENERGY INC CALLABLE NOTES FIXED 6.25% 15/MAR/2033 USD 1000	7,670,526	7,576,000	8,050,203	03/15/2033	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	573284-BD-7	MARTIN MARIETTA MATERIALS INC CALLABLE NOTES FIXED 5.2% 30/JAN/2032 USD 1000	781,233	804,000	803,114	01/30/2032	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	31418E-W2-2	FNMA 30YR UMBS	4,969,106	6,721,399	5,195,150	10/01/2053	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	735000-TV-3	PORT OAKLAND CALIF REV	127,328	155,000	155,713	05/01/2033	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	94106L-BK-4	WASTE MANAGEMENT INC CALLABLE NOTES FIXED 4.15% 15/JUL/2049 USD 1000	8,590,232	11,678,000	11,627,009	07/15/2049	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	136375-BL-5	CANADIAN NATIONAL RAILWAY CO NOTES FIXED 6.25% 01/AUG/2034 USD 1000	313,592	304,000	384,115	08/01/2034	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	585055-BT-2	MEDTRONIC INC CALLABLE NOTES FIXED 4.375% 15/MAR/2035 USD 1000	12,298,786	13,531,000	13,487,675	03/15/2035	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	437076-DF-6	HOME DEPOT INC/THE CALLABLE NOTES FIXED 5.3% 25/JUN/2054 USD 1000	1,278,054	1,500,000	1,705,640	06/25/2054	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	882508-BG-8	TEXAS INSTRUMENTS INC CALLABLE NOTES FIXED 2.25% 04/SEP/2029 USD 1000	9,371,905	10,205,000	10,194,877	09/04/2029	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	04352E-AB-1	ASCENSION HEALTH CALLABLE BOND FIXED 3.106% 15/NOV/2039 USD 1000	13,739,404	19,053,000	19,545,656	11/15/2039	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	032095-AX-9	AMPHENOL CORP CALLABLE NOTES FIXED 3.9% 15/NOV/2028 USD 1000	570,697	587,000	584,721	11/15/2028	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS CALLABLE BOND FIXED 1.777% 15/NOV/2030 USD 1000	1,721,752	2,002,000	2,002,000	11/15/2030	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	02209S-AM-5	ALTRIA GROUP INC NOTES FIXED 4.25% 09/AUG/2042 USD 1000	963,353	1,275,000	1,214,391	08/09/2042	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	581557-BU-8	MCKESSON CORP CALLABLE NOTES FIXED 5.1% 15/JUL/2033 USD 1000	3,113,013	3,221,000	3,364,529	07/15/2033	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	86944B-AH-6	SUTTER HEALTH CALLABLE BOND FIXED 3.161% 15/AUG/2040 USD 1000	16,818,899	23,659,000	23,976,383	08/15/2040	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	79739G-PL-4	SAN DIEGO CNTY CALIF REGL ARPT	1,707,398	2,435,000	1,886,981	07/01/2043	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	15135U-AF-6	CENOVUS ENERGY INC CALLABLE NOTES FIXED 6.75% 15/NOV/2039 USD 1000	1,198,445	1,166,000	1,319,872	11/15/2039	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	3,420,185	5,000,000	4,978,639	04/15/2046	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	983919-AK-7	XILINX INC CALLABLE NOTES FIXED 2.375% 01/JUN/2030 USD 1000	5,820,887	6,500,000	6,677,266	06/01/2030	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	67077M-AN-8	NUTRIEN LTD CALLABLE NOTES FIXED 4.125% 15/MAR/2035 USD 1000	4,965,722	5,703,000	6,406,482	03/15/2035	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	278865-BE-9	ECOLAB INC CALLABLE NOTES FIXED 4.8% 24/MAR/2030 USD 1000	487,743	499,000	533,431	03/24/2030	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	48542R-SV-7	KANSAS ST DEV FIN AUTH REV	1,318,206	2,075,000	2,057,680	05/01/2051	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	70869P-NB-9	PENNSYLVANIA ECONOMIC DEV FING	1,890,044	2,420,000	2,426,091	06/15/2036	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	70869P-NB-9	PENNSYLVANIA ECONOMIC DEV FING	8,485,674	10,865,000	10,892,347	06/15/2036	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	707631-AA-5	PENN STATE HEALTH CALLABLE BOND FIXED 3.806% 01/NOV/2049 USD 1000	1,985,347	2,939,000	2,939,000	11/01/2049	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	75513E-BZ-3	RTX CORP CALLABLE NOTES FIXED 7% 01/NOV/2028 USD 1000	2,058,174	2,000,000	2,202,817	11/01/2028	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	443510-AK-8	HUBBELL INC CALLABLE NOTES FIXED 2.3% 15/MAR/2031 USD 1000	4,630,468	5,350,000	5,338,939	03/15/2031	I
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	36264F-AK-7	HALEON US CAPITAL LLC CALLABLE NOTES FIXED 3.375% 24/MAR/2027 USD 1000	848,342	854,000	845,102	03/24/2027	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	231021-AS-5	CUMMINS INC CALLABLE NOTES FIXED 2.6% 01/SEP/2050 USD 1000	1,095,096	2,025,000	1,932,448	09/01/2050	IV
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	35177P-AL-1	ORANGE SA NOTES STEP CPN 01/MAR/2031 USD 1000	1,922,052	1,715,000	1,736,128	03/01/2031	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	05914F-MN-7	BALTIMORE CNTY MD	2,717,580	3,385,000	2,975,153	08/01/2042	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	14448C-AS-3	CARRIER GLOBAL CORP CALLABLE NOTES FIXED 3.577% 05/APR/2050 USD 1000	570,031	871,000	947,424	04/05/2050	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	681919-BU-9	OMNICOM GROUP INC CALLABLE NOTES FIXED 5.4% 01/OCT/2048 USD 1000	8,228,451	10,127,000	9,397,137	10/01/2048	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	681919-BD-7	OMNICOM GROUP INC CALLABLE NOTES FIXED 2.6% 01/AUG/2031 USD 1000	357,545	412,000	411,620	08/01/2031	I
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	89352H-AD-1	TRANSCANADA PIPELINES LTD CALLABLE BOND FIXED 6.2% 15/OCT/2037 USD 1000	989,718	1,000,000	994,843	10/15/2037	I
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Domestic Bond	806854-AN-5	SCHLUMBERGER INVESTMENT SA CALLABLE NOTES FIXED 4.55% 07/MAY/2031 USD 1000	2,294,212	2,397,000	2,395,033	05/07/2031	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	654106-AF-0	NIKE INC CALLABLE NOTES FIXED 2.375% 01/NOV/2026 USD 1000	5,148,955	5,157,000	5,148,174	11/01/2026	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	92343V-AF-1	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.25% 01/APR/2037 USD 1000	5,969,929	6,119,000	5,965,060	04/01/2037	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	98978V-AV-5	ZOETIS INC CALLABLE NOTES FIXED 5.6% 16/NOV/2032 USD 1000	8,769,327	8,886,000	9,069,737	11/16/2032	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-BG-7	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.6% 01/SEP/2035 USD 1000	2,011,031	2,200,000	2,209,764	09/01/2035	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	79466L-AF-1	SALESFORCE INC CALLABLE NOTES FIXED 3.7% 11/APR/2028 USD 1000	5,257,539	5,372,000	5,367,210	04/11/2028	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	2,984,812	3,655,000	3,653,735	08/15/2043	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	202795-HG-8	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 5.875% 01/FEB/2033 USD 1000	1,997,434	2,000,000	2,377,662	02/01/2033	IV
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	049560-BA-2	ATMOS ENERGY CORP CALLABLE NOTES FIXED 6.2% 15/NOV/2053 USD 1000	855,083	877,000	875,056	11/15/2053	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	13032U-VJ-4	CALIFORNIA HEALTH FACS FING AU	1,477,750	1,655,000	1,655,000	06/01/2031	I
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Domestic Bond	17275R-BQ-4	CISCO SYSTEMS INC CALLABLE NOTES FIXED 4.8% 26/FEB/2027 USD 1000	20,937,652	20,927,000	20,949,390	02/26/2027	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Domestic Bond	12201P-AB-2	BURLINGTON RESOURCES LLC CALLABLE BOND FIXED 7.2% 15/AUG/2031 USD 1000	36,346	34,000	41,565	08/15/2031	IV
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	4,888,389	5,500,000	5,543,244	06/01/2030	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	74834L-BG-4	QUEST DIAGNOSTICS INC CALLABLE NOTES FIXED 5% 15/DEC/2034 USD 1000	1,230,837	1,319,000	1,282,957	12/15/2034	IV
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	87971M-BK-8	TELUS CORP CALLABLE NOTES FIXED 4.3% 15/JUN/2049 USD 1000	7,299,780	10,000,000	9,917,806	06/15/2049	I
TORONTO-DOMINION BANK (NEW YORK BRANCH)	69LASGQF5IORN31MEN24	Domestic Bond	05526D-BB-0	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.557% 15/AUG/2027 USD 1000	8,617,388	8,722,000	8,618,997	08/15/2027	I
MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J8570P30	Domestic Bond	84265V-AA-3	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 7.5% 27/JUL/2035 USD 1000	950,208	879,000	878,887	07/27/2035	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	052769-AH-9	AUTODESK INC CALLABLE NOTES FIXED 2.4% 15/DEC/2031 USD 1000	9,583,229	11,324,000	10,173,435	12/15/2031	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	58013M-EZ-3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.7% 09/DEC/2035 USD 1000	1,944,535	2,129,000	2,433,415	12/09/2035	IV
MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J8570P30	Domestic Bond	842400-HX-4	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 5.875% 01/DEC/2053 USD 1000	768,388	901,000	1,044,451	12/01/2053	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	278062-AD-6	EATON CORP CALLABLE NOTES FIXED 4% 02/NOV/2032 USD 1000	1,522,213	1,657,000	1,854,871	11/02/2032	IV
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	231266-LF-2	CURATORS UNIV MO SYS FACS REV	2,004,521	2,271,000	2,219,230	11/01/2043	I
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	67077M-AX-6	NUTRIEN LTD CALLABLE NOTES FIXED 3.95% 13/MAY/2050 USD 1000	162,573	236,000	235,460	05/13/2050	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	231021-AT-3	CUMMINS INC CALLABLE NOTES FIXED 1.5% 01/SEP/2030 USD 1000	1,476,653	1,709,000	1,706,406	09/01/2030	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE NOTES FIXED 3.5% 15/MAY/2029 USD 1000	4,764,200	5,000,000	4,922,015	05/15/2029	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	73358W-CW-2	PORT AUTH N Y & N J FOR ISSUES DTD	2,420,600	2,500,000	2,899,765	11/01/2040	I
MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J8570P30	Domestic Bond	001192-AK-9	SOUTHERN CO GAS CAPITAL CORP CALLABLE NOTES FIXED 4.4% 01/JUN/2043 USD 1000	6,810,734	8,642,000	8,650,606	06/01/2043	I
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Domestic Bond	970648-AK-7	WILLIS NORTH AMERICA INC CALLABLE NOTES FIXED 3.875% 15/SEP/2049 USD 1000	2,169,127	3,241,000	3,493,060	09/15/2049	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	03522A-AH-3	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 4.7% 01/FEB/2036 US	2,153,517	2,366,000	2,634,272	02/01/2036	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	120568-BC-3	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 2.75% 14/MAY/2031 USD 1000	2,989,868	3,400,000	3,116,406	05/14/2031	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	002819-AC-4	ABBOTT LABORATORIES CALLABLE NOTES FIXED 6.15% 30/NOV/2037 USD 1000	2,230,769	2,200,000	2,499,933	11/30/2037	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	581557-BU-8	MCKESSON CORP CALLABLE NOTES FIXED 5.1% 15/JUL/2033 USD 1000	11,215,931	11,605,000	11,878,488	07/15/2033	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	682832-GD-6	ONONDAGA N Y CIVIC DEV CORP RE	114,510	200,000	207,958	12/01/2055	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	19648G-WA-6	COLORADO HOUSING FINANCE AUTHORITY	5,583,839	5,925,000	5,999,323	11/01/2040	I
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Domestic Bond	26875P-AN-1	EOG RESOURCES INC CALLABLE NOTES FIXED 3.9% 01/APR/2035 USD 1000	2,607,480	3,025,000	3,271,911	04/01/2035	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	928563-AL-9	VMWARE LLC CALLABLE NOTES FIXED 2.2% 15/AUG/2031 USD 1000	3,777,210	4,460,000	4,455,450	08/15/2031	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	110122-DH-8	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 4.625% 15/MAY/2044 USD 1000	2,498,102	3,075,000	3,996,556	05/15/2044	I
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	MBS Mortgage Pass Through	362130-J5-0	GNMA 30YR	367	436,400	364	08/15/2031	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE CO LLC CALLABLE NOTES FIXED 5.4% 15/AUG/2041 USD 1000	6,904,426	7,694,000	7,398,350	08/15/2041	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	91324P-CW-0	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 3.45% 15/JAN/2027 USD 1000	3,492,160	3,500,000	3,499,627	01/15/2027	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	64966S-HZ-2	NEW YORK N Y	2,226,162	2,485,000	2,511,000	10/01/2044	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	032654-AV-7	ANALOG DEVICES INC CALLABLE NOTES FIXED 2.1% 01/OCT/2031 USD 1000	12,693,720	15,000,000	13,548,402	10/01/2031	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	92343V-AP-9	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.9% 15/APR/2038 USD 1000	5,081,330	5,000,000	4,960,088	04/15/2038	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	64966L-M8-1	NEW YORK N Y	9,645	10,000	9,993	06/01/2029	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	670346-AQ-8	NUCOR CORP CALLABLE NOTES FIXED 4.4% 01/MAY/2048 USD 1000	1,168,171	1,506,000	1,614,583	05/01/2048	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	747525-BR-3	QUALCOMM INC CALLABLE NOTES FIXED 4.5% 20/MAY/2052 USD 1000	523,843	703,000	694,037	05/20/2052	IV
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	24668P-AE-7	KONINKLIJKE AHOLD DELHAIZE NV CALLABLE NOTES FIXED 5.7% 01/OCT/2040 USD 1000	1,174,033	1,280,000	1,142,620	10/01/2040	I
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	3140XH-GG-6	FNMA 15YR UMBS SUPER	214,193	583,100	224,808	05/01/2037	I
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Domestic Bond	858119-BP-4	STEEL DYNAMICS INC CALLABLE NOTES FIXED 3.25% 15/OCT/2050 USD 1000	202,222	330,000	319,433	10/15/2050	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)
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA	1VUV7VQFKUOOSJ21A208	Domestic Bond	960413-AZ-5	WESTLAKE CORP CALLABLE NOTES FIXED 3.125% 15/AUG/2051 USD 1000	9,230,003	16,481,000	12,239,892	08/15/2051	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	875127-BH-4	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 2.4% 15/MAR/2031 USD 1000	5,688,053	6,500,000	5,887,306	03/15/2031	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	882508-BV-5	TEXAS INSTRUMENTS INC CALLABLE NOTES FIXED 4.6% 15/FEB/2028 USD 1000	1,072,119	1,080,000	1,087,411	02/15/2028	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	392,407	363,000	362,954	07/27/2035	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	581760-AV-7	MCLAREN HEALTH CARE CORP CALLABLE BOND FIXED 4.386% 15/MAY/2048 USD 1000	2,476,413	3,290,000	2,797,278	05/15/2048	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	202795-JA-9	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 3.8% 01/OCT/2042 USD 1000	3,733,115	5,000,000	4,848,710	10/01/2042	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	049560-BA-2	ATMOS ENERGY CORP CALLABLE NOTES FIXED 6.2% 15/NOV/2053 USD 1000	4,941,346	5,068,000	5,056,767	11/15/2053	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	023135-BJ-4	AMAZON.COM INC CALLABLE NOTES FIXED 4.05% 22/AUG/2047 USD 1000	5,378,474	7,600,000	7,687,363	08/22/2047	IV
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	88213A-KG-9	TEXAS A & M UNIV REV	3,319,479	3,509,000	3,509,000	05/15/2029	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	74834L-BG-4	QUEST DIAGNOSTICS INC CALLABLE NOTES FIXED 5% 15/DEC/2034 USD 1000	3,434,958	3,681,000	3,580,413	12/15/2034	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	718547-AR-3	PHILLIPS 66 CO CALLABLE NOTES FIXED 5.3% 30/JUN/2033 USD 1000	6,883,053	7,142,000	7,191,228	06/30/2033	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	58601V-AC-6	MEMORIAL HEALTH SERVICES CALLABLE NOTES FIXED 3.447% 01/NOV/2049 USD 1000	6,737,458	10,700,000	10,643,680	11/01/2049	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	872540-AT-6	TJX COS INC/THE CALLABLE NOTES FIXED 3.875% 15/APR/2030 USD 1000	11,826,388	12,500,000	12,493,700	04/15/2030	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	1,963,844	2,000,000	1,949,221	05/15/2037	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	157432-MQ-5	CHAFFEY CMNTY COLLEGE DIST CAL	876,971	930,000	950,471	06/01/2036	I
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	MBS Mortgage Pass Through	36202E-S9-1	GNMA2 30YR	17,049	1,690,000	17,279	05/20/2038	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	13648T-AC-1	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED 2.875% 15/NOV/2029 USD 1000	5,738,600	6,190,000	6,202,876	11/15/2029	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	2,166,168	2,186,000	2,175,981	05/01/2038	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	681919-BB-1	OMNICOM GROUP INC CALLABLE NOTES FIXED 2.45% 30/APR/2030 USD 1000	7,361,970	8,234,000	8,289,186	04/30/2030	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	844895-AW-2	SOUTHWEST GAS CORP CALLABLE NOTES FIXED 4.875% 01/OCT/2043 USD 1000	1,277,858	1,569,000	1,828,356	10/01/2043	I
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Domestic Bond	244199-BD-6	DEERE & CO NOTES FIXED 5.375% 16/OCT/2029 USD 1000	1,345,828	1,340,000	1,379,922	10/16/2029	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Domestic Bond	666807-BP-6	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 4.03% 15/OCT/2047 USD 1000	5,044,963	7,000,000	6,991,123	10/15/2047	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	26442C-AA-2	DUKE ENERGY CAROLINAS LLC CALLABLE NOTES FIXED 6.1% 01/JUN/2037 USD 1000	9,465,278	9,500,000	9,499,248	06/01/2037	I
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Domestic Bond	47837R-AD-2	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA CALLABLE NOTES FIXED 2% 16/SEP	4,995,226	5,937,000	5,301,725	09/16/2031	I
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Domestic Bond	437076-BW-1	HOME DEPOT INC/THE CALLABLE NOTES FIXED 3.9% 06/DEC/2028 USD 1000	4,878,040	5,000,000	4,991,092	12/06/2028	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	64966J-AR-7	NEW YORK N Y	1,540,520	1,545,000	1,914,343	12/01/2037	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	62952E-AE-7	NYU LANGONE HOSPITALS CALLABLE BOND FIXED 4.368% 01/JUL/2047 USD 1000	1,135,932	1,440,000	1,236,089	07/01/2047	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	54628C-MX-7	LOUISIANA LOC GOVT ENVIRONMENT	279,640	500,000	495,233	02/01/2048	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	3,637,355	5,000,000	4,999,251	03/01/2049	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	795576-HL-4	SALT LAKE CITY UTAH ARPT REV	407,378	440,000	446,738	07/01/2048	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	62952E-AB-3	NYU LANGONE HOSPITALS CALLABLE NOTES FIXED 5.75% 01/JUL/2043 USD 1000	6,560,855	7,000,000	7,261,800	07/01/2043	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 6.625% 15/AUG/2033 USD 1000	1,970,631	1,895,000	1,968,665	08/15/2033	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Domestic Bond	521865-AZ-8	LEAR CORP CALLABLE NOTES FIXED 5.25% 15/MAY/2049 USD 1000	10,925,535	13,397,000	15,358,928	05/15/2049	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Domestic Bond	053611-AK-5	AVERY DENNISON CORP CALLABLE NOTES FIXED 2.65% 30/APR/2030 USD 1000	1,021,606	1,133,000	1,156,166	04/30/2030	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	186398-HM-8	CLEVELAND OHIO PUB PWR SYS REV	869,450	999,000	848,206	11/15/2029	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	747525-AK-9	QUALCOMM INC CALLABLE NOTES FIXED 4.8% 20/MAY/2045 USD 1000	62,329	76,000	82,321	05/20/2045	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	666807-BP-6	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 4.03% 15/OCT/2047 USD 1000	8,151,219	11,310,000	11,470,705	10/15/2047	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	895,547	1,444,000	1,442,358	04/15/2050	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV	1,932,440	2,000,000	2,000,000	06/01/2040	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	278865-BE-9	ECOLAB INC CALLABLE NOTES FIXED 4.8% 24/MAR/2030 USD 1000	20,624,983	21,101,000	22,556,965	03/24/2030	IV
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	2,716,261	3,740,000	3,746,449	10/01/2046	I
MIZUHO CAPITAL MARKETS LLC	0V6I8S6QX2D1J857QP30	Domestic Bond	745867-AY-7	PULTEGROUP INC CALLABLE NOTES FIXED 4.25% 01/MAR/2031 USD 1000	2,262,150	2,404,000	2,396,645	03/01/2031	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Government Bond	91282C-FY-2	UNITED STATES OF AMERICA NOTES FIXED 3.875% 30/NOV/2029 USD 100	7,107,965	7,350,000	7,266,914	11/30/2029	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	759509-AG-7	RELIANCE INC CALLABLE NOTES FIXED 2.15% 15/AUG/2030 USD 1000	2,090,203	2,387,000	2,356,952	08/15/2030	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	735389-ZE-1	PORT SEATTLE WASH REV	3,782,614	4,340,000	4,291,288	05/01/2036	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	79466L-AF-1	SALESFORCE INC CALLABLE NOTES FIXED 3.7% 11/APR/2028 USD 1000	802,528	820,000	819,269	04/11/2028	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Domestic Bond	756109-BA-1	REALTY INCOME CORP CALLABLE NOTES FIXED 1.8% 15/MAR/2033 USD 1000	835,828	1,060,000	1,050,968	03/15/2033	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	8,157,530	10,000,000	11,137,513	06/01/2050	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	038222-AN-5	APPLIED MATERIALS INC CALLABLE NOTES FIXED 1.75% 01/JUN/2030 USD 1000	12,515,018	14,253,000	13,580,412	06/01/2030	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	87612E-BT-2	TARGET CORP CALLABLE NOTES FIXED 5% 15/APR/2035 USD 1000	9,415,750	10,000,000	9,974,570	04/15/2035	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	88213A-KH-7	TEXAS A & M UNIV REV	3,023,552	3,260,000	3,260,000	05/15/2030	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Government Bond	912810-QB-7	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/MAY/2039 USD 100	8,434,300	9,400,000	9,398,742	05/15/2039	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	4,114,708	4,111,000	4,144,863	03/15/2037	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	717081-EP-4	PFIZER INC CALLABLE NOTES FIXED 3.6% 15/SEP/2028 USD 1000	9,737,750	10,000,000	9,996,319	09/15/2028	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Domestic Bond	277432-AP-5	EASTMAN CHEMICAL CO CALLABLE NOTES FIXED 4.65% 15/OCT/2044 USD 1000	10,628,872	13,564,000	13,676,358	10/15/2044	I
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	Domestic Bond	90265E-AV-2	UDR INC CALLABLE MEDIUM TERM NOTE FIXED 2.1% 15/JUN/2033 USD 1000	278,989	353,000	352,161	06/15/2033	IV
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	136385-AG-6	CANADIAN NATURAL RESOURCES LTD CALLABLE NOTES FIXED 5.85% 01/FEB/2035 USD 1000	2,190,342	2,228,000	2,204,277	02/01/2035	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	007903-BF-3	ADVANCED MICRO DEVICES INC CALLABLE NOTES FIXED 3.924% 01/JUN/2032 USD 1000	3,379,558	3,700,000	3,495,249	06/01/2032	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	592643-AA-8	METROPOLITAN WASH D C ARPTS AUTH D	886,893	810,000	821,872	10/01/2046	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 BANK NA	G1MLHISON32I30PILB75	Local Authority	57419U-DG-0	MARYLAND ST CMNTY DEV ADMIN DE	697,201	730,000	759,322	09/01/2044	I
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Domestic Bond	316773-CV-0	FIFTH THIRD BANCORP CALLABLE NOTES FIXED 3.95% 14/MAR/2028 USD 1000	8,840,844	9,000,000	8,997,084	03/14/2028	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	89153V-AQ-2	TOTALENERGIES CAPITAL INTERNATIONAL SA CALLABLE NOTES FIXED 3.455% 19/FEB/2029 USD 1000	5,918,139	6,162,000	6,162,000	02/19/2029	I
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Domestic Bond	136385-AY-7	CANADIAN NATURAL RESOURCES LTD CALLABLE MEDIUM TERM NOTE FIXED 4.95% 01/JUN/2047 USD 1000	411,942	503,000	583,639	06/01/2047	I
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	615369-AQ-8	MOODY'S CORP CALLABLE NOTES FIXED 4.875% 17/DEC/2048 USD 1000	6,217,071	7,711,000	8,904,451	12/17/2048	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	031162-CZ-1	AMGEN INC CALLABLE NOTES FIXED 2% 15/JAN/2032 USD 1000	6,135,525	7,402,000	7,375,334	01/15/2032	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	88579Y-BK-6	3M CO CALLABLE NOTES FIXED 3.25% 26/AUG/2049 USD 1000	1,344,437	2,185,000	2,142,317	08/26/2049	I
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	70450Y-AL-7	PAYPAL HOLDINGS INC CALLABLE NOTES FIXED 4.4% 01/JUN/2032 USD 1000	238,037	255,000	254,442	06/01/2032	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	84859D-AA-5	SPIRE MISSOURI INC CALLABLE BOND FIXED 3.3% 01/JUN/2051 USD 1000	5,994,941	9,625,000	9,257,751	06/01/2051	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	013817-AK-7	ARCONIC INC CALLABLE NOTES FIXED 5.4%	104,840	106,000	116,417	02/01/2037	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	927804-FW-9	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES FIXED 4% 15/NOV/2046 USD 1000	4,380,927	6,090,000	5,236,262	11/15/2046	IV
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Domestic Bond	03740L-AC-6	AON CORP / AON GLOBAL HOLDINGS PLC CALLABLE NOTES FIXED 2.6% 02/DEC/2031 USD 1000	3,032,063	3,555,000	3,553,390	12/02/2031	I
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	853254-CC-2	STANDARD CHARTERED PLC CALLABLE NOTES VARIABLE 29/JUN/2032 USD 1000	6,978,557	8,070,000	8,070,000	06/29/2032	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	74456Q-AP-1	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM TERM NOTE FIXED 5.25% 01/JUL/2035 USD 1000	1,908,632	2,000,000	2,045,900	07/01/2035	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	78355H-LH-0	RYDER SYSTEM INC CALLABLE MEDIUM TERM NOTE FIXED 5% 15/SEP/2031 USD 1000	7,568,247	7,838,000	7,810,983	09/15/2031	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	3,225,792	3,933,000	4,293,849	04/15/2042	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	023135-BJ-4	AMAZON.COM INC CALLABLE NOTES FIXED 4.05% 22/AUG/2047 USD 1000	5,024,627	7,100,000	7,047,935	08/22/2047	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Domestic Bond	35177P-AL-1	ORANGE SA NOTES STEP CPN 01/MAR/2031 USD 1000	319,408	285,000	288,511	03/01/2031	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	58933Y-AJ-4	MERCK & CO INC CALLABLE NOTES FIXED 4.15% 18/MAY/2043 USD 1000	2,349,150	3,000,000	3,140,651	05/18/2043	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	12189T-AD-6	BURLINGTON NORTHERN SANTA FE LLC PUTABLE BOND FIXED 7.29% 01/JUN/2036 USD 1000	1,102,706	990,000	1,091,504	06/01/2036	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	341081-ET-0	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 4.95% 01/JUN/2035 USD 1000	2,817,819	3,000,000	2,938,590	06/01/2035	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	58942H-AC-5	BON SECOURS MERCY HEALTH INC CALLABLE BOND FIXED 4.302% 01/JUL/2028 USD 1000	1,961,572	2,000,000	2,010,038	07/01/2028	IV
TORONTO-DOMINION BANK (NEW YORK BRANCH)	69LASGQF5IORN31MEN24	Domestic Bond	80281L-AB-1	SANTANDER UK GROUP HOLDINGS PLC NOTES FIXED 5.625% 15/SEP/2045 USD 1000	4,073,074	4,800,000	5,904,767	09/15/2045	I
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	1,836,303	2,485,000	2,605,842	03/01/2048	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	264399-DK-9	DUKE ENERGY CAROLINAS LLC CALLABLE NOTES FIXED 6% 01/DEC/2028 USD 1000	5,077,920	5,000,000	5,032,761	12/01/2028	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	136375-BN-1	CANADIAN NATIONAL RAILWAY CO CALLABLE NOTES FIXED 6.2% 01/JUN/2036 USD 1000	1,019,866	1,000,000	998,205	06/01/2036	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	031162-CT-5	AMGEN INC CALLABLE NOTES FIXED 2.2% 21/FEB/2027 USD 1000	1,627,662	1,646,000	1,645,756	02/21/2027	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	20825C-AP-9	CONOCOPHILLIPS CALLABLE BOND FIXED 5.9% 15/MAY/2038 USD 1000	3,952,276	4,000,000	3,991,029	05/15/2038	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	031162-CF-5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15/JUN/2051 USD 1000	1,723,786	2,228,000	2,228,000	06/15/2051	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	91324P-FA-5	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.9% 15/APR/2031 USD 1000	2,542,522	2,616,000	2,667,898	04/15/2031	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	64971W-WU-0	NEW YORK N Y CITY TRANSITIONAL	6,670,565	6,760,000	6,758,424	11/01/2027	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	744448-CS-8	PUBLIC SERVICE CO OF COLORADO CALLABLE BOND FIXED 3.2% 01/MAR/2050 USD 1000	8,613,493	14,100,000	14,091,138	03/01/2050	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	487836-BU-1	KELLANOVA CALLABLE NOTES FIXED 3.4% 15/NOV/2027 USD 1000	1,600,746	1,630,000	1,607,901	11/15/2027	IV
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	769125-DW-2	RIVERSIDE CNTY CALIF TRANSN COMMN	6,795,518	6,540,000	6,587,092	06/01/2039	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	20825C-AW-4	CONOCOPHILLIPS CALLABLE NOTES FIXED 3.75% 01/OCT/2027 USD 1000	2,220,518	2,250,000	2,247,182	10/01/2027	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	14448C-AL-8	CARRIER GLOBAL CORP CALLABLE NOTES FIXED 2.7% 15/FEB/2031 USD 1000	15,628,332	17,644,000	16,493,175	02/15/2031	IV
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	24668P-AE-7	KONINKLIJKE AHOLD DELHAIZE NV CALLABLE NOTES FIXED 5.7% 01/OCT/2040 USD 1000	2,202,228	2,401,000	2,123,803	10/01/2040	I
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Government Bond	912803-CX-9	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2036 USD 100	5,443,376	8,900,200	5,716,393	02/15/2036	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG	305,795	320,000	329,485	04/01/2049	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	126408-HU-0	CSX CORP CALLABLE NOTES FIXED 4.1% 15/NOV/2032 USD 1000	921,168	1,000,000	957,565	11/15/2032	I
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	0778FP-AA-7	BELL TELEPHONE CO OF CANADA OR BELL CANADA CALLABLE NOTES FIXED 4.464% 01/APR/2048 USD 1000	7,575,600	10,012,000	10,402,090	04/01/2048	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	032095-AJ-0	AMPHENOL CORP CALLABLE NOTES FIXED 2.8% 15/FEB/2030 USD 1000	10,199,669	11,115,000	11,349,103	02/15/2030	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	58155Q-AE-3	MCKESSON CORP CALLABLE NOTES FIXED 6% 01/MAR/2041 USD 1000	3,901,112	4,000,000	3,959,380	03/01/2041	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA	1VUV7VQFKUOQSJ21A208	Domestic Bond	294429-AT-2	EQUIFAX INC CALLABLE NOTES FIXED 2.35% 15/SEP/2031 USD 1000	6,620,689	7,822,000	6,997,338	09/15/2031	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	110122-DH-8	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 4.625% 15/MAY/2044 USD 1000	5,854,902	7,207,000	7,123,281	05/15/2044	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC	OZ3V05H2G7GRS05BHJ91	Domestic Bond	98978V-AV-5	ZOETIS INC CALLABLE NOTES FIXED 5.6% 16/NOV/2032 USD 1000	2,845,146	2,883,000	2,942,612	11/16/2032	I
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	723787-AR-8	PIONEER NATURAL RESOURCES CO CALLABLE NOTES FIXED 2.15% 15/JAN/2031 USD 1000	3,824,565	4,355,000	4,349,794	01/15/2031	IV
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	796253-Y3-0	SAN ANTONIO TEX ELEC & GAS REV	1,929,800	2,000,000	2,220,669	02/01/2041	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	1,024,542	1,000,000	999,582	05/15/2038	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	209111-GG-2	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE NOTES FIXED 5.9% 15/NOV/2053 USD 1000	1,662,035	1,800,000	2,182,960	11/15/2053	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Domestic Bond	928563-AL-9	VMWARE LLC CALLABLE NOTES FIXED 2.2% 15/AUG/2031 USD 1000	2,112,189	2,494,000	2,491,456	08/15/2031	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	906548-CQ-3	UNION ELECTRIC CO CALLABLE BOND FIXED 3.25% 01/OCT/2049 USD 1000	9,258,210	15,000,000	14,956,519	10/01/2049	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	110122-DL-9	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 4.55% 20/FEB/2048 USD 1000	778,374	1,000,000	1,279,795	02/20/2048	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Domestic Bond	867224-AB-3	SUNCOR ENERGY INC CALLABLE NOTES FIXED 4% 15/NOV/2047 USD 1000	2,666,022	3,829,000	3,812,963	11/15/2047	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	769125-DW-2	RIVERSIDE CNTY CALIF TRANSN COMMN	2,649,629	2,550,000	2,568,362	06/01/2039	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	761713-BB-1	REYNOLDS AMERICAN INC CALLABLE NOTES FIXED 5.85% 15/AUG/2045 USD 1000	520,351	575,000	635,765	08/15/2045	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	57563R-SS-9	MASSACHUSETTS EDL FING AUTH ED	6,725,788	6,980,000	6,980,000	07/01/2030	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	278642-AY-9	EBAY INC CALLABLE NOTES FIXED 2.6% 10/MAY/2031 USD 1000	575,630	660,000	659,847	05/10/2031	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	1,836,676	2,000,000	2,095,276	04/15/2040	I
TORONTO-DOMINION BANK (NEW YORK BRANCH)	69LASGQF5IORN31MEN24	Domestic Bond	125491-AN-0	CI FINANCIAL CORP CALLABLE NOTES FIXED 3.2% 17/DEC/2030 USD 1000	22,058,150	25,000,000	25,031,438	12/17/2030	I
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	2,323,911	3,000,000	3,232,270	10/01/2044	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	79466L-AF-1	SALESFORCE INC CALLABLE NOTES FIXED 3.7% 11/APR/2028 USD 1000	7,735,589	7,904,000	7,896,953	04/11/2028	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	438127-AC-6	HONDA MOTOR CO LTD CALLABLE NOTES FIXED 2.967% 10/MAR/2032 USD 1000	5,215,236	6,049,000	6,049,000	03/10/2032	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	2,348,327	2,892,000	2,989,956	04/01/2042	I
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Domestic Bond	126650-CZ-1	CVS HEALTH CORP CALLABLE NOTES FIXED 5.05% 25/MAR/2048 USD 1000	4,899,467	6,086,000	6,094,668	03/25/2048	I
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	15135U-AF-6	CENOVUS ENERGY INC CALLABLE NOTES FIXED 6.75% 15/NOV/2039 USD 1000	70,920	69,000	70,668	11/15/2039	I
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Domestic Bond	89788M-AB-8	TRUIST FINANCIAL CORP CALLABLE MEDIUM TERM NOTE FIXED 1.95% 05/JUN/2030 USD 1000	8,782,270	10,000,000	9,988,593	06/05/2030	I
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Domestic Bond	854502-AJ-0	STANLEY BLACK & DECKER INC CALLABLE NOTES FIXED 4.85% 15/NOV/2048 USD 1000	8,465,258	10,644,000	11,322,866	11/15/2048	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	783186-UV-9	RUTGERS ST UNIV N J	1,708,328	2,820,000	1,994,793	05/01/2046	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	437076-BF-8	HOME DEPOT INC/THE CALLABLE NOTES FIXED 4.4% 15/MAR/2045 USD 1000	3,093,206	3,955,000	4,330,041	03/15/2045	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	438516-AR-7	HONEYWELL INTERNATIONAL INC CALLABLE NOTES FIXED 5.7% 15/MAR/2036 USD 1000	4,938,710	5,000,000	4,990,605	03/15/2036	I
BOFA SECURITIES, INC.	549300HW4UKV1E2R3U73	Government Bond	912833-Z6-0	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2038 USD 100	8,625,625	16,000,000	9,123,528	02/15/2038	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	87612E-BA-3	TARGET CORP CALLABLE NOTES FIXED 4% 01/JUL/2042 USD 1000	3,077,008	4,000,000	4,065,109	07/01/2042	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	23331A-BP-3	DR HORTON INC CALLABLE NOTES FIXED 1.4% 15/OCT/2027 USD 1000	2,041,026	2,118,000	2,117,060	10/15/2027	I
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Domestic Bond	30225V-AH-0	EXTRA SPACE STORAGE LP CALLABLE NOTES FIXED 3.9% 01/APR/2029 USD 1000	1,163,313	1,210,000	1,209,468	04/01/2029	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Local Authority	359900-Z8-3	FULTON CNTY GA DEV AUTH REV	148,867	155,000	145,957	10/01/2035	I
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	833034-AL-5	SNAP-ON INC CALLABLE NOTES FIXED 4.1% 01/MAR/2048 USD 1000	516,490	710,000	871,921	03/01/2048	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	482480-AL-4	KLA CORP CALLABLE NOTES FIXED 4.65% 15/JUL/2032 USD 1000	1,845,832	1,949,000	1,948,319	07/15/2032	IV
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	136385-AL-5	CANADIAN NATURAL RESOURCES LTD CALLABLE NOTES FIXED 6.25% 15/MAR/2038 USD 1000	466,322	470,000	468,083	03/15/2038	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	0778FP-AG-4	BELL TELEPHONE CO OF CANADA OR BELL CANADA CALLABLE NOTES FIXED 2.15% 15/FEB/2032 USD 1000	7,518,718	8,979,000	8,957,624	02/15/2032	I
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Domestic Bond	742718-GL-7	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 4.55% 24/OCT/2034 USD 1000	1,583,816	1,673,000	1,708,307	10/24/2034	IV
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Domestic Bond	87971M-BW-2	TELUS CORP CALLABLE NOTES FIXED 3.4% 13/MAY/2032 USD 1000	12,200,216	14,000,000	13,419,642	05/13/2032	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	2,402,127	2,702,000	3,114,627	03/15/2054	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	Domestic Bond	031162-DF-4	AMGEN INC CALLABLE NOTES FIXED 4.2% 22/FEB/2052 USD 1000	382,105	539,000	536,247	02/22/2052	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Domestic Bond	35177P-AX-5	ORANGE SA CALLABLE NOTES FIXED 5.375% 13/JAN/2042 USD 1000	735,503	828,000	1,044,253	01/13/2042	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	001192-AK-9	SOUTHERN CO GAS CAPITAL CORP CALLABLE NOTES FIXED 4.4% 01/JUN/2043 USD 1000	1,559,644	1,979,000	1,980,971	06/01/2043	I
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Domestic Bond	11135F-BY-6	BROADCOM INC CALLABLE NOTES FIXED 5.15% 15/NOV/2031 USD 1000	14,514,345	15,000,000	15,473,924	11/15/2031	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	713448-GC-6	PEPSICO INC CALLABLE NOTES FIXED 5% 07/FEB/2035 USD 1000	1,306,751	1,375,000	1,373,510	02/07/2035	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	171340-AN-2	CHURCH & DWIGHT CO INC CALLABLE NOTES FIXED 3.15% 01/AUG/2027 USD 1000	1,922,141	1,951,000	1,926,198	08/01/2027	I
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Domestic Bond	75884R-AY-9	REGENCY CENTERS LP CALLABLE NOTES FIXED 4.65% 15/MAR/2049 USD 1000	6,200,354	7,843,000	7,820,043	03/15/2049	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	981,922	1,000,000	974,611	05/15/2037	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	74456Q-CM-6	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM TERM NOTE FIXED 5.125% 15/MAR/2053 USD 1000	2,226,553	2,670,000	2,786,523	03/15/2053	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	1,287,153	1,400,000	1,435,659	01/31/2030	I
MIZUHO CAPITAL MARKETS LLC	0V6IW8S6QX2D1J857QP30	Domestic Bond	98978V-AV-5	ZOETIS INC CALLABLE NOTES FIXED 5.6% 16/NOV/2032 USD 1000	126,319	128,000	130,647	11/16/2032	I
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG	4,950,060	5,180,000	5,333,531	04/01/2049	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	78355H-KY-4	RYDER SYSTEM INC CALLABLE NOTES FIXED 6.6% 01/DEC/2033 USD 1000	3,148,885	3,051,000	3,325,000	12/01/2033	IV
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Local Authority	61204K-PP-0	MONTANA FAC FIN AUTH REV	1,874,302	3,286,000	3,288,511	08/15/2051	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	3,507,850	4,300,000	4,292,915	04/15/2050	I
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Domestic Bond	06849V-AA-1	BARRICK GOLD FINANCE CO CALLABLE NOTES FIXED 5.8% 15/NOV/2034 USD 1000	1,954,008	2,000,000	1,917,899	11/15/2034	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	2,864,911	2,965,000	2,959,197	04/15/2030	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	291011-BD-5	EMERSON ELECTRIC CO CALLABLE NOTES FIXED 5.25% 15/NOV/2039 USD 1000	930,608	1,000,000	992,825	11/15/2039	IV
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Domestic Bond	571748-AK-8	MARSH & MCLENNAN COS INC NOTES FIXED 5.875% 01/AUG/2033 USD 1000	3,993,116	4,000,000	4,742,206	08/01/2033	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Domestic Bond	375558-CL-5	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.6% 20/MAY/2031 USD 1000	2,269,031	2,364,000	2,363,789	05/20/2031	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Local Authority	795576-HK-6	SALT LAKE CITY UTAH ARPT REV	953,020	1,000,000	1,016,500	07/01/2043	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Domestic Bond	90353T-AP-5	UBER TECHNOLOGIES INC CALLABLE NOTES FIXED 4.8% 15/SEP/2034 USD 1000	2,461,950	2,675,000	2,699,495	09/15/2034	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	Domestic Bond	84265V-AE-5	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 6.75% 16/APR/2040 USD 1000	2,345,520	2,288,000	2,122,227	04/16/2040	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Government Bond	912810-QZ-4	UNITED STATES OF AMERICA BOND FIXED 3.125% 15/FEB/2043 USD 100	49,767,744	67,917,000	67,398,853	02/15/2043	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	79466L-AS-3	SALESFORCE INC CALLABLE NOTES FIXED 4.9% 15/SEP/2031 USD 1000	5,943,878	6,189,000	6,178,092	09/15/2031	IV
UBS AG	BFM8T61CT2L1QCEMIK50	Domestic Bond	637432-NS-0	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP CALLABLE BOND FIXED 3.7% 15/MAR/2029 USD 1000	9,083,175	9,448,000	9,456,205	03/15/2029	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	136375-BL-5	CANADIAN NATIONAL RAILWAY CO NOTES FIXED 6.25% 01/AUG/2034 USD 1000	9,383,006	9,096,000	11,493,123	08/01/2034	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	745332-CH-7	PUGET SOUND ENERGY INC CALLABLE BOND FIXED 4.223% 15/JUN/2048 USD 1000	730,814	985,000	927,215	06/15/2048	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)
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Domestic Bond	26078J-AF-7	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000	1,049,134	1,207,000	1,355,912	11/15/2048	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	359900-Z8-3	FULTON CNTY GA DEV AUTH REV	331,348	345,000	324,873	10/01/2035	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	985,712	1,000,000	953,302	11/15/2036	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	234667-JL-8	DALLAS CNTY TEX HOSP DIST	4,563,080	4,835,000	4,835,000	08/15/2044	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	2,999,500	3,500,000	3,622,410	11/01/2043	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	404119-BZ-1	HCA INC CALLABLE NOTES FIXED 5.25% 15/JUN/2049 USD 1000	7,597,756	9,250,000	9,788,620	06/15/2049	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	92343V-BT-0	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 6.55% 15/SEP/2043 USD 1000	8,370,881	8,449,000	8,441,260	09/15/2043	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	127387-AN-8	CADENCE DESIGN SYSTEMS INC CALLABLE NOTES FIXED 4.3% 10/SEP/2029 USD 1000	669,050	691,000	687,381	09/10/2029	I
BANK OF AMERICA NA 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	6,523,596	9,000,000	7,769,260	12/15/2047	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	002824-BF-6	ABBOTT LABORATORIES CALLABLE NOTES FIXED 3.75% 30/NOV/2026 USD 1000	17,636,113	17,652,000	17,645,035	11/30/2026	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	84265V-AA-3	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 7.5% 27/JUL/2035 USD 1000	861,565	797,000	793,111	07/27/2035	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	13645R-AD-6	CANADIAN PACIFIC RAILWAY CO CALLABLE BOND FIXED 7.125% 15/OCT/2031 USD 1000	4,474,763	4,222,000	5,254,086	10/15/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	125523-AK-6	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.9% 15/DEC/2048 USD 1000	1,519,818	1,909,000	2,183,928	12/15/2048	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	760759-BN-9	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 4.75% 15/JUL/2031 USD 1000	22,154,234	23,062,000	23,022,520	07/15/2031	IV
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	707631-AA-5	PENN STATE HEALTH CALLABLE BOND FIXED 3.806% 01/NOV/2049 USD 1000	1,003,820	1,486,000	1,486,000	11/01/2049	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	68233D-AT-4	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE NOTES FIXED 7% 01/MAY/2032 USD 1000	5,492,242	5,160,000	6,550,013	05/01/2032	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	23331A-BU-2	DR HORTON INC CALLABLE NOTES FIXED 5.5% 15/OCT/2035 USD 1000	14,104,885	14,779,000	14,775,542	10/15/2035	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	00846U-AN-1	AGILENT TECHNOLOGIES INC CALLABLE NOTES FIXED 2.3% 12/MAR/2031 USD 1000	12,736,634	14,644,000	13,246,994	03/12/2031	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	337,085	425,000	531,844	06/01/2048	IV
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	13648T-AG-2	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED 3.5% 01/MAY/2050 USD 1000	29,670	46,000	35,172	05/01/2050	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	75884R-AY-9	REGENCY CENTERS LP CALLABLE NOTES FIXED 4.65% 15/MAR/2049 USD 1000	1,705,236	2,157,000	2,150,686	03/15/2049	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	79466L-AL-8	SALESFORCE INC CALLABLE NOTES FIXED 2.9% 15/JUL/2051 USD 1000	1,622,358	3,049,000	3,082,842	07/15/2051	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	49446R-AZ-2	KIMCO REALTY OP LLC CALLABLE NOTES FIXED 3.2% 01/APR/2032 USD 1000	4,645,949	5,268,000	5,242,476	04/01/2032	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	127387-AN-8	CADENCE DESIGN SYSTEMS INC CALLABLE NOTES FIXED 4.3% 10/SEP/2029 USD 1000	676,796	699,000	695,339	09/10/2029	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	49446R-AM-1	KIMCO REALTY OP LLC CALLABLE NOTES FIXED 4.25% 01/APR/2045 USD 1000	1,906,590	2,500,000	2,482,581	04/01/2045	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	67077M-AN-8	NUTRIEN LTD CALLABLE NOTES FIXED 4.125% 15/MAR/2035 USD 1000	2,046,194	2,350,000	2,639,879	03/15/2035	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	681919-BT-2	OMNICOM GROUP INC CALLABLE NOTES FIXED 3.375% 01/MAR/2041 USD 1000	2,511,526	3,680,000	2,813,527	03/01/2041	IV
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	06849U-AA-3	BARRICK PD AUSTRALIA FINANCE PTY LTD CALLABLE NOTES FIXED 5.95% 15/OCT/2039 USD 1000	10,835,327	11,361,000	11,028,534	10/15/2039	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	747525-BJ-1	QUALCOMM INC CALLABLE NOTES FIXED 3.25% 20/MAY/2050 USD 1000	753,333	1,231,000	1,222,556	05/20/2050	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	919451-AA-2	VALLEY CHILDREN'S HOSPITAL CALLABLE BOND FIXED 4.399% 15/MAR/2048 USD 1000	3,555,715	4,295,000	4,580,177	03/15/2048	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	4,537,391	4,895,000	4,892,901	08/15/2029	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	843646-AH-3	SOUTHERN POWER CO CALLABLE NOTES FIXED 5.15% 15/SEP/2041 USD 1000	1,052,731	1,198,000	1,165,367	09/15/2041	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Domestic Bond	92936U-AH-2	WP CAREY INC CALLABLE NOTES FIXED 2.25% 01/APR/2033 USD 1000	10,865,976	13,616,000	13,335,194	04/01/2033	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	760759-BN-9	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 4.75% 15/JUL/2031 USD 1000	1,861,716	1,938,000	1,934,682	07/15/2031	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	843646-AJ-9	SOUTHERN POWER CO CALLABLE NOTES FIXED 5.25% 15/JUL/2043 USD 1000	1,729,176	2,000,000	1,880,638	07/15/2043	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	90353T-AT-7	UBER TECHNOLOGIES INC CALLABLE NOTES FIXED 4.15% 15/JAN/2031 USD 1000	3,999,339	4,248,000	4,238,449	01/15/2031	IV
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5I0RN31MEN24	Domestic Bond	83368R-BD-3	SOCIETE GENERALE SA CALLABLE NOTES VARIABLE 09/JUN/2032 USD 1000	7,272,654	8,425,000	8,425,000	06/09/2032	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	49338L-AH-6	KEYSIGHT TECHNOLOGIES INC CALLABLE NOTES FIXED 5.35% 30/JUL/2030 USD 1000	3,160,018	3,205,000	3,199,707	07/30/2030	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	278058-DV-1	EATON CORP CALLABLE NOTES FIXED 3.85% 06/MAR/2028 USD 1000	1,590,522	1,619,000	1,618,098	03/06/2028	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	98978V-AV-5	ZOETIS INC CALLABLE NOTES FIXED 5.6% 16/NOV/2032 USD 1000	3,062,258	3,103,000	3,167,161	11/16/2032	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	855244-AU-3	STARBUCKS CORP CALLABLE NOTES FIXED 4.45% 15/AUG/2049 USD 1000	4,507,641	6,004,000	6,022,826	08/15/2049	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	769125-DW-2	RIVERSIDE CNTY CALIF TRANSN COMMN	940,358	905,000	911,517	06/01/2039	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	2,570,385	2,824,000	3,144,203	02/01/2036	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	58013M-FH-2	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.45% 01/SEP/2048 USD 1000	9,571,346	12,682,000	12,521,957	09/01/2048	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	032095-AN-1	AMPHENOL CORP CALLABLE NOTES FIXED 5.05% 05/APR/2027 USD 1000	10,707,954	10,688,000	10,711,156	04/05/2027	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 6.625% 15/AUG/2033 USD 1000	1,229,175	1,182,000	1,227,948	08/15/2033	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	742718-DF-3	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 5.55% 05/MAR/2037 USD 1000	4,053,837	4,088,000	4,056,343	03/05/2037	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	913017-CX-5	RTX CORP CALLABLE NOTES FIXED 4.625% 16/NOV/2048 USD 1000	2,843,289	3,627,000	3,662,426	11/16/2048	IV
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	05523R-AJ-6	BAE SYSTEMS PLC CALLABLE NOTES FIXED 5.125% 26/MAR/2029 USD 1000	794,703	800,000	802,485	03/26/2029	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	293791-AF-6	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 6.875% 01/MAR/2033 USD 1000	1,055,092	1,000,000	974,256	03/01/2033	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	574218-4K-6	MARYLAND ST HEALTH & HIGHER ED	643,773	875,000	932,069	07/01/2048	I
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	827,210	1,205,000	1,392,663	07/01/2049	IV
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Domestic Bond	136385-AJ-0	CANADIAN NATURAL RESOURCES LTD CALLABLE NOTES FIXED 6.5% 15/FEB/2037 USD 1000	2,197,769	2,164,000	2,155,730	02/15/2037	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	548661-DJ-3	LOWE'S COS INC CALLABLE NOTES FIXED 4.375% 15/SEP/2045 USD 1000	7,420,533	9,815,000	10,003,477	09/15/2045	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Domestic Bond	22822V-AT-8	CROWN CASTLE INC CALLABLE NOTES FIXED 2.25% 15/JAN/2031 USD 1000	4,214,079	4,885,000	4,881,345	01/15/2031	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Domestic Bond	29250N-BE-4	ENBRIDGE INC CALLABLE NOTES FIXED 3.4% 01/AUG/2051 USD 1000	1,141,594	1,845,000	1,864,263	08/01/2051	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)
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	94106L-BS-7	WASTE MANAGEMENT INC CALLABLE NOTES FIXED 4.15% 15/APR/2032 USD 1000	923,361	992,000	991,064	04/15/2032	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	136375-BG-6	CANADIAN NATIONAL RAILWAY CO CALLABLE BOND FIXED 7.375% 15/OCT/2031 USD 1000	900,436	841,000	889,455	10/15/2031	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1JB570P30	Domestic Bond	49456B-AW-1	KINDER MORGAN INC CALLABLE NOTES FIXED 5.45% 01/AUG/2052 USD 1000	1,519,986	1,787,000	1,895,069	08/01/2052	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	443201-AF-5	HOWMET AEROSPACE INC CALLABLE NOTES FIXED 3.75% 03/MAR/2028 USD 1000	24,494,325	25,000,000	24,983,968	03/03/2028	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	24668P-AE-7	KONINKLIJKE AHOLD DELHAIZE NV CALLABLE NOTES FIXED 5.7% 01/OCT/2040 USD 1000	5,196,929	5,666,000	5,057,877	10/01/2040	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Domestic Bond	13648T-AC-1	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED 2.875% 15/NOV/2029 USD 1000	14,037,785	15,142,000	15,173,498	11/15/2029	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	49338L-AG-8	KEYSIGHT TECHNOLOGIES INC CALLABLE NOTES FIXED 4.95% 15/OCT/2034 USD 1000	208,879	225,000	228,211	10/15/2034	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	958697-HP-2	WESTERN MINN MUN PWR AGY MINN PWR	3,083,016	3,040,000	3,040,000	01/01/2046	I
BOFA SECURITIES, INC. 549300HN4UKV1E2R3U73	Government Bond	912834-AE-8	UNITED STATES OF AMERICA BOND ZERO CPN 15/MAY/2038 USD 100	39,770,508	75,000,000	43,066,513	05/15/2038	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	36264F-AK-7	HALEON US CAPITAL LLC CALLABLE NOTES FIXED 3.375% 24/MAR/2027 USD 1000	5,441,708	5,478,000	5,420,926	03/24/2027	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	760759-BM-1	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 5.15% 15/MAR/2035 USD 1000	665,600	699,000	694,844	03/15/2035	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	29364W-BC-1	ENTERGY LOUISIANA LLC CALLABLE BOND FIXED 4.2% 01/APR/2050 USD 1000	3,298,083	4,578,000	4,609,067	04/01/2050	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	745332-BX-3	PUGET SOUND ENERGY INC CALLABLE NOTES FIXED 6.274% 15/MAR/2037 USD 1000	656,626	643,000	643,439	03/15/2037	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	651639-AV-8	NEWMONT CORP CALLABLE NOTES FIXED 5.45% 09/JUN/2044 USD 1000	3,611,692	4,000,000	4,797,609	06/09/2044	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	90353T-AP-5	UBER TECHNOLOGIES INC CALLABLE NOTES FIXED 4.8% 15/SEP/2034 USD 1000	1,933,666	2,101,000	2,120,239	09/15/2034	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	Domestic Bond	573284-BD-7	MARTIN MARIETTA MATERIALS INC CALLABLE NOTES FIXED 5.2% 30/JAN/2032 USD 1000	3,799,281	3,910,000	3,905,692	01/30/2032	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	02209S-BE-2	ALTRIA GROUP INC CALLABLE NOTES FIXED 5.8% 14/FEB/2039 USD 1000	5,524,496	5,887,000	5,876,228	02/14/2039	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	406216-BE-0	HALLIBURTON CO CALLABLE NOTES FIXED 4.75% 01/AUG/2043 USD 1000	2,904,186	3,580,000	3,479,745	08/01/2043	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	83755V-R8-9	SOUTH DAKOTA ST HEALTH & EDL F	2,456,917	3,440,000	3,440,000	11/01/2041	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	78409V-BU-7	S&P GLOBAL INC CALLABLE NOTES FIXED 4.25% 15/JAN/2031 USD 1000	11,837,453	12,485,000	12,150,479	01/15/2031	IV
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	05964H-AM-7	BANCO SANTANDER SA NOTES FIXED 2.958% 25/MAR/2031 USD 200000	353,148	400,000	400,000	03/25/2031	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	615369-AQ-8	MOODY'S CORP CALLABLE NOTES FIXED 4.875% 17/DEC/2048 USD 1000	322,504	400,000	346,411	12/17/2048	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	913366-KV-1	UNIV CALIF REGTS MED CTR POOLE	5,244,720	5,635,000	5,639,429	05/15/2032	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	437076-BX-9	HOME DEPOT INC/THE CALLABLE NOTES FIXED 4.5% 06/DEC/2048 USD 1000	5,698,385	7,400,000	8,061,299	12/06/2048	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	023135-BS-4	AMAZON.COM INC CALLABLE NOTES FIXED 1.5% 03/JUN/2030 USD 1000	1,737,120	2,000,000	1,999,133	06/03/2030	IV
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	21871X-AM-1	COREBRIDGE FINANCIAL INC CALLABLE NOTES FIXED 4.4% 05/APR/2052 USD 1000	8,447,737	11,817,000	11,717,777	04/05/2052	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1JB570P30	Domestic Bond	03073E-AW-5	CENCORA INC CALLABLE NOTES FIXED 4.85% 15/DEC/2029 USD 1000	2,632,418	2,682,000	2,731,381	12/15/2029	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	863667-AY-7	STRYKER CORP CALLABLE NOTES FIXED 1.95% 15/JUN/2030 USD 1000	10,826,032	12,342,000	12,486,301	06/15/2030	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	713448-FL-7	PEPSICO INC CALLABLE NOTES FIXED 3.6% 18/FEB/2028 USD 1000	4,320,448	4,400,000	4,398,408	02/18/2028	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Cash			109,912,983	109,912,983	109,912,983		V
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	717081-DK-6	PFIZER INC CALLABLE NOTES FIXED 4.4% 15/MAY/2044 USD 1000	88,955	112,000	118,633	05/15/2044	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	1,358,257	1,509,000	1,722,557	11/21/2034	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	64966L-M8-1	NEW YORK N Y	646,228	670,000	669,550	06/01/2029	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	032095-AN-1	AMPHENOL CORP CALLABLE NOTES FIXED 5.05% 05/APR/2027 USD 1000	3,598,706	3,592,000	3,591,265	04/05/2027	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	681919-BB-1	OMNICOM GROUP INC CALLABLE NOTES FIXED 2.45% 30/APR/2030 USD 1000	1,260,673	1,410,000	1,419,450	04/30/2030	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	1,707,194	1,700,000	1,835,759	11/30/2037	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FIN	1,049,904	960,000	960,000	08/01/2040	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	745867-AY-7	PULTEGROUP INC CALLABLE NOTES FIXED 4.25% 01/MAR/2031 USD 1000	2,996,125	3,184,000	3,174,258	03/01/2031	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	02360F-AB-2	UNION ELECTRIC CO CALLABLE NOTES FIXED 5.3% 01/AUG/2037 USD 1000	3,778,152	4,000,000	3,861,282	08/01/2037	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	666807-BJ-0	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 3.85% 15/APR/2045 USD 1000	3,168,253	4,348,000	3,346,968	04/15/2045	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	010268-ER-7	ALABAMA FED AID HWY FIN AUTH S	5,064,586	6,100,000	5,291,112	09/01/2032	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	546,605	552,000	551,667	07/01/2027	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	89153V-AV-1	TOTALENERGIES CAPITAL INTERNATIONAL SA CALLABLE NOTES FIXED 3.127% 29/MAY/2050 USD 1000	349,287	577,000	621,498	05/29/2050	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	10373Q-BY-5	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES FIXED 5.017% 17/NOV/2027 USD 1000	4,004,256	4,000,000	3,998,511	11/17/2027	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	341081-FX-0	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 3.15% 01/OCT/2049 USD 1000	3,064,905	5,000,000	5,102,568	10/01/2049	IV
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	5,482,679	5,739,000	5,732,736	04/01/2029	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	90353T-AT-7	UBER TECHNOLOGIES INC CALLABLE NOTES FIXED 4.15% 15/JAN/2031 USD 1000	8,044,810	8,545,000	8,525,788	01/15/2031	IV
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	959802-AH-2	WESTERN UNION CO/THE CALLABLE NOTES FIXED 6.2% 17/NOV/2036 USD 1000	4,830,660	5,000,000	5,047,726	11/17/2036	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	235036-4Q-0	DALLAS FORT WORTH TEX INTL ARP	3,672,480	4,000,000	4,000,000	11/01/2029	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	124,657	201,000	200,771	04/15/2050	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	126149-AD-5	CONOPCO INC CALLABLE NOTES FIXED 7.25% 15/DEC/2026 USD 1000	5,335,338	5,309,000	5,342,044	12/15/2026	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	31418F-YQ-4	FNMA 30YR UMBS	1,771,577	1,950,000	1,872,404	07/01/2056	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	907818-EB-0	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.375% 01/FEB/2035 USD 1000	442,423	528,000	517,622	02/01/2035	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1JB570P30	Domestic Bond	120568-BF-6	BUNGE LTD FINANCE CORP CALLABLE NOTES FIXED 4.65% 17/SEP/2034 USD 1000	654,183	718,000	716,593	09/17/2034	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	70869P-RQ-2	PENNSYLVANIA ECONOMIC DEV FING	649,596	695,000	695,000	06/01/2042	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	797440-CD-4	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED 5.35% 01/APR/2053 USD 1000	641,069	750,000	742,557	04/01/2053	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	MBS Mortgage Pass Through	36202C-2H-5	GNMA2 30YR	8,917	17,170,000	8,820	04/20/2028	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	13077D-BY-7	CALIFORNIA ST UNIV REV	713,714	965,000	845,060	11/01/2047	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	58013M-EZ-3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.7% 09/DEC/2035 USD 1000	656,703	719,000	708,601	12/09/2035	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	110122-AP-3	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 5.875% 15/NOV/2036 USD 1000	1,954,667	1,983,000	2,132,257	11/15/2036	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	009158-AZ-9	AIR PRODUCTS AND CHEMICALS INC CALLABLE NOTES FIXED 2.7% 15/MAY/2040 USD 1000	1,991,216	2,936,000	2,229,179	05/15/2040	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	002819-AC-4	ABBOTT LABORATORIES CALLABLE NOTES FIXED 6.15% 30/NOV/2037 USD 1000	5,069,930	5,000,000	5,686,586	11/30/2037	IV
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	05523R-AF-4	BAE SYSTEMS PLC CALLABLE NOTES FIXED 1.9% 15/FEB/2031 USD 1000	9,649,555	11,285,000	11,109,624	02/15/2031	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	29717P-AX-5	ESSEX PORTFOLIO LP CALLABLE NOTES FIXED 2.65% 01/SEP/2050 USD 1000	2,291,859	4,250,000	4,200,380	09/01/2050	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	913017-BP-3	RTX CORP CALLABLE BOND FIXED 6.125% 15/JUL/2038 USD 1000	2,743,516	2,731,000	2,726,460	07/15/2038	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	3140XH-DE-4	FNMA 30YR UMBS SUPER	70,706	132,300	81,363	07/01/2051	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Domestic Bond	210518-DC-7	CONSUMERS ENERGY CO CALLABLE BOND FIXED 3.8% 15/NOV/2028 USD 1000	3,540,514	3,639,000	3,636,670	11/15/2028	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	278058-DV-1	EATON CORP CALLABLE NOTES FIXED 3.85% 06/MAR/2028 USD 1000	8,312,171	8,461,000	8,456,286	03/06/2028	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	64971W-WU-0	NEW YORK N Y CITY TRANSITIONAL	9,838,097	9,970,000	9,967,675	11/01/2027	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	494368-BC-6	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED 6.625% 01/AUG/2037 USD 1000	7,318,867	6,902,000	7,136,996	08/01/2037	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	03073E-AT-2	CENCORA INC CALLABLE NOTES FIXED 2.7% 15/MAR/2031 USD 1000	4,175,708	4,733,000	4,409,069	03/15/2031	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Local Authority	60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS	825,373	1,145,000	921,541	01/15/2046	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	970648-AJ-0	WILLIS NORTH AMERICA INC CALLABLE NOTES FIXED 2.95% 15/SEP/2029 USD 1000	4,288,038	4,635,000	4,640,048	09/15/2029	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Local Authority	92812X-HM-7	VIRGINIA ST HSG DEV AUTH COMWL	3,785,480	4,000,000	4,049,178	07/01/2040	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	431282-AT-9	HIGHWOODS REALTY LP CALLABLE NOTES FIXED 2.6% 01/FEB/2031 USD 1000	2,769,618	3,195,000	3,189,083	02/01/2031	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	906548-CL-4	UNION ELECTRIC CO CALLABLE NOTES FIXED 3.65% 15/APR/2045 USD 1000	6,887,533	9,812,000	9,207,350	04/15/2045	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	3140WB-4W-6	FNMA 30YR UMBS SUPER	4,581,020	5,135,190	4,931,658	11/01/2055	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	101137-AX-5	BOSTON SCIENTIFIC CORP CALLABLE NOTES FIXED 4% 01/MAR/2029 USD 1000	12,483,133	13,000,000	12,987,472	03/01/2029	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	906548-CJ-9	UNION ELECTRIC CO CALLABLE NOTES FIXED 3.9% 15/SEP/2042 USD 1000	1,880,735	2,500,000	2,201,821	09/15/2042	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	940094-DM-4	WASHINGTON ST UNIV REVS	1,628,254	2,245,000	1,725,720	10/01/2040	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	882389-CC-1	TEXAS EASTERN TRANSMISSION LP CALLABLE NOTES FIXED 7% 15/JUL/2032 USD 1000	5,251,110	5,000,000	4,991,525	07/15/2032	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Domestic Bond	50249A-AD-5	LYB INTERNATIONAL FINANCE III LLC CALLABLE NOTES FIXED 4.2% 01/MAY/2050 USD 1000	11,420,668	17,000,000	19,013,675	05/01/2050	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	928563-AL-9	VMWARE LLC CALLABLE NOTES FIXED 2.2% 15/AUG/2031 USD 1000	390,425	461,000	460,530	08/15/2031	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	666807-BU-5	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 5.25% 01/MAY/2050 USD 1000	5,120,670	6,000,000	7,280,086	05/01/2050	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Domestic Bond	032095-AL-5	AMPHENOL CORP CALLABLE NOTES FIXED 2.2% 15/SEP/2031 USD 1000	10,698,753	12,520,000	11,372,272	09/15/2031	IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Domestic Bond	79466L-AF-1	SALESFORCE INC CALLABLE NOTES FIXED 3.7% 11/APR/2028 USD 1000	11,552,492	11,804,000	11,793,475	04/11/2028	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Domestic Bond	49456B-AW-1	KINDER MORGAN INC CALLABLE NOTES FIXED 5.45% 01/AUG/2052 USD 1000	5,709,093	6,712,000	7,117,909	08/01/2052	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	761713-BA-3	REYNOLDS AMERICAN INC CALLABLE NOTES FIXED 5.7% 15/AUG/2035 USD 1000	10,581,600	10,944,000	11,543,999	08/15/2035	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	13645R-BF-0	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED 2.45% 02/DEC/2031 USD 1000	1,604,978	1,868,000	1,663,040	12/02/2031	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	593340-AE-2	MIAMI-DADE CNTY FLA AVIATION R	3,513,225	3,770,000	3,770,000	10/01/2043	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	87612E-BR-6	TARGET CORP CALLABLE NOTES FIXED 4.8% 15/JAN/2053 USD 1000	862,135	1,066,000	1,065,206	01/15/2053	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	84265V-AA-3	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 7.5% 27/JUL/2035 USD 1000	5,233,169	4,841,000	4,840,380	07/27/2035	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	806854-AQ-8	SCHLUMBERGER INVESTMENT SA CALLABLE NOTES FIXED 5.15% 07/MAY/2036 USD 1000	1,879,782	2,000,000	1,997,306	05/07/2036	I
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	2,359,031	2,714,000	3,083,775	11/15/2048	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	801546-TG-7	SANTA CLARA CNTY CALIF	2,963,224	3,395,000	3,426,195	08/01/2047	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	2,287,610	2,486,000	2,631,670	06/15/2042	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	548661-EM-5	LOWE'S COS INC CALLABLE NOTES FIXED 5.625% 15/APR/2053 USD 1000	3,956,678	4,548,000	4,533,142	04/15/2053	IV
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	460,019	449,000	448,852	05/15/2038	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	88579Y-BK-6	3M CO CALLABLE NOTES FIXED 3.25% 26/AUG/2049 USD 1000	209,203	340,000	333,364	08/26/2049	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	001192-AK-9	SOUTHERN CO GAS CAPITAL CORP CALLABLE NOTES FIXED 4.4% 01/JUN/2043 USD 1000	5,660,113	7,182,000	7,189,152	06/01/2043	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Government Bond	912833-7Q-7	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2031 USD 100	36,300,902	47,300,000	38,354,386	11/15/2031	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	002824-BG-4	ABBOTT LABORATORIES CALLABLE NOTES FIXED 4.75% 30/NOV/2036 USD 1000	1,819,272	2,000,000	2,355,507	11/30/2036	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	651639-AZ-9	NEWMONT CORP CALLABLE NOTES FIXED 2.6% 15/JUL/2032 USD 1000	3,181,325	3,720,000	3,717,823	07/15/2032	IV
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	037389-AU-7	AON CORP CALLABLE NOTES FIXED 6.25% 30/SEP/2040 USD 1000	4,199,866	4,300,000	4,348,785	09/30/2040	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	11,263,027	15,285,000	15,311,864	03/15/2049	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	MBS Mortgage Pass Through	36225C-DM-5	G2 1/1 1Y CMT ARM	246	1,780,800	246	08/20/2027	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Domestic Bond	35671D-BC-8	FREEPORT-MCMORAN INC CALLABLE NOTES FIXED 5.45% 15/MAR/2043 USD 1000	1,617,716	1,812,000	1,971,754	03/15/2043	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-BA-0	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.5% 01/FEB/2045 USD 1000	705,365	886,000	932,711	02/01/2045	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	MBS Mortgage Pass Through	36202E-VP-1	GNMA2 30YR	37,603	5,000,000	36,466	08/20/2038	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	210385-AC-4	CONSTELLATION ENERGY GENERATION LLC CALLABLE NOTES FIXED 5.8% 01/MAR/2033 USD 1000	3,016,260	3,036,000	3,180,505	03/01/2033	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Domestic Bond	11135F-CD-1	BROADCOM INC CALLABLE NOTES FIXED 4.8% 15/OCT/2034 USD 1000	230,831	254,000	258,896	10/15/2034	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	13032U-VJ-4	CALIFORNIA HEALTH FACS FING AU	1,200,951	1,345,000	1,345,000	06/01/2031	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	49456B-AW-1	KINDER MORGAN INC CALLABLE NOTES FIXED 5.45% 01/AUG/2052 USD 1000	10,062,361	11,830,000	12,545,421	08/01/2052	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	842400-HD-8	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 2.5% 01/JUN/2031 USD 1000	5,492,667	6,368,000	6,356,192	06/01/2031	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Domestic Bond	210518-DC-7	CONSUMERS ENERGY CO CALLABLE BOND FIXED 3.8% 15/NOV/2028 USD 1000	1,324,166	1,361,000	1,360,129	11/15/2028	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	437076-BX-9	HOME DEPOT INC/THE CALLABLE NOTES FIXED 4.5% 06/DEC/2048 USD 1000	2,310,156	3,000,000	2,956,524	12/06/2048	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	29364W-BL-1	ENTERGY LOUISIANA LLC CALLABLE BOND FIXED 4.75% 15/SEP/2052 USD 1000	3,951,780	5,000,000	4,953,118	09/15/2052	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	032095-AN-1	AMPHENOL CORP CALLABLE NOTES FIXED 5.05% 05/APR/2027 USD 1000	2,816,248	2,811,000	2,810,425	04/05/2027	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	01959L-AA-0	ALLINA HEALTH SYSTEM CALLABLE BOND FIXED 4.805% 15/NOV/2045 USD 1000	1,635,984	2,000,000	2,036,703	11/15/2045	IV
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Domestic Bond	874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NOTES FIXED 3.175% 09/JUL/2050 USD 1000	3,214,911	5,350,000	3,632,824	07/09/2050	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	24668P-AE-7	KONINKLIJKE AHOLD DELHAIZE NV CALLABLE NOTES FIXED 5.7% 01/OCT/2040 USD 1000	565,920	617,000	550,778	10/01/2040	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	718546-BA-1	PHILLIPS 66 CALLABLE NOTES FIXED 3.3% 15/MAR/2052 USD 1000	4,299,686	7,172,000	5,758,166	03/15/2052	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	052769-AG-1	AUTODESK INC CALLABLE NOTES FIXED 2.85% 15/JAN/2030 USD 1000	1,478,417	1,612,000	1,612,826	01/15/2030	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	052769-AH-9	AUTODESK INC CALLABLE NOTES FIXED 2.4% 15/DEC/2031 USD 1000	7,951,609	9,396,000	8,441,327	12/15/2031	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	26884A-BN-2	ERP OPERATING LP CALLABLE NOTES FIXED 1.85% 01/AUG/2031 USD 1000	1,659,648	1,975,000	1,969,902	08/01/2031	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	90265E-AQ-3	UDR INC CALLABLE MEDIUM TERM NOTE FIXED 3.2% 15/JAN/2030 USD 1000	2,792,236	3,014,000	3,010,359	01/15/2030	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Government Bond	912810-QT-8	UNITED STATES OF AMERICA BOND FIXED 3.125% 15/NOV/2041 USD 100	10,537,184	14,000,000	14,013,652	11/15/2041	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Domestic Bond	641423-BP-2	NEVADA POWER CO CALLABLE NOTES FIXED 6.65% 01/APR/2036 USD 1000	310,199	300,000	299,752	04/01/2036	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	144141-CY-2	DUKE ENERGY PROGRESS LLC CALLABLE NOTES FIXED 6.3% 01/APR/2038 USD 1000	3,034,641	3,000,000	3,089,326	04/01/2038	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	70869P-NB-9	PENNSYLVANIA ECONOMIC DEV FING	4,761,818	6,097,000	6,112,346	06/15/2036	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	4,769,195	5,000,000	5,375,089	01/15/2041	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	713448-GC-6	PEPSICO INC CALLABLE NOTES FIXED 5% 07/FEB/2035 USD 1000	2,424,379	2,551,000	2,548,235	02/07/2035	IV
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	29717P-AT-4	ESSEX PORTFOLIO LP CALLABLE NOTES FIXED 4% 01/MAR/2029 USD 1000	6,399,177	6,627,000	6,913,085	03/01/2029	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	Domestic Bond	055780-AF-0	BPCE SA CALLABLE NOTES VARIABLE 19/OCT/2032 USD 1000	127,819	150,000	150,000	10/19/2032	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	01626P-AH-9	ALIMENTATION COUCHE-TARD INC CALLABLE NOTES FIXED 3.55% 26/JUL/2027 USD 1000	6,277,501	6,341,000	6,325,218	07/26/2027	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	219350-BK-0	CORNING INC CALLABLE NOTES FIXED 5.35% 15/NOV/2048 USD 1000	2,777,121	3,213,000	3,923,404	11/15/2048	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-BA-0	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.5% 01/FEB/2045 USD 1000	4,577,707	5,750,000	5,977,793	02/01/2045	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	202795-JP-6	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 4% 01/MAR/2049 USD 1000	7,112,420	10,000,000	9,931,180	03/01/2049	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	4,765,746	6,000,000	5,706,939	04/15/2048	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	031162-BZ-2	AMGEN INC CALLABLE NOTES FIXED 4.4% 01/MAY/2045 USD 1000	435,032	560,000	553,186	05/01/2045	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	19648G-WA-6	COLORADO HOUSING FINANCE AUTHORITY	1,079,071	1,145,000	1,159,363	11/01/2040	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	89602H-AL-1	TRIBOROUGH BRDG & TUNL AUTH N	2,867,360	4,000,000	3,064,603	05/15/2040	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Domestic Bond	25468P-BW-5	TWDC ENTERPRISES 18 CORP MEDIUM TERM NOTE FIXED 7% 01/MAR/2032 USD 1000	2,134,994	2,000,000	2,477,738	03/01/2032	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	031162-DF-4	AMGEN INC CALLABLE NOTES FIXED 4.2% 22/FEB/2052 USD 1000	165,886	234,000	232,805	02/22/2052	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	136385-AJ-0	CANADIAN NATURAL RESOURCES LTD CALLABLE NOTES FIXED 6.5% 15/FEB/2037 USD 1000	1,336,536	1,316,000	1,310,971	02/15/2037	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	92564R-AB-1	VICI PROPERTIES LP / VICI NOTE CO INC CALLABLE NOTES FIXED 4.625% 01/DEC/2029 USD 1000	1,813,080	1,888,000	1,888,000	12/01/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	46188B-AA-0	INVITATION HOMES OPERATING PARTNERSHIP LP CALLABLE NOTES FIXED 2% 15/AUG/2031 USD 1000	4,719,880	5,660,000	5,613,363	08/15/2031	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Domestic Bond	482480-AL-4	KLA CORP CALLABLE NOTES FIXED 4.65% 15/JUL/2032 USD 1000	2,330,729	2,461,000	2,460,140	07/15/2032	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	039482-AD-6	ARCHER-DANIELS-MIDLAND CO CALLABLE NOTES FIXED 2.9% 01/MAR/2032 USD 1000	4,369,250	5,000,000	4,993,953	03/01/2032	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	592098-G6-8	MET GOVT NASHVILLE & DAVIDSON	5,218,550	5,000,000	5,000,000	07/01/2041	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	Domestic Bond	125523-CQ-1	CIGNA GROUP/THE CALLABLE NOTES FIXED 3.4% 15/MAR/2051 USD 1000	2,697,632	4,345,000	4,324,257	03/15/2051	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	23331A-BU-2	DR HORTON INC CALLABLE NOTES FIXED 5.5% 15/OCT/2035 USD 1000	669,980	702,000	701,836	10/15/2035	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	93884P-DY-3	WASHINGTON GAS LIGHT CO CALLABLE MEDIUM TERM NOTE FIXED 3.65% 15/SEP/2049 USD 1000	1,081,677	1,653,000	1,708,572	09/15/2049	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	20825C-AQ-7	CONOCOPHILLIPS CALLABLE NOTES FIXED 6.5% 01/FEB/2039 USD 1000	2,056,034	2,000,000	1,981,238	02/01/2039	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	037735-CX-3	APPALACHIAN POWER CO CALLABLE NOTES FIXED 4.5% 01/MAR/2049 USD 1000	5,121,898	6,856,000	6,815,500	03/01/2049	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	144141-CY-2	DUKE ENERGY PROGRESS LLC CALLABLE NOTES FIXED 6.3% 01/APR/2038 USD 1000	1,011,547	1,000,000	998,950	04/01/2038	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	032095-AN-1	AMPHENOL CORP CALLABLE NOTES FIXED 5.05% 05/APR/2027 USD 1000	338,631	338,000	338,732	04/05/2027	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	546475-UA-0	LOUISIANA ST GAS & FUELS TAX R	502,512	725,000	718,596	05/01/2041	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-BG-7	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.6% 01/SEP/2035 USD 1000	9,141,050	10,000,000	10,042,993	09/01/2035	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	483050-AB-9	KAISER FOUNDATION HOSPITALS CALLABLE NOTES FIXED 4.875% 01/APR/2042 USD 1000	3,613,263	4,176,000	3,917,083	04/01/2042	IV
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	38141G-YN-8	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES VARIABLE 21/OCT/2032 USD 1000	9,899,445	11,660,000	11,660,000	10/21/2032	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	735000-TV-3	PORT OAKLAND CALIF REV	557,737	710,000	678,950	05/01/2033	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	15189X-AZ-1	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC CALLABLE BOND FIXED 4.45% 01/OCT/2032 USD 1000	14,014,920	15,000,000	14,547,733	10/01/2032	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	953107-AR-0	WEST HARTFORD CONN	2,901,941	4,080,000	4,080,000	07/01/2041	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Domestic Bond	71713U-AW-2	PHARMACIA LLC CALLABLE NOTES FIXED 6.6% 01/DEC/2028 USD 1000	5,853,524	5,700,000	5,674,631	12/01/2028	IV
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	534187-BH-1	LINCOLN NATIONAL CORP CALLABLE NOTES FIXED 3.8% 01/MAR/2028 USD 1000	7,966,484	8,143,000	8,138,578	03/01/2028	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	931142-EE-9	WALMART INC CALLABLE NOTES FIXED 3.7% 26/JUN/2028 USD 1000	8,751,834	8,943,000	8,937,110	06/26/2028	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	00724P-AK-5	ADOBE INC CALLABLE NOTES FIXED 5.3% 17/JAN/2035 USD 1000	9,541,250	10,000,000	10,104,146	01/17/2035	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	210385-AC-4	CONSTELLATION ENERGY GENERATION LLC CALLABLE NOTES FIXED 5.8% 01/MAR/2033 USD 1000	825,597	831,000	870,553	03/01/2033	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Domestic Bond	127387-AN-8	CADENCE DESIGN SYSTEMS INC CALLABLE NOTES FIXED 4.3% 10/SEP/2029 USD 1000	137,489	142,000	141,256	09/10/2029	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	58013M-EZ-3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.7% 09/DEC/2035 USD 1000	6,550,589	7,172,000	7,068,266	12/09/2035	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	031162-DF-4	AMGEN INC CALLABLE NOTES FIXED 4.2% 22/FEB/2052 USD 1000	75,854	107,000	106,454	02/22/2052	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	482480-AJ-9	KLA CORP CALLABLE NOTES FIXED 3.3% 01/MAR/2050 USD 1000	1,679,786	2,693,000	1,822,981	03/01/2050	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Domestic Bond	725906-AN-1	BARRICK MINING CORP CALLABLE BOND FIXED 6.45% 15/OCT/2035 USD 1000	5,360,275	5,234,000	5,251,755	10/15/2035	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	04352E-AA-3	ASCENSION HEALTH CALLABLE BOND FIXED 2.532% 15/NOV/2029 USD 1000	4,580,030	5,000,000	5,000,000	11/15/2029	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Domestic Bond	725906-AN-1	BARRICK MINING CORP CALLABLE BOND FIXED 6.45% 15/OCT/2035 USD 1000	1,706,194	1,666,000	1,671,651	10/15/2035	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	11135F-CC-3	BROADCOM INC CALLABLE NOTES FIXED 4.55% 15/FEB/2032 USD 1000	1,235,846	1,318,000	1,341,207	02/15/2032	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	75513E-CC-3	RTX CORP CALLABLE NOTES FIXED 4.2% 15/DEC/2044 USD 1000	710,311	951,000	1,020,845	12/15/2044	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	3140X5-AK-9	FNMA 15YR UMBS SUPER	242,367	1,061,100	252,469	11/01/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Local Authority	913366-KV-1	UNIV CALIF REGTS MED CTR POOLE	1,740,484	1,870,000	1,871,470	05/15/2032	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	136375-BL-5	CANADIAN NATIONAL RAILWAY CO NOTES FIXED 6.25% 01/AUG/2034 USD 1000	1,031,553	1,000,000	998,289	08/01/2034	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	906548-CN-0	UNION ELECTRIC CO CALLABLE BOND FIXED 4% 01/APR/2048 USD 1000	2,901,287	4,029,000	4,471,334	04/01/2048	IV
BOFA SECURITIES, INC. 549300HN4UKV1E2R3U73	Government Bond	912803-CX-9	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2036 USD 100	48,561,164	79,400,000	50,996,792	02/15/2036	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Domestic Bond	983024-AG-5	WYETH LLC CALLABLE NOTES FIXED 6.5% 01/FEB/2034 USD 1000	5,177,535	5,000,000	5,652,918	02/01/2034	I
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Domestic Bond	913017-CX-5	RTX CORP CALLABLE NOTES FIXED 4.625% 16/NOV/2048 USD 1000	9,279,297	11,837,000	11,952,615	11/16/2048	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	494568-AG-6	KINDER MORGAN INC CALLABLE NOTES FIXED 5.3% 01/DEC/2034 USD 1000	2,096,135	2,205,000	2,328,608	12/01/2034	I
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Domestic Bond	031162-CF-5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15/JUN/2051 USD 1000	1,244,097	1,608,000	1,773,238	06/15/2051	IV
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	438127-AC-6	HONDA MOTOR CO LTD CALLABLE NOTES FIXED 2.967% 10/MAR/2032 USD 1000	3,651,269	4,235,000	4,235,000	03/10/2032	I
UBS AG BFM8T61CT2L1QCEMIK50	Domestic Bond	06417X-AG-6	BANK OF NOVA SCOTIA/THE CALLABLE NOTES VARIABLE 04/MAY/2037 USD 1000	944,947	1,021,000	1,020,976	05/04/2037	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	21036P-BD-9	CONSTELLATION BRANDS INC CALLABLE NOTES FIXED 5.25% 15/NOV/2048 USD 1000	3,162,992	3,782,000	4,087,396	11/15/2048	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Domestic Bond	404119-BV-0	HCA INC CALLABLE NOTES FIXED 5.5% 15/JUN/2047 USD 1000	8,532,860	10,000,000	9,889,576	06/15/2047	I
0199999999 - Total				5,138,880,255	6,001,412,066	5,881,348,292	XXX	XXX

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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 SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	15189X-AS-7	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC CALLABLE BOND FIXED 3.95% 01/MAR/2048 USD 1000	1,642,186	2,263,048	XXX	03/01/2048	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Equities	595112-10-3	MICRON TECHNOLOGY INC COMMON STOCK USD 0.1	3,780,134	3,549	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	79466L-AF-1	SALESFORCE INC CALLABLE NOTES FIXED 3.7% 11/APR/2028 USD 1000	7,859,182	7,896,321	XXX	04/11/2028	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	662352-AB-9	NORTHWELL HEALTHCARE INC CALLABLE NOTES FIXED 6.15% 01/NOV/2043 USD 1000	2,135,737	2,159,900	XXX	11/01/2043	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Local Authority	682001-GZ-9	Omaha Public Power District Nebraska Electric Revenue System Series A	7,582,798	7,797,417	XXX	02/01/2046	I
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	4,934,495	5,994,171	XXX	04/15/2048	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	91282C-DJ-7	UNITED STATES OF AMERICA NOTES FIXED 1.375% 15/NOV/2031 USD 100	371,002	442,546	XXX	11/15/2031	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	421906-10-8	HEALTHCARE SERVICES GROUP INC COMMON STOCK USD 0.01	268,590	12,925	XXX		I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	49456B-AU-5	KINDER MORGAN INC CALLABLE NOTES FIXED 1.75% 15/NOV/2026 USD 1000	2,005	2,000	XXX	11/15/2026	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	844741-BE-7	SOUTHWEST AIRLINES CO CALLABLE NOTES FIXED 3.45% 16/NOV/2027 USD 1000	9,944	10,000	XXX	11/16/2027	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	03522A-AJ-9	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 4.9% 01/FEB/2046 US	5,907	7,000	XXX	02/01/2046	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Equities	67066G-10-4	NVIDIA CORP COMMON STOCK USD 0.001	927,798	4,054	XXX		I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Government Bond	912810-QL-5	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/NOV/2040 USD 100	6,463,000	7,197,877	XXX	11/15/2040	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	09073M-10-4	BIO-TECHNE CORP COMMON STOCK USD 0.01	2,897,582	39,961	XXX		I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	037833-CX-6	APPLE INC CALLABLE NOTES FIXED 3% 20/JUN/2027 USD 1000	2,975,951	2,984,876	XXX	06/20/2027	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	89531P-10-5	TREX CO INC COMMON STOCK USD 0.01	1,821,380	40,985	XXX		I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	202795-HT-0	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 6.45% 15/JAN/2038 USD 1000	2,863,700	2,755,072	XXX	01/15/2038	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	462222-10-0	IONIS PHARMACEUTICALS INC COMMON STOCK USD 0.001	1,821,029	39,961	XXX		I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-PW-2	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/FEB/2038 USD 100	5,539,965	5,936,630	XXX	02/15/2038	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	3140QQ-QH-1	FNMA 30YR UMBS	287	438	XXX	10/01/2052	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TJ-7	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2052 USD 100	7,682,790	11,934,189	XXX	08/15/2052	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	104674-10-6	BRADY CORP COMMON STOCK USD 0.01	2,476,943	29,452	XXX		I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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 SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	125523-CZ-1	CIGNA GROUP/THE CALLABLE NOTES FIXED 5.25% 15/JAN/2036 USD 1000	3,001,709	3,151,395	XXX	01/15/2036	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	29366W-AA-4	ENTERGY MISSISSIPPI LLC CALLABLE BOND FIXED 3.85% 01/JUN/2049 USD 1000	5,679,319	8,160,064	XXX	06/01/2049	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	755111-AF-8	RAYTHEON CO CALLABLE BOND FIXED 7.2% 15/AUG/2027 USD 1000	1,027	1,000	XXX	08/15/2027	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	92212W-AH-3	VAR ENERGI ASA CALLABLE NOTES FIXED 5.5% 22/SEP/2029 USD 1000	1,241,637	1,250,000	XXX	09/22/2029	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-SF-6	UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2049 USD 100	2,463,000	3,703,408	XXX	02/15/2049	IV
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	92564R-AK-1	VICI PROPERTIES LP / VICI NOTE CO INC CALLABLE NOTES FIXED 4.5% 15/JAN/2028 USD 1000	809,197	812,790	XXX	01/15/2028	I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Equities	000709-95-4	PRUDENTIAL PLC COMMON STOCK GBp 0.05	0	0	XXX		I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Government Bond	455780-CH-7	REPUBLIC OF INDONESIA BOND FIXED 4.75% 11/FEB/2029 USD 1000	12,026,941	12,083,694	XXX	02/11/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	512807-AW-8	LAM RESEARCH CORP CALLABLE NOTES FIXED 2.875% 15/JUN/2050 USD 1000	5,775,521	9,719,736	XXX	06/15/2050	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-SG-4	UNITED STATES OF AMERICA BOND FIXED 1% 15/FEB/2049 USD 100	8,392,894	9,825,487	XXX	02/15/2049	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Local Authority	64971X-AK-4	NEW YORK N Y CITY TRANSITIONAL	3,516,449	4,096,017	XXX	08/01/2043	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	872540-AT-6	TJX COS INC/THE CALLABLE NOTES FIXED 3.875% 15/APR/2030 USD 1000	100,275	103,899	XXX	04/15/2030	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	11282Z-AR-9	BROOKFIELD RENEWABLE PARTNERS ULC CALLABLE MEDIUM TERM NOTE FIXED 5.88% 09/NOV/2032 CAD 1000	5,498,723	5,068,326	XXX	11/09/2032	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	744560-CM-6	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM TERM NOTE FIXED 5.125% 15/MAR/2053 USD 1000	5,116,402	6,067,169	XXX	03/15/2053	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Local Authority	13077D-YW-6	California St University Revenue Systemwide Series A	20,949,494	19,980,569	XXX	11/01/2037	I
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	8,387,543	9,990,285	XXX	06/01/2050	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	745332-BW-5	PUGET SOUND ENERGY INC CALLABLE NOTES FIXED 6.724% 15/JUN/2036 USD 1000	6,298,200	5,974,190	XXX	06/15/2036	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	45138L-BD-4	IDAHO POWER CO CALLABLE MEDIUM TERM NOTE FIXED 3.65% 01/MAR/2045 USD 1000	4,237,089	6,112,106	XXX	03/01/2045	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Local Authority	759136-TH-7	REGL TRANSPRTN DIST CO SALES TAX R	7,461,631	7,302,898	XXX	11/01/2041	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	771196-BL-5	ROCHE HOLDINGS INC CALLABLE NOTES FIXED 2.375% 28/JAN/2027 USD 1000	292,494	293,426	XXX	01/28/2027	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	26442E-AL-4	DUKE ENERGY OHIO INC CALLABLE BOND FIXED 5.55% 15/MAR/2054 USD 1000	1,767,230	2,003,689	XXX	03/15/2054	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	446413-BA-3	HUNTINGTON INGALLS INDUSTRIES INC CALLABLE NOTES FIXED 5.353% 15/JAN/2030 USD 1000	2,154,385	2,153,000	XXX	01/15/2030	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	341081-FA-0	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 5.95% 01/FEB/2038 USD 1000	1,360,906	1,360,000	XXX	02/01/2038	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	906548-CM-2	UNION ELECTRIC CO CALLABLE NOTES FIXED 2.95% 15/JUN/2027 USD 1000	3,283,054	3,296,794	XXX	06/15/2027	I
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash			912,657,821	912,657,821	XXX		IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	110122-AP-3	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 5.875% 15/NOV/2036 USD 1000	6,577,292	6,509,669	XXX	11/15/2036	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	68233J-BU-7	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE NOTES FIXED 2.75% 15/MAY/2030 USD 1000	61,564	67,000	XXX	05/15/2030	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	91324P-EG-3	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 3.7% 15/MAY/2027 USD 1000	373,876	371,000	XXX	05/15/2027	I
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	Equities	150870-10-3	CELANESE CORP COMMON STOCK USD 0.0001	573,219	12,483	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	437076-10-2	HOME DEPOT INC/THE COMMON STOCK USD 0.05	7,813,634	26,954	XXX		I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 5.75% 01/MAR/2035 USD 1000	17,741	18,033	XXX	03/01/2035	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	25179M-BF-9	DEVON ENERGY CORP CALLABLE NOTES FIXED 4.5% 15/JAN/2030 USD 1000	70,610	72,000	XXX	01/15/2030	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	797440-CC-6	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED 3.7% 15/MAR/2052 USD 1000	473,316	717,321	XXX	03/15/2052	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	452308-AR-0	ILLINOIS TOOL WORKS INC CALLABLE NOTES FIXED 3.9% 01/SEP/2042 USD 1000	3,260,884	4,214,971	XXX	09/01/2042	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	45579U-10-9	INDIVIOR PHARMACEUTICALS INC COMMON STOCK USD 0.001	2,181,617	59,154	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	012348-10-8	ALBANY INTERNATIONAL CORP COMMON STOCK USD 0.001	1,962,407	32,663	XXX		I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	58933Y-BY-0	MERCK & CO INC CALLABLE NOTES FIXED 4.45% 04/DEC/2032 USD 1000	1,864,186	1,953,960	XXX	12/04/2032	I
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	Equities	438516-20-5	HONEYWELL INTERNATIONAL INC COMMON STOCK USD 1	2,480,072	11,725	XXX		I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	04636N-AM-5	ASTRAZENECA FINANCE LLC CALLABLE NOTES FIXED 4.9% 26/FEB/2031 USD 1000	99,049	101,000	XXX	02/26/2031	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	037833-DG-2	APPLE INC CALLABLE NOTES FIXED 3.75% 13/NOV/2047 USD 1000	2,583,600	3,588,600	XXX	11/13/2047	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TG-3	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/MAY/2052 USD 100	9,825,159	15,461,768	XXX	05/15/2052	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TR-9	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/MAY/2053 USD 100	2,583,938	3,510,762	XXX	05/15/2053	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	91324P-EZ-1	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.7% 15/APR/2029 USD 1000	98,561	98,000	XXX	04/15/2029	I
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	Equities	311900-10-4	FASTENAL CO COMMON STOCK USD 0.01	2,012,582	39,861	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	03040W-AY-1	AMERICAN WATER CAPITAL CORP CALLABLE NOTES FIXED 2.3% 01/JUN/2031 USD 1000	2,565,535	2,949,132	XXX	06/01/2031	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	00287Y-AS-8	ABBVIE INC CALLABLE NOTES FIXED 4.7% 14/MAY/2045 USD 1000	6,075,896	7,260,566	XXX	05/14/2045	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	05352A-10-0	AVANTOR INC COMMON STOCK USD 0.01	323,833	21,179	XXX		I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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	Domestic Bond	597861-AA-1	MYMICHIGAN HEALTH CALLABLE BOND FIXED 3.409% 01/JUN/2050 USD 1000	1,312,991	1,998,057	XXX	06/01/2050	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	776743-AL-0	ROPER TECHNOLOGIES INC CALLABLE NOTES FIXED 1.75% 15/FEB/2031 USD 1000	282,941	335,000	XXX	02/15/2031	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	04636N-AE-3	ASTRAZENECA FINANCE LLC CALLABLE NOTES FIXED 1.75% 28/MAY/2028 USD 1000	13,854,201	14,542,926	XXX	05/28/2028	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	666807-AW-2	NORTHROP GRUMMAN SYSTEMS CORP CALLABLE NOTES FIXED 7.75% 15/FEB/2031 USD 1000	3,260,903	2,998,084	XXX	02/15/2031	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TS-7	UNITED STATES OF AMERICA BOND FIXED 3.875% 15/MAY/2043 USD 100	1,305,436	1,575,934	XXX	05/15/2043	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	760759-AN-0	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 5.7% 15/MAY/2041 USD 1000	2,365,923	2,404,426	XXX	05/15/2041	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-RF-7	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/FEB/2044 USD 100	2,150,460	1,978,160	XXX	02/15/2044	IV
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	778,208	769,252	XXX	01/15/2033	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	3132DM-YF-6	FHLMC 30YR UMBS SUPER	190	400	XXX	01/01/2051	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UE-6	UNITED STATES OF AMERICA BOND FIXED 4.5% 15/NOV/2054 USD 100	9,724,849	11,327,234	XXX	11/15/2054	IV
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	70109H-AN-5	PARKER-HANNIFIN CORP CALLABLE MEDIUM TERM NOTE FIXED 4.45% 21/NOV/2044 USD 1000	3,402,163	4,182,787	XXX	11/21/2044	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Equities	78473E-10-3	SPX TECHNOLOGIES INC COMMON STOCK USD 0.01	2,209,219	12,987	XXX		I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Cash			2,318,065	2,318,065	XXX		IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	044186-10-4	ASHLAND INC COMMON STOCK USD 0	680,039	9,990	XXX		I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE NOTES FIXED 4.25% 15/MAY/2049 USD 1000	14,161,054	19,644,136	XXX	05/15/2049	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	278865-BJ-8	ECOLAB INC CALLABLE NOTES FIXED 2.75% 18/AUG/2055 USD 1000	1,107,619	2,054,182	XXX	08/18/2055	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	03836W-AB-9	ESSENTIAL UTILITIES INC CALLABLE NOTES FIXED 3.566% 01/MAY/2029 USD 1000	252,580	261,000	XXX	05/01/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	63946B-AJ-9	NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FIXED 4.45% 15/JAN/2043 USD 1000	749,034	894,949	XXX	01/15/2043	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	665772-CX-5	NORTHERN STATES POWER CO/MN CALLABLE BOND FIXED 5.1% 15/MAY/2053 USD 1000	10,545,882	12,435,693	XXX	05/15/2053	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Local Authority	64966S-LZ-7	NEW YORK N Y	13,610,257	13,686,690	XXX	02/01/2043	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	61174X-10-9	MONSTER BEVERAGE CORP COMMON STOCK USD 0.005	3,763,740	89,913	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	341081-FU-6	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 3.99% 01/MAR/2049 USD 1000	3,568,596	4,995,142	XXX	03/01/2049	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	717081-ED-1	PFIZER INC CALLABLE NOTES FIXED 4.125% 15/DEC/2046 USD 1000	1,577,765	2,075,989	XXX	12/15/2046	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC OZ3V05H2G7GRS05BHJ91	Government Bond	912810-QB-7	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/MAY/2039 USD 100	183	200	XXX	05/15/2039	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	209111-GK-3	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE NOTES FIXED 5.7% 15/MAY/2054 USD 1000	3,506,932	3,822,283	XXX	05/15/2054	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UG-1	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/FEB/2055 USD 100	9,238,751	10,682,421	XXX	02/15/2055	IV
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Equities	87612E-10-6	TARGET CORP COMMON STOCK USD 0.0833	5,701,104	35,985	XXX		I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	67077M-BC-1	NUTRIEN LTD CALLABLE NOTES FIXED 5.2% 21/JUN/2027 USD 1000	2,032	2,000	XXX	06/21/2027	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-SV-1	UNITED STATES OF AMERICA BOND FIXED 0.125% 15/FEB/2051 USD 100	3,943,680	6,464,118	XXX	02/15/2051	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-RA-8	UNITED STATES OF AMERICA BOND FIXED 0.625% 15/FEB/2043 USD 100	9,610,624	9,776,994	XXX	02/15/2043	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Local Authority	13063E-KL-9	CALIFORNIA ST	59,555,351	57,643,942	XXX	03/01/2035	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	86944B-AE-3	SUTTER HEALTH CALLABLE BOND FIXED 4.091% 15/AUG/2048 USD 1000	1,846,583	2,491,577	XXX	08/15/2048	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-QL-5	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/NOV/2040 USD 100	11,076,561	12,336,024	XXX	11/15/2040	IV
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	68233D-AP-2	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE NOTES FIXED 7.25% 15/JAN/2033 USD 1000	1,666,436	1,531,267	XXX	01/15/2033	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	171340-AL-6	CHURCH & DWIGHT CO INC CALLABLE NOTES FIXED 3.95% 01/AUG/2047 USD 1000	2,124,944	2,901,249	XXX	08/01/2047	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Equities	58933Y-10-5	MERCK & CO INC COMMON STOCK USD 0.5	3,780,092	25,322	XXX		I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	74941Y-AA-0	RD MICHIGAN PROPERTY OWNER I LLC CALLABLE NOTES FIXED 7.5% 30/MAR/2045 USD 1000	12,672,177	13,571,685	XXX	03/30/2045	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	548661-DP-9	LOWE'S COS INC CALLABLE NOTES FIXED 3.1% 03/MAY/2027 USD 1000	5,013	5,000	XXX	05/03/2027	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	042735-AK-6	ARROW ELECTRONICS INC BOND FIXED 7.5% 15/JAN/2027 USD 1000	7,126	7,000	XXX	01/15/2027	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	053332-BN-1	AUTOZONE INC CALLABLE NOTES FIXED 4.95% 15/JUL/2031 USD 1000	480,292	492,000	XXX	07/15/2031	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	58933Y-BC-8	MERCK & CO INC CALLABLE NOTES FIXED 1.7% 10/JUN/2027 USD 1000	13,784	14,000	XXX	06/10/2027	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	91282C-LV-1	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/OCT/2029 USD 100	8,554,801	8,210,836	XXX	10/15/2029	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UC-0	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/AUG/2054 USD 100	469,677	578,368	XXX	08/15/2054	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	573874-AJ-3	MARVELL TECHNOLOGY INC CALLABLE NOTES FIXED 2.95% 15/APR/2031 USD 1000	286,921	319,000	XXX	04/15/2031	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	92277G-AJ-6	VENTAS REALTY LP CALLABLE NOTES FIXED 3.25% 15/OCT/2026 USD 1000	5,071	5,000	XXX	10/15/2026	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	00191U-10-2	EVERFORTH INC COMMON STOCK USD 0.01	1,262,596	38,459	XXX		I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	MBS RMBS-REMIC or CMO	3137HN-CG-1	FHLMC_5584C	744,771	998,522	XXX	10/25/2055	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Local Authority	13013J-JV-9	CALIFORNIA CMNTY CHOICE FING AUTH	16,308,820	16,380,000	XXX	09/01/2036	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Uniform Mortgage Backed Securi	3140AX-6D-4	FNMA 30YR UMBS	852	999	XXX	01/01/2055	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Government Bond	001180-66-0	STATE OF ISRAEL BOND FIXED 1.3% 30/APR/2032 ILS 1	1,742	1,968	XXX	04/30/2032	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	782011-10-0	RUSH STREET INTERACTIVE INC COMMON STOCK USD 0.0001	3,710,891	189,815	XXX		I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	MBS Mortgage Pass Through	36179V-SG-6	GNMA2 30YR	80,557	269,055	XXX	08/20/2050	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	443510-AJ-1	HUBBELL INC CALLABLE NOTES FIXED 3.5% 15/FEB/2028 USD 1000	7,130,766	7,257,942	XXX	02/15/2028	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-SC-3	UNITED STATES OF AMERICA BOND FIXED 3.125% 15/MAY/2048 USD 100	4,825,543	6,947,219	XXX	05/15/2048	IV
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	667274-AC-8	NORTHWELL HEALTHCARE INC CALLABLE BOND FIXED 4.26% 01/NOV/2047 USD 1000	2,229	2,934	XXX	11/01/2047	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	539830-AR-0	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 6.15% 01/SEP/2036 USD 1000	7,163,868	6,978,428	XXX	09/01/2036	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Equities	806857-10-8	SCHLUMBERGER LIMITED	113,651,611	2,207,256	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	78467J-10-0	SS&C TECHNOLOGIES HOLDINGS INC COMMON STOCK USD 0.01	3,096,007	39,692	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	67021C-AF-4	NSTAR ELECTRIC CO CALLABLE BOND FIXED 5.5% 15/MAR/2040 USD 1000	5,568,938	5,994,171	XXX	03/15/2040	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	91324P-DU-3	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 3.7% 15/AUG/2049 USD 1000	2,764,742	4,112,288	XXX	08/15/2049	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Cash			1,197,241,780	1,197,241,780	XXX		IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UE-6	UNITED STATES OF AMERICA BOND FIXED 4.5% 15/NOV/2054 USD 100	286,736	333,982	XXX	11/15/2054	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	MBS Mortgage Pass Through	3140HV-6R-0	FNMA 7YR MULTI BALLOON	3,394	3,404	XXX	11/01/2026	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	670346-AS-4	NUCOR CORP CALLABLE NOTES FIXED 2.7% 01/JUN/2030 USD 1000	7,909,779	8,630,607	XXX	06/01/2030	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Real Estate Investment Trust	253868-10-3	DIGITAL REALTY TRUST INC REIT USD 0.01	702,342	3,964	XXX		I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-RJ-9	UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2044 USD 100	6,013,368	8,454,948	XXX	11/15/2044	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	049560-AL-9	ATMOS ENERGY CORP CALLABLE NOTES FIXED 4.15% 15/JAN/2043 USD 1000	3,981,181	4,995,142	XXX	01/15/2043	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Equities	099502-10-6	BOOZ ALLEN HAMILTON HOLDING CORP COMMON STOCK USD 0.01	599,303	8,531	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	594918-BT-0	MICROSOFT CORP CALLABLE NOTES FIXED 3.7% 08/AUG/2046 USD 1000	3,395,137	4,710,419	XXX	08/08/2046	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	127203-10-7	CACTUS INC COMMON STOCK USD 0.01	647,488	10,079	XXX		I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-SG-4	UNITED STATES OF AMERICA BOND FIXED 1% 15/FEB/2049 USD 100	793,724	929,205	XXX	02/15/2049	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TY-4	UNITED STATES OF AMERICA BOND FIXED 2.125% 15/FEB/2054 USD 100	8,577,642	9,887,200	XXX	02/15/2054	IV
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	29273V-AU-4	ENERGY TRANSFER LP CALLABLE NOTES FIXED 6.55% 01/DEC/2033 USD 1000	3,454,320	3,289,830	XXX	12/01/2033	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	375558-BK-8	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.15% 01/MAR/2047 USD 1000	3,335,591	4,432,689	XXX	03/01/2047	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	724479-10-0	PITNEY BOWES INC COMMON STOCK USD 1	174,981	10,683	XXX		I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	26884L-AF-6	EQT CORP CALLABLE NOTES FIXED 3.9% 01/OCT/2027 USD 1000	31,210	31,000	XXX	10/01/2027	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	30303M-AE-2	META PLATFORMS INC CALLABLE NOTES FIXED 5.625% 15/NOV/2055 USD 1000	8,710,695	10,628,664	XXX	11/15/2055	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	58601V-AC-6	MEMORIAL HEALTH SERVICES CALLABLE NOTES FIXED 3.447% 01/NOV/2049 USD 1000	4,874,617	7,492,713	XXX	11/01/2049	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	26884A-BN-2	ERP OPERATING LP CALLABLE NOTES FIXED 1.85% 01/AUG/2031 USD 1000	897,231	1,062,000	XXX	08/01/2031	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Uniform Mortgage Backed Securi	31418D-UG-5	FNMA 30YR UMBS	106,567,435	232,954,047	XXX	11/01/2050	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	91282C-QA-2	UNITED STATES OF AMERICA NOTES FIXED 3.5% 15/FEB/2029 USD 100	16,464,425	16,945,563	XXX	02/15/2029	IV
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Equities	92343V-10-4	VERIZON COMMUNICATIONS INC COMMON STOCK USD 0.1	244,837	5,245	XXX		I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	15189X-BC-1	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC CALLABLE BOND FIXED 5.3% 01/APR/2053 USD 1000	3,264,999	3,655,700	XXX	04/01/2053	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	654106-AJ-2	NIKE INC CALLABLE NOTES FIXED 2.75% 27/MAR/2027 USD 1000	1,982	2,000	XXX	03/27/2027	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	85855F-AD-5	STELLANTIS FINANCIAL SERVICES US CORP CALLABLE NOTES FIXED 5.4% 15/JUN/2029 USD 1000	9,804,797	9,970,000	XXX	06/15/2029	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	437076-BZ-4	HOME DEPOT INC/THE CALLABLE NOTES FIXED 3.125% 15/DEC/2049 USD 1000	6,003,402	9,731,916	XXX	12/15/2049	I
UBS AG BFM8T61CT2L1QCEMIK50	Equities	22160K-10-5	COSTCO WHOLESALE CORP COMMON STOCK USD 0.005	12,035,158	13,040	XXX		I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-RR-1	UNITED STATES OF AMERICA BOND FIXED 1% 15/FEB/2046 USD 100	7,958,147	8,312,283	XXX	02/15/2046	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	3132DW-BS-1	FHLMC 30YR UMBS SUPER	2,137,686	4,093,159	XXX	06/01/2051	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	02079K-CT-2	ALPHABET INC CALLABLE NOTES FIXED 6.25% 15/AUG/2046 USD 1000	1,227,277	1,256,597	XXX	08/15/2046	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Cash			21,731,910	21,731,910	XXX		IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	03523T-BJ-6	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 8% 15/NOV/2039 USD 1000	461,848	388,716	XXX	11/15/2039	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Eurobond	U91139-AJ-1	UNITED RENTALS NORTH AMERICA INC CALLABLE NOTES FIXED 6% 15/DEC/2029 USD 1000	84,524	83,000	XXX	12/15/2029	I
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK SA 1VUV7VQFKUOQSJ21A208	Cash			0	0	XXX		IV
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	125523-CW-8	CIGNA GROUP/THE CALLABLE NOTES FIXED 5.6% 15/FEB/2054 USD 1000	1,298,417	1,467,130	XXX	02/15/2054	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	29364D-AT-7	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED 4.95% 15/DEC/2044 USD 1000	3,216,349	3,788,174	XXX	12/15/2044	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UM-8	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/AUG/2055 USD 100	40,767	46,187	XXX	08/15/2055	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	254687-DP-8	WALT DISNEY CO/THE NOTES FIXED 7.3% 30/APR/2028 USD 1000	4,529,787	4,272,845	XXX	04/30/2028	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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	Domestic Bond	717081-EK-5	PFIZER INC CALLABLE NOTES FIXED 4.2% 15/SEP/2048 USD 1000	621,570	838,185	XXX	09/15/2048	IV
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	136375-CQ-3	CANADIAN NATIONAL RAILWAY CO CALLABLE NOTES FIXED 3.6% 31/JUL/2048 CAD 1000	1,370,737	1,755,447	XXX	07/31/2048	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Local Authority	605360-UE-4	MISSISSIPPI HOSP EQUIP & FACS	2,341,326	2,497,571	XXX	05/15/2055	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	74531E-AA-0	PUGET SOUND ENERGY INC CALLABLE MEDIUM TERM NOTE FIXED 7.02% 01/DEC/2027 USD 1000	5,163,534	5,057,082	XXX	12/01/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	02361D-AR-1	AMEREN ILLINOIS CO CALLABLE BOND FIXED 3.7% 01/DEC/2047 USD 1000	1,625,132	2,320,266	XXX	12/01/2047	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	718154-CF-2	ALTRIA GROUP INC BOND FIXED 7.75% 15/JAN/2027 USD 1000	8,185	8,000	XXX	01/15/2027	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	22822V-AN-1	CROWN CASTLE INC CALLABLE NOTES FIXED 3.1% 15/NOV/2029 USD 1000	475,023	507,000	XXX	11/15/2029	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	341081-EV-5	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 5.65% 01/FEB/2037 USD 1000	492,876	500,000	XXX	02/01/2037	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Equities	86800U-30-2	SUPER MICRO COMPUTER INC COMMON STOCK USD 0.001	171,465	4,104	XXX		I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TE-8	UNITED STATES OF AMERICA BOND FIXED 0.125% 15/FEB/2052 USD 100	10,220,830	18,395,883	XXX	02/15/2052	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	64110D-10-4	NETAPP INC COMMON STOCK USD 0.001	4,084,228	19,981	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	40434L-10-5	HP INC COMMON STOCK USD 0.01	4,820,252	153,903	XXX		I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	00287Y-AW-9	ABBVIE INC CALLABLE NOTES FIXED 4.45% 14/MAY/2046 USD 1000	6,155,427	7,656,218	XXX	05/14/2046	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	749685-AV-5	RPM INTERNATIONAL INC CALLABLE NOTES FIXED 3.75% 15/MAR/2027 USD 1000	1,990	2,000	XXX	03/15/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	655844-CC-0	NORFOLK SOUTHERN CORP CALLABLE NOTES FIXED 4.1% 15/MAY/2049 USD 1000	597,666	812,056	XXX	05/15/2049	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	2442GA-AA-0	DEERE FUNDING CANADA CORP CALLABLE NOTES FIXED 4.15% 09/OCT/2030 USD 1000	65,917	68,000	XXX	10/09/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Government Bond	174396-1S-7	JAPAN BILL ZERO CPN 26/OCT/2026 JPY 50000	13,002,178	13,015,194	XXX	10/26/2026	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	637417-AM-8	NNN REIT INC CALLABLE NOTES FIXED 4.8% 15/OCT/2048 USD 1000	78,510	96,097	XXX	10/15/2048	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	744560-BN-5	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM TERM NOTE FIXED 4.15% 01/NOV/2045 USD 1000	2,308,675	3,053,031	XXX	11/01/2045	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	500643-20-0	KORN FERRY COMMON STOCK USD 0.01	4,274,443	59,942	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	872540-AU-3	TJX COS INC/THE CALLABLE NOTES FIXED 4.5% 15/APR/2050 USD 1000	5,714,222	7,148,049	XXX	04/15/2050	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	05565E-DD-4	BMW US CAPITAL LLC CALLABLE NOTES FIXED 5.2% 11/AUG/2035 USD 1000	3,205,799	3,411,682	XXX	08/11/2035	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	663307-AK-2	NORTH WEST REDWATER PARTNERSHIP / NWR FINANCING CO LTD CALLABLE BOND FIXED 4.35% 10/JAN/2039 CAD 100	11,994,963	12,712,947	XXX	01/10/2039	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	26442U-AP-9	DUKE ENERGY PROGRESS LLC CALLABLE BOND FIXED 4% 01/APR/2052 USD 1000	46,521	64,937	XXX	04/01/2052	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	039483-BE-1	ARCHER-DANIELS-MIDLAND CO CALLABLE BOND FIXED 4.535% 26/MAR/2042 USD 1000	2,862,932	3,468,295	XXX	03/26/2042	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	58013M-FC-3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.45% 01/MAR/2047 USD 1000	5,121,034	6,621,532	XXX	03/01/2047	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-SD-1	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2048 USD 100	2,255,817	3,372,867	XXX	08/15/2048	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	35671D-CG-8	FREEPORT-MCMORAN INC CALLABLE NOTES FIXED 4.375% 01/AUG/2028 USD 1000	612,249	620,000	XXX	08/01/2028	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	05550J-10-1	BJ'S WHOLESALE CLUB HOLDINGS INC COMMON STOCK USD 0.01	3,194,818	33,001	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	521865-20-4	LEAR CORP COMMON STOCK USD 0.01	2,402,464	19,981	XXX		I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	695114-CY-2	PACIFICORP CALLABLE BOND FIXED 2.9% 15/JUN/2052 USD 1000	1,882,373	3,425,748	XXX	06/15/2052	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	377372-AE-7	GLAXOSMITHKLINE CAPITAL INC CALLABLE BOND FIXED 6.375% 15/MAY/2038 USD 1000	1,653,649	1,572,763	XXX	05/15/2038	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	422806-AA-7	HEICO CORP CALLABLE NOTES FIXED 5.25% 01/AUG/2028 USD 1000	65,392	65,000	XXX	08/01/2028	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	03523T-BJ-6	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 8% 15/NOV/2039 USD 1000	13,353,564	11,239,070	XXX	11/15/2039	I
UBS AG BFM8T61CT2L1QCEMIK50	Equities	369550-10-8	GENERAL DYNAMICS CORP COMMON STOCK USD 1	14,271,868	42,710	XXX		I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912820-LV-1	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/OCT/2029 USD 100	261,184	250,682	XXX	10/15/2029	IV
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	29260Z-AK-2	ENBRIDGE GAS INC CALLABLE MEDIUM TERM NOTE FIXED 5.67% 06/OCT/2053 CAD 1000	10,342,160	9,691,472	XXX	10/06/2053	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TT-5	UNITED STATES OF AMERICA BOND FIXED 4.125% 15/AUG/2053 USD 100	1,589,368	1,997,166	XXX	08/15/2053	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	006739-10-6	ADDUS HOMECARE CORP COMMON STOCK USD 0.001	812,013	7,256	XXX		I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	3132DM-X6-7	FHLMC 30YR UMBS SUPER	196	400	XXX	03/01/2051	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	437076-BD-3	HOME DEPOT INC/THE CALLABLE NOTES FIXED 4.875% 15/FEB/2044 USD 1000	2,845,580	3,325,720	XXX	02/15/2044	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	19046F-AV-4	COASTAL GASLINK PIPELINE LP NOTES FIXED 5.857% 30/MAR/2049 CAD 1000	7,600,726	7,066,727	XXX	03/30/2049	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	362311-AH-5	FRONTIER CALIFORNIA INC BOND FIXED 6.75% 15/MAY/2027 USD 1000	8,253	8,000	XXX	05/15/2027	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	26078J-AE-0	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.319% 15/NOV/2038 USD 1000	4,282,234	4,516,608	XXX	11/15/2038	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	693304-AS-6	PECO ENERGY CO CALLABLE BOND FIXED 4.15% 01/OCT/2044 USD 1000	1,190,279	1,519,998	XXX	10/01/2044	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Equities	67066G-10-4	NVIDIA CORP COMMON STOCK USD 0.001	3,780,065	16,637	XXX		I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	377373-AM-7	GLAXOSMITHKLINE CAPITAL PLC CALLABLE NOTES FIXED 4.315% 12/MAR/2027 USD 1000	5,001	5,000	XXX	03/12/2027	I
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash			15,451,662	15,451,662	XXX		IV
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	693304-AW-7	PECO ENERGY CO CALLABLE BOND FIXED 3.9% 01/MAR/2048 USD 1000	3,588,962	5,084,283	XXX	03/01/2048	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Cash			8,837,032	8,837,032	XXX		IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	Equities	931142-10-3	WALMART INC COMMON STOCK USD 0.1	2,147,200	19,748	XXX		I
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	Equities	573874-10-4	MARVELL TECHNOLOGY INC COMMON STOCK USD 0.002	2,592,807	10,293	XXX		I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	75513E-CM-1	RTX CORP CALLABLE NOTES FIXED 1.9% 01/SEP/2031 USD 1000	131,645	156,000	XXX	09/01/2031	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	906548-CQ-3	UNION ELECTRIC CO CALLABLE BOND FIXED 3.25% 01/OCT/2049 USD 1000	5,225,604	8,240,986	XXX	10/01/2049	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	693342-AC-1	PG&E WILDFIRE RECOVERY FUNDING LLC BOND FIXED 4.377% 03/JUN/2041 USD 1000	1,153,751	1,310,147	XXX	06/03/2041	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	00206R-JX-1	AT&T INC CALLABLE NOTES FIXED 2.3% 01/JUN/2027 USD 1000	323,785	327,000	XXX	06/01/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	87268L-AD-9	TR FINANCE LLC CALLABLE NOTES FIXED 5.65% 23/NOV/2043 USD 1000	2,971,036	3,191,008	XXX	11/23/2043	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	824348-BJ-4	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES FIXED 2.95% 15/AUG/2029 USD 1000	776,674	831,000	XXX	08/15/2029	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	29379V-CE-1	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 4.6% 11/JAN/2027 USD 1000	14,143	14,000	XXX	01/11/2027	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	546676-AX-5	LOUISVILLE GAS AND ELECTRIC CO CALLABLE BOND FIXED 4.375% 01/OCT/2045 USD 1000	3,026,782	3,816,289	XXX	10/01/2045	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Government Bond	912810-UL-0	UNITED STATES OF AMERICA BOND FIXED 5% 15/MAY/2045 USD 100	1,571,198	1,664,156	XXX	05/15/2045	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	68233J-AF-1	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE NOTES FIXED 7.5% 01/SEP/2038 USD 1000	3,142,607	2,805,164	XXX	09/01/2038	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	059165-ES-5	BALTIMORE GAS AND ELECTRIC CO CALLABLE NOTES FIXED 5.65% 01/JUN/2054 USD 1000	7,264,531	7,992,228	XXX	06/01/2054	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UF-3	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/NOV/2044 USD 100	232,924	258,113	XXX	11/15/2044	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-RH-3	UNITED STATES OF AMERICA BOND FIXED 3.125% 15/AUG/2044 USD 100	285,846	396,555	XXX	08/15/2044	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-QL-5	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/NOV/2040 USD 100	866,292	964,794	XXX	11/15/2040	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	68233D-AT-4	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE NOTES FIXED 7% 01/MAY/2032 USD 1000	8,256,876	7,555,652	XXX	05/01/2032	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Equities	594918-10-4	MICROSOFT CORP COMMON STOCK USD 0.00000625	526,024	1,033	XXX		I
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Government Bond	91282C-PS-4	UNITED STATES OF AMERICA NOTES FIXED 3.375% 31/DEC/2027 USD 100	20,214,508	20,385,762	XXX	12/31/2027	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	907818-FJ-2	UNION PACIFIC CORP CALLABLE NOTES FIXED 2.15% 05/FEB/2027 USD 1000	1,989	2,000	XXX	02/05/2027	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	91282C-DJ-7	UNITED STATES OF AMERICA NOTES FIXED 1.375% 15/NOV/2031 USD 100	2,636,096	3,144,438	XXX	11/15/2031	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	713448-FN-3	PEPSICO INC CALLABLE NOTES FIXED 4.2% 18/JUL/2052 USD 1000	2,422,208	3,238,362	XXX	07/18/2052	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	87264A-BN-4	T-MOBILE USA INC CALLABLE NOTES FIXED 3.3% 15/FEB/2051 USD 1000	8,219,545	13,875,381	XXX	02/15/2051	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	44810Z-CS-7	HYDRO ONE INC CALLABLE NOTES FIXED 4.25% 04/JAN/2035 CAD 1000	4,168,402	4,227,116	XXX	01/04/2035	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Uniform Mortgage Backed Securi	31427U-LU-5	FHLMC 30YR UMBS SUPER	137,298,151	141,600,282	XXX	08/01/2054	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 3.7% 31/JAN/2051 USD 1000	2,744,519	4,037,519	XXX	01/31/2051	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Government Bond	455780-DQ-6	REPUBLIC OF INDONESIA CALLABLE BOND FIXED 4.55% 11/JAN/2028 USD 1000	20,500,224	20,400,296	XXX	01/11/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	202795-KA-7	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 5.65% 01/JUN/2054 USD 1000	2,345,395	2,569,678	XXX	06/01/2054	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Government Bond	912810-TQ-1	UNITED STATES OF AMERICA BOND FIXED 3.875% 15/FEB/2043 USD 100	23,878,969	28,999,798	XXX	02/15/2043	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	G0750C-10-8	AXALTA COATING SYSTEMS LTD COMMON STOCK USD 1	5,223,720	159,845	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	717081-DK-6	PFIZER INC CALLABLE NOTES FIXED 4.4% 15/MAY/2044 USD 1000	2,899,098	3,538,559	XXX	05/15/2044	I
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	Equities	142339-10-0	CARLISLE COS INC COMMON STOCK USD 1	1,083,382	3,320	XXX		I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	375558-BM-4	GILEAD SCIENCES INC CALLABLE NOTES FIXED 2.95% 01/MAR/2027 USD 1000	50,768	51,000	XXX	03/01/2027	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash			27,848,872	27,848,872	XXX		IV
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Government Bond	91282C-MY-4	UNITED STATES OF AMERICA NOTES FIXED 3.75% 30/APR/2027 USD 100	33,264,151	32,869,003	XXX	04/30/2027	IV
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	34531X-AA-2	FORD FOUNDATION/THE CALLABLE BOND FIXED 3.859% 01/JUN/2047 USD 5000	17,872,511	24,064,599	XXX	06/01/2047	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Cash			215,094	215,094	XXX		IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	3142J6-CA-9	FHLMC 30YR UMBS	341	400	XXX	11/01/2055	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	88076W-10-3	TERADATA CORP COMMON STOCK USD 0.01	89,018	3,118	XXX		I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	110122-AX-6	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 4.5% 01/MAR/2044 USD 1000	4,993,071	6,181,379	XXX	03/01/2044	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	406216-BA-8	HALLIBURTON CO CALLABLE NOTES FIXED 4.5% 15/NOV/2041 USD 1000	245,424	293,426	XXX	11/15/2041	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	23338V-AR-7	DTE ELECTRIC CO CALLABLE BOND FIXED 3.65% 01/MAR/2052 USD 1000	1,648,320	2,484,585	XXX	03/01/2052	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	437076-CK-6	HOME DEPOT INC/THE CALLABLE NOTES FIXED 2.75% 15/SEP/2051 USD 1000	321,303	582,272	XXX	09/15/2051	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	58013M-FQ-2	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 3.6% 01/JUL/2030 USD 1000	520,573	549,440	XXX	07/01/2030	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	100743-AJ-2	BOSTON GAS CO CALLABLE NOTES FIXED 4.487% 15/FEB/2042 USD 1000	3,394,576	4,148,965	XXX	02/15/2042	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Uniform Mortgage Backed Securi	3140XN-QX-5	FHLMC 30YR UMBS SUPER	104,307,378	144,493,877	XXX	01/01/2053	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	883203-BY-6	TEXTRON INC CALLABLE NOTES FIXED 3.375% 01/MAR/2028 USD 1000	84,833	87,000	XXX	03/01/2028	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	260543-BJ-1	DOW CHEMICAL CO/THE BOND FIXED 7.375% 01/NOV/2029 USD 1000	4,061,973	3,746,000	XXX	11/01/2029	I
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Government Bond	91282C-KJ-9	UNITED STATES OF AMERICA NOTES FIXED 4.5% 15/APR/2027 USD 100	25,109,924	24,580,566	XXX	04/15/2027	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	589331-AQ-0	MERCK SHARP & DOHME LLC CALLABLE NOTES FIXED 5.85% 30/JUN/2039 USD 1000	6,736,419	6,802,385	XXX	06/30/2039	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Cash			35,739,737	35,739,737	XXX		IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Equities	642045-10-8	ATLAS ENERGY SOLUTIONS INC COMMON STOCK USD	4,038,910	328,367	XXX		I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	29364W-AW-8	ENTERGY LOUISIANA LLC CALLABLE BOND FIXED 3.25% 01/APR/2028 USD 1000	7,404,970	7,492,713	XXX	04/01/2028	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	92343V-DV-3	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 5.5% 16/MAR/2047 USD 1000	3,975,174	4,549,576	XXX	03/16/2047	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	191216-CX-6	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.6% 01/JUN/2050 USD 1000	6,339,654	11,244,065	XXX	06/01/2050	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Domestic Bond	36966T-DC-3	GENERAL ELECTRIC CO MEDIUM TERM NOTE FIXED 4.5% 15/SEP/2027 USD 1000	4,954	5,000	XXX	09/15/2027	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Equities	011440-53-2	GARMIN LTD COMMON STOCK USD 0.1	8,812,930	29,971	XXX		I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Equities	46120E-60-2	INTUITIVE SURGICAL INC COMMON STOCK USD 0.001	7,417,113	17,882	XXX		I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Domestic Bond	649322-AG-9	NEW YORK AND PRESBYTERIAN HOSPITAL/THE CALLABLE BOND FIXED 1.651% 01/AUG/2030 USD 1000	7,779	9,000	XXX	08/01/2030	I
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Government Bond	912810-UM-8	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/AUG/2055 USD 100	9,393,046	10,641,671	XXX	08/15/2055	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	437076-BS-0	HOME DEPOT INC/THE CALLABLE NOTES FIXED 3.9% 15/JUN/2047 USD 1000	6,728,729	9,260,994	XXX	06/15/2047	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Domestic Bond	756109-AW-4	REALTY INCOME CORP CALLABLE NOTES FIXED 3.25% 15/JUN/2029 USD 1000	44,857	47,000	XXX	06/15/2029	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Domestic Bond	577081-BD-3	MATTEL INC CALLABLE NOTES FIXED 5.875% 15/DEC/2027 USD 1000	135,971	134,000	XXX	12/15/2027	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Equities	29275Y-10-2	ENERSYS COMMON STOCK USD 0.01	1,778,071	9,990	XXX		I
UBS AG	BFM8T61CT2L1QCEMIK50	Equities	009066-10-1	AIRBNB INC COMMON STOCK USD 0.0001	14,272,046	91,441	XXX		I
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Government Bond	912810-QP-6	UNITED STATES OF AMERICA BOND FIXED 2.125% 15/FEB/2041 USD 100	2,273,715	1,669,285	XXX	02/15/2041	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Equities	44952J-10-4	CRESCENT ENERGY CO COMMON STOCK USD 0.0001	2,272,794	175,100	XXX		I
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Domestic Bond	209111-EM-1	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE BOND FIXED 6.2% 15/JUN/2036 USD 1000	616,734	599,323	XXX	06/15/2036	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	585055-BU-9	MEDTRONIC INC CALLABLE NOTES FIXED 4.625% 15/MAR/2045 USD 1000	3,324,046	4,000,110	XXX	03/15/2045	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	032095-AJ-0	AMPHENOL CORP CALLABLE NOTES FIXED 2.8% 15/FEB/2030 USD 1000	8,339,847	9,061,188	XXX	02/15/2030	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	718172-AC-3	PHILIP MORRIS INTERNATIONAL INC NOTES FIXED 6.375% 16/MAY/2038 USD 1000	3,126,161	2,991,507	XXX	05/16/2038	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	74456Q-CC-8	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM TERM NOTE FIXED 3.15% 01/JAN/2050 USD 1000	708,686	1,143,705	XXX	01/01/2050	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Domestic Bond	37310P-AF-8	GEORGETOWN UNIVERSITY/THE CALLABLE BOND FIXED 5.115% 01/APR/2053 USD 1000	9,190,527	10,542,608	XXX	04/01/2053	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Equities	G61188-12-7	LIBERTY GLOBAL LTD COMMON STOCK USD 0.01	851,758	93,292	XXX		I
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Domestic Bond	254687-EH-5	WALT DISNEY CO/THE CALLABLE NOTES FIXED 6.65% 15/NOV/2037 USD 1000	1,429,899	1,326,285	XXX	11/15/2037	I
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	3140QQ-QE-8	FNMA 30YR UMBS	21,158,601	33,843,753	XXX	10/01/2052	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Domestic Bond	373298-BR-8	GEORGIA-PACIFIC LLC CALLABLE NOTES FIXED 7.75% 15/NOV/2029 USD 1000	2,194	2,000	XXX	11/15/2029	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Domestic Bond	63633D-AF-1	NATIONAL HEALTH INVESTORS INC CALLABLE NOTES FIXED 3% 01/FEB/2031 USD 1000	85,461	97,000	XXX	02/01/2031	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	494368-BY-8	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED 3.95% 01/NOV/2028 USD 1000	4,726,491	4,768,363	XXX	11/01/2028	I
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Domestic Bond	037833-CJ-7	APPLE INC CALLABLE NOTES FIXED 3.35% 09/FEB/2027 USD 1000	7,341,392	7,335,650	XXX	02/09/2027	I
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Government Bond	912810-TS-7	UNITED STATES OF AMERICA BOND FIXED 3.875% 15/MAY/2043 USD 100	7,317,625	8,833,905	XXX	05/15/2043	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Equities	109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS INC COMMON STOCK USD 0.001	1,910,043	29,971	XXX		I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	110122-DH-8	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 4.625% 15/MAY/2044 USD 1000	8,556,228	10,272,011	XXX	05/15/2044	I
MORGAN STANLEY BANK NA	G1MLHISON32I30PILB75	Equities	00B8KQ-N8-2	EATON CORP PLC COMMON STOCK USD 0.01	22,212,869	51,489	XXX		I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	717081-DE-0	PFIZER INC CALLABLE NOTES FIXED 4.3% 15/JUN/2043 USD 1000	8,296,623	10,272,011	XXX	06/15/2043	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Government Bond	91282C-PC-9	UNITED STATES OF AMERICA NOTES FIXED 3.5% 15/OCT/2028 USD 100	10,239,987	10,361,424	XXX	10/15/2028	I
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Government Bond	912810-TN-8	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/FEB/2053 USD 100	4,798,072	6,592,861	XXX	02/15/2053	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Equities	69888T-20-7	PAR PACIFIC HOLDINGS INC COMMON STOCK USD 0.01	2,336,827	29,971	XXX		I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	166756-AQ-9	CHEVRON USA INC NOTES FIXED 8% 01/APR/2027 USD 1000	477,363	452,560	XXX	04/01/2027	I
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Government Bond	912797-TV-9	UNITED STATES OF AMERICA BILL ZERO CPN 18/FEB/2027 USD 100	13,589,453	13,811,062	XXX	02/18/2027	IV
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Domestic Bond	74052B-AA-5	PREMIER HEALTH PARTNERS CALLABLE BOND FIXED 2.911% 15/NOV/2026 USD 1000	5,040	5,000	XXX	11/15/2026	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Domestic Bond	438516-CR-5	HONEYWELL INTERNATIONAL INC CALLABLE NOTES FIXED 4.95% 01/SEP/2031 USD 1000	6,892	7,000	XXX	09/01/2031	I
UBS AG	BFM8T61CT2L1QCEMIK50	Equities	037833-10-0	APPLE INC COMMON STOCK USD 0.00001	14,271,988	42,175	XXX		I
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Equities	882508-10-4	TEXAS INSTRUMENTS INC COMMON STOCK USD 1	2,520,489	8,948	XXX		I
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Cash			216,394,330	216,394,330	XXX		IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	69351U-AU-7	PPL ELECTRIC UTILITIES CORP CALLABLE BOND FIXED 3.95% 01/JUN/2047 USD 1000	3,916,179	5,324,822	XXX	06/01/2047	I
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Domestic Bond	92940P-AE-4	WRKCO INC CALLABLE NOTES FIXED 3.9% 01/JUN/2028 USD 1000	3,954	4,000	XXX	06/01/2028	I
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	3132DM-YC-3	FHLMC 30YR UMBS SUPER	188	400	XXX	01/01/2051	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Domestic Bond	04352E-AA-3	ASCENSION HEALTH CALLABLE BOND FIXED 2.532% 15/NOV/2029 USD 1000	13,583,168	14,652,750	XXX	11/15/2029	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Local Authority	167591-AE-6	CHICAGO ILL O HARE INTL ARPT R	9,061,711	9,171,081	XXX	01/01/2055	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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 SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	913017-BK-4	RTX CORP NOTES FIXED 6.05% 01/JUN/2036 USD 1000	1,566,677	1,521,414	XXX	06/01/2036	I
UBS AG BFM8T61CT2L1QCEMIK50	Equities	023135-10-6	AMAZON.COM INC COMMON STOCK USD 0.01	14,271,459	57,979	XXX		I
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Government Bond	91282C-NV-9	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/AUG/2027 USD 100	17,679,042	17,780,770	XXX	08/31/2027	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	620076-BL-2	MOTOROLA SOLUTIONS INC CALLABLE NOTES FIXED 4.6% 23/FEB/2028 USD 1000	151,304	152,000	XXX	02/23/2028	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UJ-5	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/FEB/2045 USD 100	618,563	684,390	XXX	02/15/2045	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	824348-BS-4	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES FIXED 4.55% 01/MAR/2028 USD 1000	4,968	5,000	XXX	03/01/2028	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	72650R-BR-2	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP CALLABLE NOTES FIXED 4.7% 15/JAN/2031 USD 1000	3,166,691	3,271,000	XXX	01/15/2031	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash			116,001,137	116,001,137	XXX		IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Government Bond	001227-78-4	STATE OF ISRAEL BOND FIXED 4.15% 31/OCT/2035 ILS 1	2,151	1,987	XXX	10/31/2035	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Equities	871607-10-7	SYNOPSYS INC COMMON STOCK USD 0.01	3,780,055	9,107	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	457730-10-9	INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD 0.001	2,968,683	42,410	XXX		I
UBS AG BFM8T61CT2L1QCEMIK50	Equities	67066G-10-4	NVIDIA CORP COMMON STOCK USD 0.001	14,272,082	62,362	XXX		I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	745332-CP-9	PUGET SOUND ENERGY INC CALLABLE BOND FIXED 5.598% 15/SEP/2055 USD 1000	5,963,798	6,716,239	XXX	09/15/2055	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	110122-DK-1	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 4.35% 15/NOV/2047 USD 1000	2,915,571	3,746,357	XXX	11/15/2047	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	67103H-AR-8	O'REILLY AUTOMOTIVE INC CALLABLE NOTES FIXED 5.05% 14/AUG/2031 USD 1000	72,212	74,000	XXX	08/14/2031	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	74456Q-CD-6	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM TERM NOTE FIXED 2.7% 01/MAY/2050 USD 1000	1,142,704	2,003,689	XXX	05/01/2050	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	G27117C-10-6	CUSHMAN & WAKEFIELD LTD COMMON STOCK USD	355,454	29,971	XXX		I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	49427R-AK-8	KILROY REALTY LP CALLABLE NOTES FIXED 4.25% 15/AUG/2029 USD 1000	179,192	187,000	XXX	08/15/2029	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TE-8	UNITED STATES OF AMERICA BOND FIXED 0.125% 15/FEB/2052 USD 100	510,664	919,116	XXX	02/15/2052	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	22822V-BA-8	CROWN CASTLE INC CALLABLE NOTES FIXED 5% 11/JAN/2028 USD 1000	48,334	48,000	XXX	01/11/2028	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	61238Q-AA-6	LYB FINANCE CO BV BOND FIXED 8.1% 15/MAR/2027 USD 1000	1,287,703	1,267,000	XXX	03/15/2027	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	209111-FY-4	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE NOTES FIXED 3.95% 01/APR/2050 USD 1000	3,093,542	4,254,862	XXX	04/01/2050	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UB-2	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/MAY/2044 USD 100	7,234,535	7,986,787	XXX	05/15/2044	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	49338L-AF-0	KEYSIGHT TECHNOLOGIES INC CALLABLE NOTES FIXED 3% 30/OCT/2029 USD 1000	9,545,170	10,129,150	XXX	10/30/2029	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	00209A-AF-3	NEW CINGULAR WIRELESS SERVICES INC CALLABLE NOTES FIXED 8.75% 01/MAR/2031 USD 1000	3,345	3,000	XXX	03/01/2031	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash			187,080,888	187,080,888	XXX		IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UC-0	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/AUG/2054 USD 100	9,157,345	11,276,511	XXX	08/15/2054	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	53117C-AT-9	LIBERTY PROPERTY LP CALLABLE NOTES FIXED 4.375% 01/FEB/2029 USD 1000	5,827	6,000	XXX	02/01/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	210518-DA-1	CONSUMERS ENERGY CO CALLABLE BOND FIXED 3.95% 15/JUL/2047 USD 1000	3,742,968	5,134,955	XXX	07/15/2047	I
UBS AG BFM8T61CT2L1QCEMIK50	Equities	169656-10-5	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD 0.01	14,271,936	448,098	XXX		I
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Equities	G4593F-13-8	HISCOX LTD COMMON STOCK GBp 6.5	0	0	XXX		I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TU-2	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/AUG/2043 USD 100	10,657,539	12,232,701	XXX	08/15/2043	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	92343V-CZ-5	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 4.672% 15/MAR/2055 USD 1000	4,088,189	5,544,608	XXX	03/15/2055	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Government Bond	912810-SX-7	UNITED STATES OF AMERICA BOND FIXED 2.375% 15/MAY/2051 USD 100	164,185,310	285,630,229	XXX	05/15/2051	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UA-4	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/MAY/2054 USD 100	7,575,525	8,635,901	XXX	05/15/2054	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Government Bond	91282C-PF-2	UNITED STATES OF AMERICA NOTES FIXED 3.75% 31/OCT/2032 USD 100	85,830,547	90,887,613	XXX	10/31/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES FIXED 3.06% 17/JUN/2041 USD 1000	135,182	189,993	XXX	06/17/2041	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	85855C-AR-1	STELLANTIS FINANCE US INC CALLABLE NOTES FIXED 6.75% 16/SEP/2031 USD 1000	7,608,361	7,765,000	XXX	09/16/2031	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	49271V-AY-6	KEURIG DR PEPPER INC NOTES VARIABLE 15/NOV/2026 USD 1000	13,072	13,000	XXX	11/15/2026	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	MBS Mortgage Pass Through	31402Q-YS-1	FNMA >7 YR BALLOON MULTI	17,616,399	19,147,272	XXX	05/01/2036	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	84859D-AA-5	SPIRE MISSOURI INC CALLABLE BOND FIXED 3.3% 01/JUN/2051 USD 1000	1,273,835	1,998,057	XXX	06/01/2051	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	91282C-HA-2	UNITED STATES OF AMERICA NOTES FIXED 3.5% 30/APR/2028 USD 100	5,493,172	5,525,957	XXX	04/30/2028	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-PT-9	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/FEB/2037 USD 100	8,382,544	8,631,169	XXX	02/15/2037	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	278062-AF-1	EATON CORP CALLABLE NOTES FIXED 3.915% 15/SEP/2047 USD 1000	1,161,807	1,602,951	XXX	09/15/2047	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	66989H-AH-1	NOVARTIS CAPITAL CORP CALLABLE NOTES FIXED 4.4% 06/MAY/2044 USD 1000	3,061,952	3,700,835	XXX	05/06/2044	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	3132DM-YA-7	FHLMC 30YR UMBS SUPER	204	438	XXX	09/01/2050	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-RF-7	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/FEB/2044 USD 100	10,983,408	10,103,389	XXX	02/15/2044	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	228368-10-6	CROWN HOLDINGS INC COMMON STOCK USD 5	3,169,862	29,495	XXX		I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	210518-DB-9	CONSUMERS ENERGY CO CALLABLE BOND FIXED 4.05% 15/MAY/2048 USD 1000	1,661,839	2,232,109	XXX	05/15/2048	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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	20603L-10-2	CONCENTRA GROUP HOLDINGS PARENT INC COMMON STOCK USD 0.01	674,861	19,085	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	50012A-10-8	KODIAK GAS SERVICES INC COMMON STOCK USD 0.01	1,556,889	29,531	XXX		I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	05523R-AF-4	BAE SYSTEMS PLC CALLABLE NOTES FIXED 1.9% 15/FEB/2031 USD 1000	185,197	216,000	XXX	02/15/2031	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	950400-AL-8	WELLTOWER OP LLC CALLABLE NOTES FIXED 2.75% 15/JAN/2031 USD 1000	7,171	8,000	XXX	01/15/2031	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Equities	037833-10-0	APPLE INC COMMON STOCK USD 0.00001	3,780,067	11,476	XXX		I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	MBS Mortgage Pass Through	3138LN-BC-4	FNMA >7 YR BALLOON MULTI	366	391	XXX	05/01/2028	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	3,692,573	3,963,146	XXX	06/15/2042	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Local Authority	64989K-FD-3	NEW YORK ST PWR AUTH REV	11,032,384	10,634,658	XXX	11/15/2033	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	29365T-AK-0	ENTERGY TEXAS INC CALLABLE BOND FIXED 1.75% 15/MAR/2031 USD 1000	15,270	18,000	XXX	03/15/2031	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TX-6	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/FEB/2054 USD 100	10,227,422	12,586,471	XXX	02/15/2054	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TN-8	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/FEB/2053 USD 100	206,944	284,354	XXX	02/15/2053	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	03027X-BS-8	AMERICAN TOWER CORP CALLABLE NOTES FIXED 2.3% 15/SEP/2031 USD 1000	1,040,937	1,223,000	XXX	09/15/2031	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UT-3	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/FEB/2046 USD 100	7,560,506	8,517,208	XXX	02/15/2046	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	00108W-AH-3	AEP TEXAS INC CALLABLE NOTES FIXED 3.95% 01/JUN/2028 USD 1000	3,186,291	3,213,000	XXX	06/01/2028	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	655855-FB-5	NORFOLK SOUTHERN RAILWAY CO NOTES FIXED 7.875% 15/MAY/2043 USD 1000	1,535,001	1,346,690	XXX	05/15/2043	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Government Bond	455780-EA-0	REPUBLIC OF INDONESIA CALLABLE BOND FIXED 5.6% 15/JAN/2035 USD 1000	70,474,478	71,897,978	XXX	01/15/2035	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	797440-BW-3	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED 4.15% 15/MAY/2048 USD 1000	1,488,795	2,003,689	XXX	05/15/2048	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Local Authority	13013J-AX-4	CALIFORNIA CMNTY CHOICE FING A	12,809,911	12,617,729	XXX	10/01/2052	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Equities	668771-10-8	GEN DIGITAL INC COMMON STOCK USD 0.01	2,455,442	117,767	XXX		I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	74005P-BS-2	LINDE INC/CT CALLABLE NOTES FIXED 2% 10/AUG/2050 USD 1000	287,899	597,000	XXX	08/10/2050	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	92564R-AD-7	VICI PROPERTIES LP / VICI NOTE CO INC CALLABLE NOTES FIXED 3.75% 15/FEB/2027 USD 1000	25,651	25,675	XXX	02/15/2027	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	95709T-AQ-3	EVERGY KANSAS CENTRAL INC CALLABLE BOND FIXED 3.25% 01/SEP/2049 USD 1000	2,043,132	3,298,792	XXX	09/01/2049	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-SE-9	UNITED STATES OF AMERICA BOND FIXED 3.375% 15/NOV/2048 USD 100	4,117,246	5,691,892	XXX	11/15/2048	IV
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Equities	879369-10-6	TELEFLEX INC COMMON STOCK USD 1	1,272,908	9,993	XXX		I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	26442E-AK-6	DUKE ENERGY OHIO INC CALLABLE BOND FIXED 5.65% 01/APR/2053 USD 1000	2,350,265	2,560,714	XXX	04/01/2053	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	745332-CL-8	PUGET SOUND ENERGY INC CALLABLE BOND FIXED 5.448% 01/JUN/2053 USD 1000	1,585,173	1,779,499	XXX	06/01/2053	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-ST-6	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/NOV/2040 USD 100	7,996,405	13,265,738	XXX	11/15/2040	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	31428X-BV-7	FEDEX CORP CALLABLE NOTES FIXED 3.1% 05/AUG/2029 USD 1000	72,316	77,000	XXX	08/05/2029	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	62952E-AB-3	NYU LANGONE HOSPITALS CALLABLE NOTES FIXED 5.75% 01/JUL/2043 USD 1000	6,715,958	6,993,199	XXX	07/01/2043	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	760759-BK-5	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 5.2% 15/NOV/2034 USD 1000	4,894,368	4,995,142	XXX	11/15/2034	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	576690-10-1	MATERION CORP COMMON STOCK USD 0	1,901,246	7,257	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	494368-BC-6	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED 6.625% 01/AUG/2037 USD 1000	7,441,082	6,895,294	XXX	08/01/2037	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	78355H-LA-5	RYDER SYSTEM INC CALLABLE MEDIUM TERM NOTE FIXED 5.3% 15/MAR/2027 USD 1000	2,007	2,000	XXX	03/15/2027	I
ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	Government Bond	912810-TH-1	UNITED STATES OF AMERICA BOND FIXED 3.25% 15/MAY/2042 USD 100	49,186,710	63,698,774	XXX	05/15/2042	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	455434-BS-8	INDIANAPOLIS POWER & LIGHT CO CALLABLE BOND FIXED 4.7% 01/SEP/2045 USD 1000	28,944	35,965	XXX	09/01/2045	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	682189-10-5	ON SEMICONDUCTOR CORP COMMON STOCK USD 0.01	7,946,265	105,040	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	141788-10-9	CARGURUS INC COMMON STOCK USD 0.001	3,438,410	111,600	XXX		I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-SH-2	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/MAY/2049 USD 100	8,686,252	13,274,654	XXX	05/15/2049	IV
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Equities	00130H-10-5	AES CORP/THE COMMON STOCK USD 0.01	1,442	97	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	163851-10-8	CHEMOURS CO/THE COMMON STOCK USD 0.01	1,778,057	125,836	XXX		I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	26884L-BD-0	EQT CORP CALLABLE NOTES FIXED 4.75% 15/JAN/2031 USD 1000	442,348	455,000	XXX	01/15/2031	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	67021C-AF-4	NSTAR ELECTRIC CO CALLABLE BOND FIXED 5.5% 15/MAR/2040 USD 1000	2,208,164	2,376,775	XXX	03/15/2040	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UJ-5	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/FEB/2045 USD 100	82,357	91,122	XXX	02/15/2045	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	254687-FY-7	WALT DISNEY CO/THE CALLABLE NOTES FIXED 3.5% 13/MAY/2040 USD 1000	1,395,773	1,803,320	XXX	05/13/2040	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	74456Q-AZ-9	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM TERM NOTE FIXED 3.95% 01/MAY/2042 USD 1000	1,678,824	2,127,116	XXX	05/01/2042	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	037433-10-8	APA CORP COMMON STOCK USD 0.625	3,940,943	93,100	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	906548-CR-1	UNION ELECTRIC CO CALLABLE BOND FIXED 2.95% 15/MAR/2030 USD 1000	7,548,570	8,186,039	XXX	03/15/2030	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UK-2	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/MAY/2055 USD 100	14,710,222	16,438,959	XXX	05/15/2055	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Uniform Mortgage Backed Securi	31418F-JT-5	FNMA 30YR UMBS	289	400	XXX	04/01/2055	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	237266-10-1	DARLING INGREDIENTS INC COMMON STOCK USD 0.01	4,842,188	79,917	XXX		I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
CITIBANK NA E57ODZWZ7FF32TWEFA76	Government Bond	001202-33-2	STATE OF ISRAEL BOND FIXED 4% 30/MAR/2035 ILS 1	42,002,090	40,458,781	XXX	03/30/2035	I
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	91282C-AE-1	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/AUG/2030 USD 100	33,004,896	39,003,438	XXX	08/15/2030	IV
JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TU-2	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/AUG/2043 USD 100	643,658	738,789	XXX	08/15/2043	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Equities	594918-10-4	MICROSOFT CORP COMMON STOCK USD 0.00000625	3,780,074	7,427	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Government Bond	912810-UF-3	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/NOV/2044 USD 100	633	699	XXX	11/15/2044	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	66765N-AA-3	NORTHWEST NATURAL HOLDING CO CALLABLE NOTES VARIABLE 15/SEP/2055 USD 1000	726	734	XXX	09/15/2055	I
UBS AG BFM8T61CT2L1QCEMIK50	Equities	21036P-10-8	CONSTELLATION BRANDS INC COMMON STOCK USD 0.01	14,271,409	126,385	XXX		I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	149123-CD-1	CATERPILLAR INC CALLABLE NOTES FIXED 4.3% 15/MAY/2044 USD 1000	3,299,281	4,044,498	XXX	05/15/2044	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Domestic Bond	15189X-AS-7	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC CALLABLE BOND FIXED 3.95% 01/MAR/2048 USD 1000	3,962,873	5,461,119	XXX	03/01/2048	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Domestic Bond	780641-AH-9	KONINKLIJKE KPN NV CALLABLE BOND FIXED 8.375% 01/OCT/2030 USD 1000	561,404	495,000	XXX	10/01/2030	I
TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF5IORN31MEN24	Cash			3,578,937	3,578,937	XXX		IV
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Domestic Bond	760759-AT-7	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 3.95% 15/MAY/2028 USD 1000	285,962	287,557	XXX	05/15/2028	I
0299999999 - Total				5,325,963,075	5,423,228,675	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-LT-6	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	49,993,500	50,002,839	10/31/2026
91282C-MB-4	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	34,714,260	34,958,303	12/15/2027
91282C-ME-8	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	50,007,800	49,995,923	12/31/2026
91282C-MH-1	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	44,978,895	45,002,917	01/31/2027
91282C-MX-6	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	50,043,200	50,011,148	04/30/2027
91282C-NH-0	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	14,764,455	14,946,077	06/15/2028
91282C-PG-0	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	50,087,600	50,054,560	10/31/2027
91282C-PX-3	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	40,040,080	40,011,632	01/31/2028
91282C-QL-8	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	54,116,975	54,743,851	04/30/2028
91282C-HX-2	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	1,983,179	2,000,381	08/31/2028
91282C-KE-0	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	24,910,443	24,936,418	03/15/2027
91282C-ME-8	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	45,077,431	45,060,411	12/31/2026
91282C-MW-8	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	9,853,390	10,014,946	04/15/2026
91282C-NY-3	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	50,046,226	49,998,057	09/15/2028
91282C-RB-9	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	1,384,675	1,399,168	07/31/2028
0019999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - U.S. government obligations (exempt from RBC)				522,002,109	523,136,631	XXX
3130B8-4U-3	FEDERAL HOME LOAN BANKS SENIOR AGENCY_BN		1.B FE	12,513,463	12,500,000	10/20/2027
3130B9-LD-0	FEDERAL HOME LOAN BANKS SENIOR AGENCY_BN		1.B FE	12,502,338	12,500,000	03/02/2028
3130BB-6U-4	FEDERAL HOME LOAN BANKS SENIOR AGENCY_BN		1.B FE	12,498,838	12,500,000	06/22/2028
3133ET-D6-1	FEDERAL FARM CREDIT BANKS FUND SENIOR AG		1.B FE	12,521,463	12,500,000	10/03/2028
3133ET-QS-9	FEDERAL FARM CREDIT BANKS FUND SENIOR AG		1.B FE	10,001,350	10,000,000	01/19/2027
3133EW-KH-2	FEDERAL FARM CREDIT BANKS FUND SENIOR AG		1.B FE	7,504,493	7,500,000	04/02/2029
3133EW-PT-1	FEDERAL FARM CREDIT BANKS FUND SENIOR AG		1.B FE	12,483,775	12,500,000	05/13/2031
3134HB-VX-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.B FE	12,502,475	12,500,000	06/16/2027
3134HB-XM-8	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.B FE	12,521,438	12,500,000	07/07/2028
0029999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - other U.S. government obligations (not exempt from RBC)				105,049,633	105,000,000	XXX
02361D-AS-9	AMEREN ILLINOIS COMPANY SECURED CORP_BND		1.F FE	4,900,815	4,999,143	05/15/2028
025816-EA-3	AMERICAN EXPRESS COMPANY SENIOR CORP_BND		1.F FE	1,515,074	1,500,000	01/30/2031
06675D-CH-3	BANQUE FEDERATIVE DU CREDIT MU SRP CORP_		1.E FE	1,252,624	1,250,000	01/23/2027
25160P-AP-2	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP		2.A FE	2,516,625	2,500,000	01/10/2029
257469-AJ-5	DOMINION ENERGY INC SENIOR CORP_BND		2.B FE	3,154,064	3,367,570	08/01/2033
36962G-X7-4	GENERAL ELECTRIC CO SENIOR CORP_BND		1.G FE	16,108,260	16,292,891	08/15/2036
37045X-ES-1	GENERAL MOTORS FINANCIAL COMPA SENIOR CO		2.B FE	451,246	450,000	05/08/2027
44107H-AC-6	HOSPITAL FOR SPECIAL SURGERY SECURED COR		1.E FE	2,935,333	3,000,000	04/01/2028
58942H-AC-5	BON SECOURS MERCY HEALTH INC SENIOR CORP		1.E FE	7,355,895	7,500,000	07/01/2028
63743H-FQ-0	NATIONAL RURAL UTILITIES COOPE SENIOR CO		1.F FE	1,302,440	1,300,000	02/05/2027
639057-AM-0	NATWEST GROUP PLC SENIOR CORP_BND		1.G FE	2,506,653	2,500,000	03/01/2028
66765R-AZ-9	NORTHWEST NATURAL GAS COMPANY SECURED CO		1.F FE	12,841,735	12,839,468	11/10/2027
744448-CP-4	PUBLIC SERVICE COMPANY OF COLO SECURED C		1.E FE	4,888,575	5,000,700	06/15/2028
78016H-ZU-7	ROYAL BANK OF CANADA SENIOR CORP_BND		1.E FE	2,003,424	2,000,000	01/19/2027
830505-BA-0	SKANDINAVISKA ENSKILDA BANKEN SRP CORP_B		1.D FE	2,505,795	2,500,000	03/05/2027
85325C-2F-8	STANDARD CHARTERED PLC SENIOR CORP_BND 1		1.G FE	603,583	600,000	01/21/2029
857477-AX-1	STATE STREET CORP JRSUB CORP_BND		2.A FE	4,546,585	4,658,000	05/15/2028
86788L-AA-8	SUNTRUST CAPITAL III CAPSEC CORP_BND		2.C FE	10,190,527	10,325,000	03/15/2028
89236T-EM-3	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND		1.E FE	2,923,629	2,999,030	01/11/2028
009066-AC-5	AIRBNB INC SENIOR CORP_BND		2.A FE	1,464,332	1,504,638	03/16/2029
02344A-AF-5	AMCOR FLEXIBLES NORTH AMERICA SENIOR COR		2.B FE	1,240,239	1,262,159	03/17/2028
026874-DW-4	AMERICAN INTERNATIONAL GROUP I SENIOR CO		2.A FE	974,023	999,116	05/07/2030
03040W-BJ-3	AMERICAN WATER CAPITAL CORP SENIOR CORP_		2.A FE	1,472,571	1,502,342	06/01/2029
03073E-BC-8	CENCORA INC SENIOR CORP_BND		2.A FE	1,230,843	1,254,789	02/13/2029
03740M-AA-8	AON NORTH AMERICA INC SENIOR CORP_BND		2.A FE	1,000,059	1,002,769	03/01/2027
051473-AC-0	AUGUSTA SPINCO CORP SENIOR CORP_BND		2.B FE	1,459,313	1,497,626	03/23/2029
06368M-S4-7	BANK OF MONTREAL SENIOR CORP_BND		1.F FE	986,478	998,858	06/02/2029
120568-BQ-2	BUNGE LIMITED FINANCE CORP SENIOR CORP_B		2.A FE	1,511,003	1,580,940	08/04/2030
12636Y-AC-6	CRH AMERICA FINANCE INC SENIOR CORP_BND		2.A FE	1,469,228	1,498,363	04/04/2028
127387-AN-8	CADENCE DESIGN SYSTEMS INC SENIOR CORP_B		1.G FE	1,452,353	1,485,167	09/10/2029
14149Y-BU-1	CARDINAL HEALTH INC SENIOR CORP_BND		2.B FE	1,511,520	1,575,729	09/15/2030
142339-AJ-9	CARLISLE COMPANIES INCORPORATE SENIOR CO		2.A FE	1,410,343	1,472,060	03/01/2030
171239-AL-0	CHUBB INA HOLDINGS LLC SENIOR CORP_BND		1.F FE	980,420	1,005,236	08/15/2029
17275R-BX-9	CISCO SYSTEMS INC SENIOR CORP_BND		1.E FE	1,250,711	1,293,444	02/24/2030
21037X-AC-4	CONSTELLATION SOFTWARE INC SENIOR CORP_B		2.B FE	1,554,470	1,588,262	02/16/2029
23311V-AJ-6	DCP MIDSTREAM OPERATING LP SENIOR CORP_B		2.B FE	1,506,116	1,507,642	07/15/2027
24703T-AL-0	DELL INTERNATIONAL LLC SENIOR CORP_BND		2.A FE	967,640	984,724	04/01/2028
278058-DW-9	EATON CORPORATION SENIOR CORP_BND		1.G FE	919,311	937,430	03/06/2029
29670G-AJ-1	ESSENTIAL UTILITIES INC SENIOR CORP_BND		2.B FE	1,497,408	1,501,588	08/15/2027
30303M-8M-7	META PLATFORMS INC SENIOR CORP_BND		1.D FE	1,247,279	1,300,124	05/15/2030
337738-BP-2	FISERV INC SENIOR CORP_BND		2.B FE	1,486,296	1,574,130	02/15/2031
404119-CJ-6	HCA INC SENIOR CORP_BND		2.B FE	808,752	822,864	03/15/2029
42824C-BS-7	HEWLETT PACKARD ENTERPRISE CO SENIOR COR		2.B FE	1,192,301	1,197,889	09/25/2027
43849R-AM-7	HONEYWELL AEROSPACE INC SENIOR CORP_BND		1.G FE	1,234,687	1,253,982	03/16/2029
46124H-AF-3	INTUIT INC SENIOR CORP_BND		1.G FE	1,520,655	1,550,985	09/15/2028
465685-AR-6	ITC HOLDINGS CORP SENIOR CORP_BND 144A		2.B FE	1,497,014	1,503,364	09/22/2027
49338L-AH-6	KEYSIGHT TECHNOLOGIES INC SENIOR CORP_BN		2.A FE	1,478,948	1,497,948	07/30/2030
502431-AP-4	L3HARRIS TECHNOLOGIES INC SENIOR CORP_BN		2.B FE	1,452,252	1,454,140	01/15/2027
55354G-AK-6	MSCI INC SENIOR CORP_BND 144A		2.C FE	1,447,630	1,512,481	09/01/2030
571676-AX-3	MARS INC SENIOR CORP_BND 144A		1.F FE	1,563,113	1,580,702	03/01/2028
571903-BN-2	MARRIOTT INTERNATIONAL INC SENIOR CORP_B		2.B FE	1,505,939	1,525,946	10/15/2028
581557-BT-1	MCKESSON CORP SENIOR CORP_BND		2.A FE	1,193,292	1,220,910	07/15/2028
61744Y-AK-4	MORGAN STANLEY SENIOR CORP_BND		1.G FE	1,479,171	1,490,707	07/22/2028
68389X-CD-5	ORACLE CORPORATION SENIOR CORP_BND		2.C FE	1,591,067	1,622,968	03/25/2028
693475-CJ-2	PNC FINANCIAL SERVICES GROUP I SENIOR CO		1.G FE	1,477,757	1,493,952	10/26/2029
704326-AA-5	PAYCHEX INC SENIOR CORP_BND		2.A FE	1,440,638	1,464,128	04/15/2030
709599-CA-0	PENSKE TRUCK LEASING CO LP SENIOR CORP_B		2.B FE	1,434,746	1,461,859	07/01/2029
713448-GB-8	PEPSICO INC SENIOR CORP_BND		1.E FE	954,938	986,641	02/07/2030
717081-EW-9	PFIZER INC SENIOR CORP_BND		1.F FE	1,275,442	1,322,508	04/01/2030
776696-AL-0	ROPER TECHNOLOGIES INC SENIOR CORP_BND		2.B FE	1,499,551	1,575,681	09/15/2030
78081B-AJ-2	ROYALTY PHARMA PLC SENIOR CORP_BND		2.B FE	1,454,148	1,461,638	09/02/2027
808513-CS-2	THE CHARLES SCHWAB CORPORATION SENIOR CO		1.F FE	1,479,752	1,498,039	07/27/2029
832696-AS-7	J M SMUCKER CO SENIOR CORP_BND		2.B FE	1,484,416	1,508,107	03/15/2030
83444M-AN-1	SOLVENTUM CORP SENIOR CORP_BND		2.B FE	1,476,832	1,477,214	02/25/2027
871607-AC-1	SYNOPSYS INC SENIOR CORP_BND		2.B FE	1,460,768	1,482,369	04/01/2030
911312-CH-7	UNITED PARCEL SERVICE INC SENIOR CORP_BN		1.F FE	1,457,612	1,500,288	10/15/2030
91159H-JV-3	US BANCORP SENIOR CORP_BND		1.F FE	1,466,838	1,504,763	05/15/2031

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
94106B-AA-9	WASTE CONNECTIONS INC SENIOR CORP_BND		1.G FE	1,596,555	1,639,377	02/01/2030
970648-AL-5	WILLIS NORTH AMERICA INC SENIOR CORP_BND		2.A FE	1,496,231	1,500,001	06/15/2027
98978V-AW-3	ZOETIS INC SENIOR CORP_BND		2.A FE	1,542,462	1,576,093	08/17/2028
0089999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - corporate bonds (unaffiliated)				154,058,345	156,596,482	XXX
74256L-EX-3	PRINCIPAL LIFE GLOBAL FUNDING SECURED CO		1.E FE	1,451,871	1,452,600	01/16/2027
74368C-BX-1	PROTECTIVE LIFE GLOBAL FUNDING SECURED C		1.D FE	1,450,036	1,452,507	01/12/2027
0129999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - single entity backed obligations (unaffiliated)				2,901,907	2,905,107	XXX
00766W-AY-9	AECOM SECURED TERM_LOAN		2.C FE	1,633,967	1,627,542	04/18/2031
01973K-AJ-5	ALLISON TRANSMISSION INC SECURED TERM_LO		2.C FE	496,789	496,358	01/02/2033
01973K-AK-2	ALLISON TRANSMISSION INC SECURED TERM_LO		2.C FE	12,952,532	12,959,193	03/13/2031
05400K-AJ-9	AVOLON TLB BORROWER 1 US LLC SECURED T		2.A FE	13,510,209	13,446,841	06/22/2030
09075U-AD-6	BIOMARIN PHARMACEUTICAL INC SECURED TERM		2.C FE	6,216,620	6,224,557	04/27/2033
11823L-AR-6	BUCKEYE PARTNERS LP SECURED TERM_LOAN		2.C FE	13,171,959	13,156,740	11/22/2032
13134N-AK-7	CALPINE CONSTRUCTION FINANCE C SECURED T		2.A FE	7,122,948	7,134,816	07/31/2030
17288Y-AP-7	CITADEL SECURITIES GLOBAL HOLD SECURED T		2.C FE	6,221,407	6,214,248	10/31/2033
23326S-AB-3	DRAFTKINGS INC SECURED TERM_LOAN		2.C FE	6,998,561	7,030,214	03/04/2032
25472Y-AB-7	DISCOVERY GLOBAL HOLDINGS INC SECURED TE		2.C FE	1,665,745	1,668,724	06/03/2033
42705F-AF-3	HERC HOLDINGS INC SECURED TERM_LOAN		2.C FE	3,424,738	3,420,681	06/02/2032
431319-AH-5	HILCORP ENERGY I LP SECURED TERM_LOAN		2.C FE	13,768,579	13,778,802	02/11/2030
43289D-AK-9	HILTON DOMESTIC OPERATING COMP SECURED T		2.C FE	13,999,220	13,951,737	11/08/2030
44969C-BP-4	IQVIA INC SECURED TERM_LOAN		2.C FE	12,855,056	12,840,045	01/02/2031
46659H-AD-1	JAMES HARDIE INTERNATIONAL FIN SECURED T		2.A FE	993,590	993,455	05/30/2030
58503U-AK-9	MEDLINE BORROWER LP SECURED TERM_LOAN		2.C FE	7,892,985	7,950,539	05/30/2033
62675K-AB-5	MURPHY OIL USA INC SECURED TERM_LOAN		2.C FE	4,484,861	4,459,123	04/07/2032
62937N-BC-0	NRG ENERGY INC SECURED TERM_LOAN		2.C FE	3,325,002	3,335,670	04/16/2031
68371Y-AP-8	OPEN TEXT CORP ONTARIO SECURED TERM_LOA		2.C FE	961,058	966,379	01/31/2030
72584D-AF-1	KFC HOLDING CO SECURED TERM_LOAN		2.C FE	1,364,131	1,364,065	03/15/2028
74746P-AD-0	QTS THUNDER MANAGING ISSUER LL SECURED T		2.B FE	3,950,832	3,985,304	07/22/2033
76171J-AE-1	REYNOLDS CONSUMER PRODUCTS LLC SECURED T		2.C FE	13,544,282	13,488,572	03/04/2032
79546K-AK-6	SALLY HOLDINGS LLC SECURED TERM_LOAN		2.C FE	2,378,971	2,375,986	02/28/2030
83443P-AC-9	SOLSTICE ADVANCED MATERIALS IN SECURED T		2.C FE	8,389,343	8,354,138	10/29/2032
85350E-AB-2	STANDARD BUILDING SOLUTIONS IN SECURED T		2.C FE	13,754,949	13,793,454	09/22/2028
88025B-AP-6	SOMNIGROUP INTERNATIONAL INC SECURED TER		2.C FE	632,592	629,857	10/24/2031
88078F-BQ-0	TEREX CORPORATION SECURED TERM_LOAN		2.C FE	12,640,825	12,643,965	10/08/2031
89969K-AK-3	SAMSONITE GROUP SA SECURED TERM_LOAN		2.C FE	6,525,564	6,480,294	11/30/2032
90932R-AQ-7	UNITED AIRLINES INC SECURED TERM_LOAN		2.C FE	10,210,137	10,251,373	02/22/2031
98310C-AF-9	WYNDHAM HOTELS & RESORTS INC SECURED TER		2.C FE	12,512,000	12,512,000	05/24/2030
98379E-AN-6	XPO INC SECURED TERM_LOAN		2.C FE	947,592	942,278	02/01/2031
000000-00-0	NRG ENERGY INC SECURED TERM_LOAN		2.C FE	3,694,023	3,710,125	04/15/2033
BYDNJ8-D1-4	AS MILEAGE PLAN IP LTD SECURED TERM_LOAN		2.C FE	9,714,813	9,746,739	10/15/2031
BYDRH9-WX-7	ATKORE INTERNATIONAL INC SECURED TERM_LO		2.C FE	3,013,268	3,010,058	09/29/2032
C6901L-AM-9	1011778 BC UNLIMITED LIABILITY SECURED T		2.C FE	397,459	398,583	09/20/2030
G8057J-AC-0	SETANTA AIRCRAFT LEASING DAC SECURED TER		2.A FE	1,774,660	1,772,138	11/05/2028
N3313E-AG-5	FLUTTER FINANCING BV SECURED TERM_LOAN		2.C FE	3,830,287	3,900,033	11/30/2030
N3313E-AJ-9	FLUTTER FINANCING BV SECURED TERM_LOAN		2.C FE	3,000,230	3,029,505	06/04/2032
0209999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - bank loans - acquired (unaffiliated)				243,971,784	244,044,131	XXX
0489999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1) - (unaffiliated)				1,027,983,778	1,031,682,351	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)				1,027,983,778	1,031,682,351	XXX
36202E-6E-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		1.A	1,020,712	1,065,588	06/20/2039
36225B-ND-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		1.A	178,124	176,237	05/15/2031
36241K-LQ-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 782		1.A	101,482	102,778	01/15/2037
36292C-BU-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 644		1.A	294,792	295,435	07/15/2035
38381U-SC-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	6,998,237	7,114,379	09/20/2055
38384C-2M-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	4,034,420	3,981,992	08/20/2053
38384G-NQ-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	3,150,433	3,150,446	12/20/2053
38384J-CM-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	14,644,526	14,659,228	10/20/2053
38385B-EW-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	2,071,084	2,089,184	12/20/2054
38385E-NK-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	4,145,955	4,265,676	03/20/2055
38385W-BT-0	GOVERNMENTNATIONALMORTGAGEA SENIOR AGENC		1.A	4,865,146	4,968,603	07/20/2056
1019999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)				41,504,911	41,869,546	XXX
20753B-AA-0	FANNIE MAE CONNECTICUT AVENUE MEZZANIN W		1.A	147,173	146,901	09/25/2043
20753D-AA-6	FANNIE MAE - CAS_22-R09 MEZZANIN WHOLE_C		1.A	1,022,390	1,013,995	09/25/2042
20753U-AA-8	FANNIE MAE - CAS_24-R01 WHOLE_CMO _24-R0		1.A	1,144,816	1,143,455	01/25/2044
20753Y-CH-3	CONNECTICUT AVENUE SECURITIES MEZZANIN W		1.A	3,588,926	3,564,783	03/25/2042
20754G-AA-8	FANNIE MAE CONNECTICUT AVENUE MEZZANIN W		1.A	20,030	20,021	02/25/2044
20755A-AB-8	FANNIE MAE CONNECTICUT AVENUE MEZZANIN W		1.A	9,635,127	9,547,097	01/25/2043
20755T-AB-7	CONNECTICUT AVENUE SECURITIES MEZZANIN W		1.A	858,841	858,245	05/25/2045
207941-AA-3	FANNIE MAE CAS_24-R03 MEZZANIN WHOLE_CMO		1.A	199,001	197,710	03/25/2044
3128LB-2V-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A77		1.A	33,539	34,288	06/01/2038
3128M7-QY-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G05		1.A	89,441	93,238	06/01/2039
3128M8-B6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G06		1.A	467,666	522,998	10/01/2040
3128M9-U2-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		1.A	389,139	449,373	10/01/2043
31292H-4K-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	72,149	72,121	12/01/2033
31292S-CF-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C09		1.A	57,170	66,415	12/01/2044
3132DS-NM-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SD4		1.A	1,517,079	1,542,193	02/01/2054
3132DS-TT-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD5		1.A	3,529,909	3,692,913	03/01/2054
3132DU-SD-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SD6		1.A	3,083,201	3,149,249	07/01/2054
3132DU-WX-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SD6		1.A	3,093,838	3,196,231	09/01/2053
3132E0-TC-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SD4		1.A	4,281,266	4,555,699	07/01/2049
3132QT-HS-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q36		1.A	141,770	166,919	10/01/2045
3133KK-RQ-4	FEDERAL HOME LOAN MORTGAGE COR POOL# RA4		1.A	1,607,965	1,745,430	11/01/2050
3133KM-VJ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# RA6		1.A	28,779,097	39,060,156	10/01/2051
3133N2-TV-8	FEDERAL HOME LOAN MORTGAGE COR POOL# RE5		1.A	4,101,539	4,338,777	10/01/2054
313303-G8-8	FREDDIEMAC STRIP FHSTR_406 SENIOR AGENCY		1.A	3,484,672	3,465,981	10/25/2053
313303-GP-0	FREDDIEMAC STRIP FHSTR_406 SENIOR AGENCY		1.A	4,666,761	4,600,088	10/25/2053
313303-H7-9	FREDDIEMAC STRIP FHSTR_406 SENIOR AGENCY		1.A	11,708,995	11,413,509	10/25/2053
313303-JB-8	FREDDIEMAC STRIP FHSTR_406 SENIOR AGENCY		1.A	5,882,442	5,714,098	10/25/2053
313303-L6-6	FREDDIEMAC STRIP FHSTR_413 SENIOR AGENCY		1.A	6,327,596	6,350,777	05/25/2054
3133US-KU-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SI2		1.A	4,242,979	4,520,569	07/01/2051
3136BN-3C-8	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG		1.A	10,984,509	11,266,784	09/25/2052
3136BN-X2-7	FEDERALNATIONALMORTGAGEASSO SENIOR AGENC		1.A	10,704,374	11,072,182	09/25/2052

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
3136BQ-GV-5	FANNIE MAE FNMA_23-40 SENIOR AGENCY_CMO		1.A	11,232,370	11,163,308	09/25/2053
3136BS-6Q-3	FANNIE MAE REMICS FNMA_24-70 SENIOR AGEN		1.A	3,450,096	3,513,750	10/25/2054
3136BT-3D-3	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG		1.A	5,918,612	5,970,625	12/25/2054
3136BT-J2-0	FANNIE MAE FNMA_24-93 SENIOR AGENCY_CMO		1.A	1,795,295	1,815,349	12/25/2054
3136BU-CK-4	FANNIE MAE FNMA_24-105 SENIOR AGENCY_CMO		1.A	4,416,235	4,578,715	01/25/2055
3136G5-HQ-6	FEDERALNATIONALMORTGAGEASSO SENIOR AGENC		1.A	4,577,383	4,749,404	04/25/2056
3137HA-L7-9	FREDDIE MAC FHLMC_5335 SENIOR AGENCY_CMO		1.A	14,956,725	14,758,894	09/25/2053
3137HB-GJ-7	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	3,876,610	3,838,905	02/25/2054
3137HB-KC-7	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	3,483,926	3,522,261	02/25/2054
3137HC-Q8-8	FREDDIE MAC FHLMC_5145 SENIOR AGENCY_CMO		1.A	2,394,046	2,373,264	05/25/2054
3137HC-Y5-5	FREDDIE MAC FHLMC_5426 SENIOR AGENCY_CMO		1.A	6,493,932	6,496,954	06/25/2054
3137HD-JA-9	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	13,185,513	13,096,962	06/25/2054
3137HH-NF-4	FREDDIE MAC FHLMC_5483 SENIOR AGENCY_CMO		1.A	1,188,306	1,220,884	07/01/2054
3137HJ-FD-4	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	4,753,746	4,786,152	02/25/2055
3137HK-KQ-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	4,819,529	4,848,064	03/25/2055
3137HL-SP-8	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	5,051,479	5,056,523	06/25/2055
3137HM-KC-3	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	4,527,473	4,585,123	06/25/2055
3137HN-VU-9	FREDDIEMACFHLMC_5600 SENIOR AGENCY_CMO _		1.A	12,914,655	13,326,943	11/25/2055
3137HP-AY-9	FREDDIEMACREMICSFHLMC_5605 SENIOR AGENCY		1.A	6,507,663	6,734,366	12/25/2055
3137HR-YV-5	FREDDIEMACFHLMC_5667 AGENCY_CMO _5667		1.A	6,915,990	7,103,088	06/25/2056
3138E0-RK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ7		1.A	2,641,026	2,951,478	12/01/2041
3138ER-JQ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		1.A	1,139,569	1,327,842	10/01/2046
3138WC-CL-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS2		1.A	301,284	351,320	07/01/2044
3138WK-QV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9		1.A	3,017,665	3,442,823	04/01/2047
31392R-E3-1	FREDDIE MAC FHLMC_2469 SENIOR AGENCY_CMO		1.A	80,332	78,368	07/15/2032
3140H6-N8-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ4		1.A	1,192,232	1,368,583	02/01/2048
3140KY-LC-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR1		1.A	12,642,154	16,642,945	05/01/2051
3140L7-XU-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR8		1.A	15,084,817	19,566,748	05/01/2051
3140M5-QP-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# BU4		1.A	8,551,937	8,407,975	07/01/2053
3140Q9-C2-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		1.A	2,023,307	2,313,740	06/01/2048
3140QC-MR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA4		1.A	11,984,735	15,509,591	12/01/2049
3140QE-A5-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		1.A	18,896,976	25,555,835	07/01/2050
3140QE-DP-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		1.A	33,195,838	45,034,390	07/01/2050
3140QE-J9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		1.A	13,568,146	18,524,591	08/01/2050
3140QE-ZE-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		1.A	12,726,868	17,338,880	09/01/2050
3140QF-BS-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		1.A	22,641,440	30,601,115	10/01/2050
3140QK-C9-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB0		1.A	27,521,304	35,711,040	04/01/2051
3140QL-R5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1		1.A	24,036,828	30,999,985	08/01/2051
3140QM-JL-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB2		1.A	13,423,761	17,159,381	11/01/2051
3140QM-JM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB2		1.A	15,314,428	19,848,913	11/01/2051
3140QS-F2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB6		1.A	3,447,826	3,625,173	06/01/2053
3140QT-EV-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB7		1.A	2,173,796	2,154,217	10/01/2053
3140QT-EZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB7		1.A	5,051,182	4,985,474	10/01/2053
3140QT-J5-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB7		1.A	29,522,179	29,677,121	11/01/2053
3140QT-WX-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB7		1.A	3,446,654	3,541,759	01/01/2054
3140QU-M8-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB8		1.A	3,646,667	3,834,965	05/01/2054
3140QU-PU-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB8		1.A	9,545,076	10,143,087	05/01/2054
3140QU-VB-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB8		1.A	1,495,555	1,536,717	06/01/2054
3140QV-GY-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB9		1.A	3,533,177	3,712,520	09/01/2054
3140QV-L5-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB9		1.A	6,337,709	6,491,333	10/01/2054
3140QV-LG-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB9		1.A	6,125,103	6,426,042	10/01/2054
3140QV-M6-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB9		1.A	5,041,327	5,160,928	10/01/2054
3140WO-M8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA0		1.A	4,144,912	4,478,516	01/01/2055
3140WO-NB-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA0		1.A	4,148,798	4,445,282	12/01/2054
3140W1-KB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA1		1.A	5,409,199	5,579,699	10/01/2054
3140W1-MC-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA1		1.A	10,363,771	10,857,657	03/01/2055
3140W1-UB-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA1		1.A	8,450,356	8,977,561	04/01/2055
3140W1-WU-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA1		1.A	4,202,359	4,481,066	05/01/2055
3140W2-YD-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA2		1.A	3,124,410	3,313,600	05/01/2055
3140W5-5Q-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA5		1.A	6,874,674	7,262,248	04/01/2056
3140W5-6U-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA5		1.A	4,809,888	4,895,916	01/01/2055
3140W6-4V-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA6		1.A	7,079,377	7,378,224	07/01/2056
3140XL-ED-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS4		1.A	403,477	427,609	05/01/2053
3140XP-VU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS7		1.A	3,079,721	3,112,957	04/01/2054
3140XR-AK-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS9		1.A	3,640,914	3,860,191	09/01/2054
3140XR-KR-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS9		1.A	2,808,919	2,901,042	10/01/2054
3140XR-WQ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS9		1.A	3,814,496	3,933,805	10/01/2054
3140Y6-NX-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC0		1.A	6,738,249	6,939,646	05/01/2055
3140Y6-TY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC0		1.A	8,892,862	9,345,087	06/01/2055
3140Y7-S8-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC1		1.A	9,277,721	9,928,813	11/01/2055
3140Y8-BQ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC1		1.A	9,169,650	9,816,101	01/01/2056
3140Y8-MJ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC2		1.A	4,725,815	5,047,675	03/01/2056
3140Y8-UQ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC2		1.A	2,308,078	2,458,394	04/01/2056
3140Y9-BP-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CC2		1.A	4,604,003	4,865,356	05/01/2056
31410L-K3-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 890		1.A	326,613	368,770	12/01/2042
31417G-XM-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9		1.A	191,200	221,279	06/01/2043
31418B-T5-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA2		1.A	62,947	73,789	08/01/2045
31418C-S5-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		1.A	882,804	1,039,063	01/01/2048
31418D-YY-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		1.A	9,532,249	10,260,328	05/01/2051
31418E-GT-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		1.A	15,475,063	16,637,989	07/01/2052
31418M-XJ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0		1.A	72,691	76,018	09/01/2036
31427M-L4-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SL0		1.A	12,278,488	12,956,210	01/01/2055
31427N-W4-7	FEDERAL HOME LOAN MORTGAGE COR POOL# SL1		1.A	4,056,953	4,206,122	01/01/2053
31427N-Z4-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SL1		1.A	6,024,649	6,429,085	05/01/2055
31427P-YX-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SL2		1.A	10,448,986	11,148,156	09/01/2055
31427Q-EC-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SL2		1.A	9,402,613	9,901,377	10/01/2055
31427Q-LY-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SL3		1.A	9,290,837	9,831,232	10/01/2054
31427Q-ZJ-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SL3		1.A	2,509,942	2,666,731	11/01/2055
31427R-FY-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SL3		1.A	2,226,045	2,365,566	11/01/2055
31427R-GN-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SL3		1.A	9,039,060	9,780,325	12/01/2055
31427R-TM-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SL4		1.A	4,543,103	4,851,179	10/01/2055
31427S-PE-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SL4		1.A	4,724,059	4,964,220	04/01/2056
31427S-Q2-7	FEDERAL HOME LOAN MORTGAGE COR POOL# SL4		1.A	4,611,924	4,908,256	04/01/2056
31427S-Z7-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SL5		1.A	8,356,592	8,709,535	12/01/2054
3142GQ-AF-9	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ0		1.A	2,369,015	2,378,572	10/01/2053
3142GQ-DP-4	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ0		1.A	13,649,851	13,567,012	10/01/2053

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
3142GR-LK-4	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ1		1.A	3,210,423	3,301,337	04/01/2054
3142GR-P9-5	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ1		1.A	6,528,206	6,678,336	04/01/2054
3142GS-U8-9	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ2		1.A	4,855,135	5,191,944	09/01/2054
3142GT-BV-7	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ2		1.A	5,050,077	5,204,121	11/01/2054
3142GU-SU-8	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ4		1.A	1,939,812	1,975,803	05/01/2055
3142GV-CS-8	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ4		1.A	6,259,639	6,505,321	08/01/2055
3142GV-LC-3	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ4		1.A	6,549,725	6,809,580	09/01/2055
3142GW-3A-5	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ6		1.A	13,510,252	14,718,095	03/01/2056
35564C-AN-7	FREDDIE MAC - SLST SLST_18-2 SENIOR AGEN		1.A	3,807,243	3,917,257	11/25/2028
35564K-3F-4	FREDDIE MAC STACR REMIC TRUST SENIOR WHO		1.A	5,582,908	5,558,647	11/25/2043
35564K-H3-6	STRUCTURED AGENCY CREDIT RISK WHOLE_CMO		1.A	152,456	152,291	09/25/2042
35564K-PU-7	FREDDIE MAC STACR REMIC TRUST MEZZANIN W		1.A	5,089,302	5,057,647	01/25/2042
35564K-RE-1	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		1.A	15,631	15,604	02/25/2042
35564K-RF-8	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		1.A	1,021,423	1,007,829	02/25/2042
35564K-UW-7	FREDDIE MAC STACR REMIC TRUST MEZZANIN W		1.A	2,238,453	2,229,415	04/25/2042
35564K-WS-4	FREDDIE MAC STACR REMIC TRUST MEZZANIN W		1.A	357,960	355,258	05/25/2042
35564N-CW-1	FREDDIEMACSTACRREMICTRUST SENIOR WHOLE_C		1.A	3,965,807	3,969,813	05/25/2044
35564N-FY-4	STRUCTURED AGENCY CREDIT RISK SENIOR WHO		1.A	207,500	207,500	01/25/2045
35564U-AQ-0	FREDDIEMACSTACRREMICTRUST SENIOR WHOLE_C		1.A	3,027,195	3,032,469	09/25/2045
35564U-CQ-8	STRUCTUREDAGENCYCREDITRISK SENIOR WHOLE_		1.G FE	2,577,572	2,585,087	02/26/2046
3132CX-MJ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# SB1		1.A	4,160,927	4,256,226	09/01/2039
3132D6-DX-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SB8		1.A	1,916,005	1,958,885	03/01/2038
3132D6-H5-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SB8		1.A	3,890,312	3,978,801	12/01/2039
3132D6-H6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SB8		1.A	3,003,980	3,072,647	01/01/2040
3132D6-HR-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SB8		1.A	3,432,368	3,489,432	11/01/2039
3133WK-5U-6	FEDERAL HOME LOAN MORTGAGE COR POOL# QO1		1.A	3,539,098	3,619,786	11/01/2038
31418F-E9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5		1.A	2,889,974	2,953,515	12/01/2039
31418F-F9-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5		1.A	2,778,455	2,841,733	12/01/2039
1039999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				917,379,053	1,021,438,246	XXX
009740-AA-9	AJAX MORTGAGE LOAN TRUST AJAXM SUPSEN WH		1.A FE	8,967,793	10,620,798	12/25/2060
12567R-AA-8	CIM TRUST CIM_21-R6 SENIOR WHOLE_CMO _21		1.A	927,023	1,025,413	07/25/2061
12653T-BX-8	CSMC TRUST 2018-J1 CSMC_18-J1 WHOLE_CMO		1.A	2,444,462	2,863,097	02/25/2048
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		1.A	1,454,028	1,519,650	01/25/2067
12661G-AA-7	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		1.A FE	1,812,741	2,126,294	01/25/2060
16160D-AD-5	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	930,902	938,748	01/25/2055
17329M-CL-1	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		1.A	4,864,874	5,743,023	07/25/2051
17330C-AA-6	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		1.A	1,484,530	1,640,463	02/25/2052
17332R-AL-7	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		1.A	6,862,390	6,933,166	06/25/2055
19687Y-AA-3	COLT FUNDING LLC COLT_20-RPL1 SENIOR WHO		1.A FE	4,439,991	5,405,348	01/25/2065
26847A-BA-6	ELLINGTONFINANCIALMORTGAGET WHOLE_CMO _2		1.A FE	2,818,022	2,918,335	06/25/2061
33852E-AF-6	FLAGSTAR MORTGAGE TRUST FSMT_2 WHOLE_CMO		1.A	1,064,288	1,257,673	04/25/2051
36168K-AD-9	GCAT LLC GCAT_21-NQM5 WHOLE_CMO _21-NQM5		1.A	3,428,475	4,222,876	07/26/2066
36168X-AA-7	GCAT TRUST GCAT_22-HX1 SENIOR WHOLE_CMO		1.A	1,400,560	1,586,945	12/25/2066
46592N-AF-3	JP MORGAN MORTGAGE TRUST JPMMT ABS_ABS _		1.A	961,076	1,140,394	11/25/2051
46654W-BT-7	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		1.A	1,073,832	1,237,081	07/25/2052
46658P-AD-4	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.A	717,954	729,416	04/25/2055
585494-AK-3	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE_CMO		1.A	2,394,159	2,820,220	06/01/2051
585498-AJ-7	MELLO MORTGAGE CAPITAL ACCEPTA SENIOR WH		1.A	6,560,663	7,760,370	03/25/2048
58549K-AF-8	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE_CMO		1.A	2,615,814	3,112,948	06/25/2051
58549R-AJ-5	MELLO MORTGAGE CAPITAL ACCEPTA SUPSEN WH		1.A	1,288,308	1,502,623	07/01/2051
61744C-GW-0	MORGAN STANLEY ABS CAPITAL I M SENIOR AB		1.A FM	1,535,631	1,540,844	09/25/2034
61776X-AA-9	MORGAN STANLEY RESIDENTIAL MOR ABS_ABS _		1.A	4,048,656	4,173,991	09/25/2054
670857-AB-7	ONSLOW BAY FINANCIAL LLC TRUST SENIOR WH		1.A	1,062,634	1,345,583	05/25/2061
670857-AC-5	ONSLOW BAY FINANCIAL LLC TRUST SENIOR WH		1.A	1,069,371	1,345,583	05/25/2061
670857-AD-3	ONSLOW BAY FINANCIAL LLC TRUST MEZZANIN		1.D	594,883	999,578	05/25/2061
67114V-AA-1	OBX TRUST OBX_22-NQM1 SENIOR WHOLE_CMO _		1.A	973,480	1,117,950	11/25/2061
67115D-AA-0	OBX TRUST OBX_21-NQM4 SENIOR WHOLE_CMO _		1.A	1,194,209	1,454,260	10/25/2061
67448D-AL-4	OBX TRUST OBX_22-NQM2 SENIOR WHOLE_CMO _		1.A	2,555,741	2,717,089	01/25/2062
67448X-AD-8	OBX TRUST OBX_21-J3 SUPSEN WHOLE_CMO _21		1.A	1,075,952	1,266,695	10/25/2051
67449F-AA-2	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO		1.A	7,655,510	7,806,674	06/25/2065
67449K-AU-7	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO		1.A	4,754,231	4,827,064	10/25/2055
67647B-AU-7	OCEANVIEW MORTGAGE TRUST OCMT WHOLE_CMO		1.A	4,180,012	4,179,694	04/26/2055
67647D-AU-3	BAYVIEW OPPORTUNITY MASTER FUN WHOLE_CMO		1.A	7,649,778	7,658,421	02/25/2055
67647H-AU-4	OCEANVIEWMORTGAGETRUSTOCMT_ WHOLE_CMO _2		1.A FE	7,129,909	7,151,335	11/25/2055
67647V-AD-1	OCEANVIEW MORTGAGE TRUST OCMT WHOLE_CMO		1.A	3,020,453	3,563,014	06/25/2051
743874-AJ-8	PROVIDENT FUNDING MORTGAGE LOA SENIOR WH		1.A	716,160	896,319	02/25/2050
74936R-AE-4	RCKT MORTGAGE TRUST RCKT_21-2 SUPSEN WHO		1.A	2,693,514	3,171,649	06/25/2051
75408T-AD-8	RATE MORTGAGE TRUST RATE_24-J4 SUPSEN WH		1.A	2,075,513	2,106,036	12/25/2054
75408V-BC-4	RATEMORTGAGETRUSTRATE_26-J1 WHOLE_CMO _2		1.A FE	11,479,738	11,933,878	04/25/2056
75409J-AG-2	RATE MORTGAGE TRUST RATE_21-J1 SUPSEN WH		1.A	1,588,833	1,876,665	07/25/2051
816956-BB-1	SEQUOIAMORTGAGETRUSTSEMT_26 WHOLE_CMO _2		1.A FE	4,301,363	4,441,901	09/25/2056
81748W-AD-8	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH		1.A	2,451,499	2,885,353	06/25/2051
81748X-AD-6	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH		1.A	4,417,771	5,196,743	07/25/2051
85573J-AB-2	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO		1.A	542,476	645,318	06/25/2056
85573Q-AA-8	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO		1.A FE	2,993,103	3,643,606	09/25/2066
85573Q-AC-4	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO		1.A FE	1,301,274	1,561,021	09/25/2066
92538M-AA-7	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	749,229	901,479	10/25/2066
92538M-AB-5	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	2,750,864	3,300,385	10/25/2066
95003J-AC-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A	2,134,858	2,493,373	12/25/2050
1059999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				147,208,530	163,306,382	XXX
009920-AA-7	ALA TRUST ALA_25-OANA LCF SENIOR_CMBS _2		1.A	1,003,731	1,000,000	06/15/2040
009920-AC-3	ALA TRUST ALA_25-OANA SUB SENIOR_CMBS _2		1.A	1,002,813	998,865	06/15/2040
009920-AE-9	ALA TRUST ALA_25-OANA SUB SENIOR_CMBS _2		1.A	1,506,084	1,493,018	06/15/2040
03881X-AA-3	ARCREN_26-FL1 LCF SENIOR_CMBS _26-FL1 14		1.A FE	1,001,406	1,000,000	09/20/2043
03890F-AA-1	ARCREN_26-FL2 SENIOR SENIOR_CMBS _26-FL2		1.A FE	3,504,258	3,500,000	11/20/2042
03890F-AC-7	ARCREN_26-FL2 MEZZANIN SENIOR_CMBS _26-F		1.A FE	999,995	1,000,000	11/20/2043
03990D-AA-5	ARES COMMERCIAL MORTGAGE TRUST SENIOR_CM		1.A	4,004,952	3,889,471	07/15/2041
03990D-AC-1	ARES COMMERCIAL MORTGAGE TRUST SENIOR_CM		1.A	4,001,250	3,948,183	07/15/2041
05556Q-AA-7	BFLD TRUST BFLD_25-660F LCF SENIOR_CMBS		1.A	5,003,125	5,000,000	11/15/2042
05556Q-AC-3	BFLD TRUST BFLD_25-660F SUB SENIOR_CMBS		1.A	3,001,875	3,000,000	11/15/2042
05593T-AG-3	BX TRUST BX_24-FNX SUB_CMBS _24-FNX		1.A	1,050,328	1,048,187	11/15/2041
05594C-AA-2	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		1.A	1,557,007	1,556,520	06/15/2040

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
05594C-AD-6	BX TRUST BX_25-LUNR SENIOR_CMBS _25-LUNR		1.A	782,129	780,814	06/15/2040
05594L-AA-2	BX TRUST BX_25-JDI LCF SENIOR_CMBS _25-J		1.A	4,045,657	4,045,657	11/15/2042
05594L-AC-8	BX TRUST BX_25-JDI SUB SENIOR_CMBS _25-J		1.A	1,618,263	1,618,515	11/15/2042
05594L-AE-4	BX TRUST BX_25-JDI SUB SENIOR_CMBS _25-J		1.A	2,184,655	2,188,403	11/15/2042
05594M-AA-0	BX TRUST BX_25-DELC SENIOR_CMBS _25-DELC		1.A	3,501,094	3,500,000	12/15/2042
05594M-AC-6	BX TRUST BX_25-DELC SENIOR_CMBS _25-DELC		1.A	1,000,313	1,000,000	12/15/2042
05595D-AA-9	BXTRUSTBX_26-PNDA LCF SENIOR_CMBS _26-PN		1.A FE	3,000,938	3,000,000	05/15/2043
05595D-AC-5	BXTRUSTBX_26-PNDA SUB SENIOR_CMBS _26-PN		1.D FE	1,002,477	1,000,000	05/15/2043
05595D-AE-1	BXTRUSTBX_26-PNDA SUB SENIOR_CMBS _26-PN		1.G FE	1,004,023	1,000,000	05/15/2043
05609Q-AA-4	BX TRUST BX_21-ACNT LCF SENIOR_CMBS _21-		1.A	3,653,721	3,604,258	11/15/2038
05612A-AA-4	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		1.A	1,990,093	2,000,131	02/15/2041
05612G-AA-1	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		1.A	5,326,378	5,309,743	03/15/2041
05612T-AA-3	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		1.A	955,302	957,101	06/15/2041
05612T-AC-9	BX COMMERCIAL MORTGAGE TRUST B SENIOR SE		1.A	1,837,801	1,842,900	06/17/2041
05613Q-AA-8	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		1.A	4,806,466	4,783,911	10/15/2041
05613Q-AC-4	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		1.A	960,679	961,278	10/15/2041
05618U-AA-4	BX TRUST BX_26-VLT9 LCF SENIOR_CMBS _26-		1.A FE	994,688	1,000,000	03/15/2045
05618U-AC-0	BX TRUST BX_26-VLT9 SUB SENIOR_CMBS _26-		1.D FE	994,061	1,000,000	03/15/2045
05619R-AA-0	BOCA COMMERCIAL MORTGAGE TRUST LCF SENIO		1.A	6,768,984	6,756,016	12/15/2042
05619R-AB-8	BOCA COMMERCIAL MORTGAGE TRUST SENIOR_CM		1.A	3,007,500	3,000,000	12/15/2042
05619R-AC-6	BOCA COMMERCIAL MORTGAGE TRUST SENIOR_CM		1.A	2,507,813	2,505,228	12/15/2042
05620A-AA-4	BXMT_26-FL6 SENIOR SENIOR_CMBS _26-FL6 1		1.A FE	999,996	1,000,000	08/19/2043
05620G-AA-1	BSPRTISSUERLTDBSPRT_26-FL13 SENIOR_CMBS		1.A FE	1,501,381	1,500,000	10/18/2043
05620H-AA-9	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		1.A FE	865,531	864,450	04/15/2043
05620H-AC-5	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		1.D FE	865,801	864,450	04/15/2043
05620H-AE-1	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		1.G FE	432,900	432,225	04/15/2043
05620Q-AC-5	BX_26-AHP SUB SUB_CMBS _26-AHP 144A		1.D FE	2,000,625	2,000,000	06/15/2043
05625A-AA-9	BLP COMMERICAL MORTGAGE TRUST LCF SENIOR		1.A	1,195,785	1,192,796	03/15/2041
06035R-AR-7	BANK BANK_18-BN14 LCF SENIOR_CMBS _18-BN		1.A	5,840,417	5,965,481	09/17/2060
123917-AA-4	BX TRUST BX_26-CIP LCF SENIOR_CMBS _26-C		1.A FE	3,790,837	3,790,837	05/15/2038
123917-AC-0	BX TRUST BX_26-CIP SUB SUB_CMBS _26-CIP		1.D FE	1,422,008	1,421,564	05/15/2038
123917-AE-6	BX TRUST BX_26-CIP SUB SUB_CMBS _26-CIP		1.G FE	1,185,377	1,185,436	05/15/2038
12433B-AA-5	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		1.A	4,067,096	4,054,520	05/15/2041
12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		1.A	2,735,125	2,724,508	08/15/2039
12433G-AA-4	BX TRUST BX_25-GW SENIOR_CMBS _25-GW 144		1.A	4,012,376	4,000,000	07/15/2042
12433G-AC-0	BX TRUST BX_25-GW SENIOR_CMBS _25-GW 144		1.A	2,006,807	2,000,000	07/15/2042
12433G-AE-6	BX TRUST BX_25-GW SUB_CMBS _25-GW 144A		1.A	2,006,807	2,000,000	07/15/2042
12433H-AA-2	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		1.A	1,593,490	1,592,992	08/15/2042
12433H-AC-8	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		1.A	701,957	700,000	08/15/2042
12433K-AC-1	BX TRUST BX_25-VLT6 SUB_CMBS _25-VLT6 14		1.A	1,536,438	1,549,415	03/15/2042
12433N-AC-5	BX TRUST BX_26-XL6 SUB SUB_CMBS _26-XL6		1.D FE	701,082	700,000	03/15/2043
17323Y-AD-1	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR		1.A	348,810	356,724	06/10/2048
17324K-AP-3	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR		1.A	255,454	258,823	11/10/2048
29478J-AJ-9	EQUS_21-EQAZ SENIOR_CMBS _21-EQAZ 144A		1.A	794,855	795,103	10/15/2038
30227T-AC-4	EXTENDED STAY AMERICA TRUST ES SUB SUB_C		1.A	2,392,345	2,389,359	10/15/2042
30227T-AE-0	EXTENDED STAY AMERICA TRUST ES SUB SUB_C		1.A	2,396,825	2,389,359	10/15/2042
30227W-AC-7	ESA_26-ESH2 SUB SUB_CMBS _26-ESH2 144A		1.D FE	939,252	936,920	02/15/2043
30227W-AE-3	ESA_26-ESH2 SUB SUB_CMBS _26-ESH2 144A		1.G FE	1,409,772	1,408,306	02/15/2043
34461W-AA-8	FONTAINEBLEAU MIAMI BEACH TRUS LCF SENIO		1.A	1,152,156	1,150,000	12/15/2039
403956-AA-3	HILTON USA TRUST HILT_24-ORL SENIOR SENI		1.A FE	2,000,625	1,995,000	05/15/2037
419909-AA-4	HHT_25-MAUI LCF SENIOR_CMBS _25-MAUI 144		1.A	1,250,391	1,250,391	03/15/2042
449173-AA-1	HYT COMMERCIAL MORTGAGE TRUST SENIOR_CMB		1.A	2,751,719	2,743,281	08/15/2041
48269A-AC-6	KSL COMMERCIAL MORTGAGE TRUST SUB_CMBS _		1.D FE	1,496,250	1,500,000	06/15/2043
50077K-AA-6	KRE_25-AIP4 SENIOR_CMBS _25-AIP4 144A		1.A	3,634,952	3,644,063	03/15/2042
50077K-AC-2	KRE COMMERCIAL MORTGAGE TRUST SENIOR_CMB		1.A	2,796,117	2,803,125	03/15/2042
53218D-AA-6	LIFE FINANCIAL SERVICES TRUST SENIOR_CMB		1.A	1,932,863	2,048,486	05/15/2039
55292M-AC-6	MLTITRUSTMLTI_26-MLTI MEZZANIN SENIOR_CM		1.D FE	4,006,250	4,000,000	06/15/2039
59319G-AA-4	MF1MULTIFAMILYHOUSINGMORTGA SENIOR_CMBS		1.A FE	1,500,929	1,500,000	11/18/2043
64830J-AA-8	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		1.A	953,108	1,098,855	04/25/2061
669985-AA-1	NRTH PARK MORTGAGE TRUST NRTH LCF SENIOR		1.A	1,002,186	1,003,680	10/15/2040
67120U-AA-5	NYC COMMERCIAL MORTGAGE TRUST LCF SENIOR		1.A	1,247,266	1,249,472	02/15/2042
69292B-AC-1	PLYM COMMERCIAL MORTGAGE TRUST SUB SUB_C		1.D FE	931,323	931,323	03/15/2043
69292B-AE-7	PLYM COMMERCIAL MORTGAGE TRUST SUB SUB_C		1.G FE	1,407,174	1,410,531	03/15/2043
716966-AA-4	PFP LTD PFP 26-13 LCF SENIOR_CMBS _26-13		1.A FE	1,001,795	1,000,000	08/18/2043
78398J-AC-8	SCG HOTEL ISSUER INC SCG_25SNI SUB SUB_C		1.A	2,001,860	2,000,000	09/15/2042
784234-AA-4	SHRTRUSTSHR_24-LXRY LCF SENIOR_CMBS _24-		1.A	1,000,313	1,002,188	10/15/2041
78457J-AA-0	STORAGEMART COMMERCIAL MORTGAG SENIOR_CM		1.A	7,977,506	7,959,821	01/15/2039
85520A-AA-7	STAR TRUST STAR_24-SFR4 SENIOR_CMBS _24-		1.A FE	4,993,197	4,988,964	10/17/2041
85520C-AA-3	STARVEST EMERGING MARKETS CBO SENIOR_CMB		1.A FE	1,998,045	1,997,364	02/17/2042
85520E-AA-9	STAR TRUST STAR_25-SFR6 SENIOR_CMBS _25-		1.A FE	11,203,391	11,200,000	08/17/2042
87231E-AC-1	TAUBMAN CENTERS COMMERCIAL MOR SUB_CMBS		1.A	500,000	499,864	12/15/2039
87231E-AE-7	TAUBMAN CENTERS COMMERCIAL MOR SUB_CMBS		1.B	500,156	499,862	12/15/2039
92258D-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR WH		1.A FE	7,462,133	8,706,710	12/26/2051
92258R-AA-4	VELOCITY COMMERCIAL CAPITAL LO WHOLE_CMO		1.A FE	4,075,091	4,930,056	10/25/2051
92259L-AB-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR WH		1.A FE	1,581,671	1,678,169	02/25/2050
92259M-AA-4	VELOCITY COMMERCIAL CAPITAL LO WHOLE_CMO		1.A FE	2,322,070	2,758,757	08/25/2051
92259M-AE-6	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		1.D FE	1,601,781	2,040,633	08/25/2051
92259M-AH-9	VELOCITY COMMERCIAL CAPITAL LO SUB WHOLE		1.G FE	542,057	684,618	08/25/2051
92842W-AA-6	VISTA_26-MF19 SENIOR SENIOR_CMBS _26-MF1		1.A FE	999,996	1,000,000	09/15/2043
95000M-BP-5	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO		1.A	5,447,052	5,454,864	11/15/2059
05492T-AD-2	BARCLAYS COMMERCIAL MORTGAGE S PAC SENIO		1.A	904,232	922,650	02/15/2053
12515H-AZ-8	CD COMMERCIAL MORTGAGE TRUST C LCF SENIO		1.A	2,563,691	2,571,080	08/15/2050
61691N-AE-5	MORGAN STANLEY CAPITAL I TRUST LCF SENIO		1.A	1,956,983	1,968,455	12/15/2050
1079999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)				216,275,337	219,553,729	XXX
00037L-AQ-3	AB BSL CLO LTD ABBSL_21-2A SRSEC ABS_ABS		1.B FE	3,507,386	3,500,000	04/15/2039
00037L-AS-9	AB BSL CLO LTD ABBSL_21-2A MEZSEC ABS_AB		1.F FE	2,549,087	2,550,000	04/15/2039
00039F-AG-6	AB BSL CLO 7 LTD ABBSL_25-7 MEZSEC ABS_A		1.F FE	12,507,724	12,500,000	01/15/2039
00090N-AA-8	ABPCI DIRECT LENDING FUND ABS SENIOR ABS		1.F FE	1,477,030	1,496,866	03/01/2032
00119B-AN-3	AGL CLO LTD AGL_24-29 SRSEC ABS_ABS _24-		1.C FE	1,503,315	1,500,000	04/21/2039
00852K-AC-8	AGL CLO LTD AGL_24-35A MEZZANIN ABS_ABS		1.B FE	2,005,520	2,000,000	01/21/2038
00901A-BJ-5	AIMCO CLO LTD AIMCO_19-10 SRSEC ABS_ABS		1.C FE	1,001,440	1,000,000	07/22/2039
00901Q-AS-1	AIMCO CLO LTD AIMCO_23-20 SRSEC ABS_ABS		1.C FE	8,017,761	8,000,000	10/16/2038
03328C-AA-0	ANCHORAGE CAPITAL CLO LTD ANCH SRSEC ABS		1.A FE	1,251,499	1,250,000	10/20/2038
03328C-AE-2	ANCHORAGE CAPITAL CLO LTD ANCH SRSEC ABS		1.C FE	2,353,103	2,350,000	10/20/2038
03328C-AG-7	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN		1.F FE	2,402,148	2,400,000	10/20/2038

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))

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03328W-BQ-0	ANCHORAGECAPITALCLOLTDANCH SRSEC ABS_ABS		1.A FE	7,498,125	7,500,000	07/15/2037
03330R-AN-5	ANCHORAGE CAPITAL CLO LTD ANCH SRSEC ABS		1.C FE	500,995	500,000	04/20/2037
03334D-AE-2	ANCHORAGECAPITALCLOLTDANCH SRSEC ABS_ABS		1.C FE	1,000,000	1,000,000	10/20/2039
03334D-AG-7	ANCHORAGECAPITALCLOLTDANCH MEZSEC ABS_AB		1.F FE	1,000,000	1,000,000	10/20/2039
03772A-AA-5	APIDOSCLOLTDAPID_26-56 SENIOR ABS_ABS _2		1.A FE	2,721,954	2,723,275	04/24/2039
03772A-AE-7	APIDOSCLOLTDAPID_26-56 SRSEC ABS_ABS _56		1.C FE	1,001,790	1,000,000	04/24/2039
03772A-AG-2	APIDOSCLOLTDAPID_26-56 MEZSEC ABS_ABS _5		1.F FE	996,955	1,000,000	04/24/2039
04016D-BE-4	ARES CLO LTD ARES_16-41A SENIOR ABS_ABS		1.C FE	2,003,501	2,000,000	04/15/2039
04017W-AY-8	ARES CLO LTD ARES_54 SENIOR ABS_ABS _54-		1.C FE	5,011,001	5,000,000	07/15/2038
04018U-AY-1	ARES CLO LTD ARES_22-ALF2A SRSEC ABS_ABS		1.C FE	2,003,320	2,000,000	10/20/2038
04021U-AG-5	ARES CLO LTD ARES_26-79 MEZZANIN ABS_ABS		1.F FE	998,773	1,000,000	04/20/2039
04021X-AE-4	ARESCLOLTDARES_26-81 SENIOR ABS_ABS _81		1.C FE	2,004,160	2,000,000	07/15/2039
04021X-AG-9	ARESCLOLTDARES_26-81 MEZZANIN ABS_ABS _8		1.F FE	1,999,140	2,000,000	07/15/2039
05685Q-AQ-6	BAIN CAPITAL CREDIT CLO LTD BC SRSEC ABS		1.A FE	4,998,171	5,000,000	07/16/2037
05686E-AG-4	BAIN CAPITAL CREDIT CLO LIMITE SEC ABS_A		1.F FE	1,000,572	1,000,000	04/26/2039
056917-AE-7	BAIN CAPITAL CREDIT CLO LIMITE SRSEC ABS		1.C FE	3,006,391	3,000,000	01/19/2039
056917-AG-2	BAIN CAPITAL CREDIT CLO LIMITE SEC ABS_A		1.F FE	2,010,932	2,000,000	01/19/2039
05765D-AR-6	BALBOA BAY LOAN FUNDING LTD BO SRSEC ABS		1.A FE	1,999,512	2,000,000	04/20/2036
05765X-AN-1	BALBOA BAY LOAN FUNDING LTD BO MEZZANIN		1.C FE	2,000,600	2,000,000	07/20/2034
05877G-AL-7	BALLYROCKLTDBALLY_24-22AR SRSEC ABS_ABS		1.A FE	1,999,201	2,000,000	07/15/2039
06759J-BC-1	BABSON CLO LTD BABSN_19-1A MEZZANIN ABS_		1.F FE	1,000,132	1,000,000	10/15/2038
06765H-AE-4	BARINGS CLO LTD BABSN_25-8 SRSEC ABS_ABS		1.C FE	6,014,761	6,000,000	01/15/2039
06765H-AG-9	BARINGS CLO LTD BABSN_25-8 SEC ABS_ABS _		1.F FE	2,998,949	3,000,000	01/15/2039
067924-AS-9	BABSONCLOLTDBABSN_24-3AR MEZSEC ABS_ABS		1.F FE	1,999,013	2,000,000	10/20/2039
067936-AL-8	BABSON CLO LTD BABSN_24-2 SRSEC ABS_ABS		1.A FE	999,887	1,000,000	07/15/2037
067936-AQ-7	BABSON CLO LTD BABSN_24-2 SRSEC ABS_ABS		1.C FE	1,001,970	1,000,000	07/15/2037
067936-AS-3	BABSON CLO LTD BABSN_24-2 MEZSEC ABS_ABS		1.F FE	2,247,767	2,250,000	07/15/2037
07133Y-AL-4	BATTERY PARK CLO LTD BATPK_19 SENIOR ABS		1.A FE	3,001,208	3,000,000	07/15/2036
07134C-AQ-0	BATTERY PARK CLO LTD BATPK_22 SRSEC ABS_		1.A FE	4,005,891	4,000,000	10/20/2037
08186V-BA-7	BENEFIT STREET PARTNERS CLO LT SRSEC ABS		1.C FE	1,753,816	1,750,000	04/25/2039
08186V-BC-3	BENEFIT STREET PARTNERS CLO LT SRSEC ABS		1.F FE	3,748,245	3,750,000	04/25/2039
125488-AN-6	CIFC FUNDING LTD CIFC_23-2 SRSEC ABS_ABS		1.C FE	6,502,796	6,500,000	01/20/2039
12555Q-AY-2	CIFC_20-1A SRSEC ABS_ABS _20-1A 144A		1.A FE	3,500,840	3,500,000	07/15/2039
12567M-AU-5	CIFC FUNDING LTD CIFC_22-2 MEZZANIN ABS_		1.E FE	999,302	1,000,000	04/19/2035
12570L-AQ-1	CIFC FUNDING LTD CIFC_22-1 MEZSEC ABS_AB		1.F FE	999,627	1,000,000	07/17/2041
12572G-BC-0	CIFC FUNDING LTD CIFC_22-5 SRSEC ABS_ABS		1.C FE	1,002,370	1,000,000	03/16/2038
13079W-DC-9	SYMPHONY CLO LTD SYMP_12-9A SENIOR ABS_A		1.A FE	1,290,037	1,289,894	07/16/2032
142925-AG-1	CARLYLEGLOBALMARKETSTRATEGI SRSEC ABS_AB		1.F FE	999,619	1,000,000	04/15/2039
143111-AY-8	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB		1.A FE	2,998,480	3,000,000	04/20/2039
14311U-AY-4	CARLYLE GLOBAL MARKET STRATEGI SRSEC ABS		1.A FE	2	2	07/20/2034
14317X-BJ-4	CARLYLE US CLO LTD CGMS_20-1 SENIOR ABS_		1.C FE	5,010,052	5,000,000	01/20/2038
14317X-BL-9	CARLYLE US CLO LTD CGMS_20-1 SENIOR ABS_		1.F FE	998,940	1,000,000	01/20/2038
14317X-BN-5	CARLYLE US CLO LTD CGMS_20-1 MEZZANIN AB		2.C FE	1,496,965	1,500,000	01/20/2038
14318J-AQ-9	CARLYLE US CLO LTD CGMS_22-1 MEZSEC ABS_		1.E FE	1,997,781	2,000,000	04/15/2035
14319R-AC-1	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB		1.C FE	3,507,209	3,500,000	01/15/2037
14320C-AE-7	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN		1.F FE	1,002,660	1,000,000	07/25/2038
14320N-AE-3	CARLYLE_GLOBAL_MARKET_STRATEGI SRSEC ABS		1.C FE	2,003,600	2,000,000	04/25/2039
14320N-AG-8	CARLYLE_GLOBAL_MARKET_STRATEGI MEZSEC AB		1.F FE	498,670	500,000	04/25/2039
14321C-AE-6	CARLYLEGLOBALMARKETSTRATEGI SRSEC ABS_AB		1.C FE	1,000,000	1,000,000	10/25/2039
14321C-AG-1	CARLYLEGLOBALMARKETSTRATEGI MEZSEC ABS_A		1.F FE	750,000	750,000	10/25/2039
15032X-AA-5	CEDARFUNDINGLTSCEDF_26-20A SRSEC ABS_ABS		1.A FE	1,000,000	1,000,000	10/20/2039
15032X-AE-7	CEDARFUNDINGXXCLOLTDCEDF_ MEZZANIN ABS_A		1.C FE	2,000,000	2,000,000	10/20/2039
15032X-AG-2	CEDARFUNDINGLTSCEDF_26-20A SRSEC ABS_ABS		1.F FE	1,000,000	1,000,000	10/20/2039
15033P-AS-2	CEDAR FUNDING LTD CEDF_17 SRSEC ABS_ABS		1.C FE	1,502,025	1,500,000	07/20/2038
15033P-AW-3	CEDAR FUNDING LTD CEDF_17 SEC ABS_ABS _1		1.F FE	2,007,883	2,000,000	07/20/2038
15033T-BC-8	CEDAR FUNDING LTD CEDF_20-12 MEZZANIN AB		1.C FE	2,755,582	2,750,000	01/25/2038
17178Y-AE-5	CIFC FUNDING LTD CIFC_24-5A MEZZANIN ABS		1.C FE	2,246,063	2,241,445	01/22/2038
26244G-AU-9	DRYDEN 40 SENIOR LOAN FUND DRS MEZZANIN		1.A FE	13,997,049	14,000,000	08/15/2031
262484-AQ-1	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		1.C FE	3,507,805	3,500,000	11/15/2038
262484-AS-7	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		1.F FE	2,510,700	2,500,000	11/15/2038
26248K-AQ-5	DRYDEN SENIOR LOAN FUND DRSLF MEZSEC ABS		1.E FE	499,834	500,000	04/15/2038
26249M-AQ-0	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		1.A FE	8,242,289	8,237,675	01/15/2031
26252Q-AY-8	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		1.F FE	1,001,885	1,000,000	07/15/2035
26253E-BM-9	DRYDEN SENIOR LOAN FUND DRSLF SRSEC ABS_		1.C FE	1,500,555	1,500,000	10/15/2037
26254F-AN-4	DRYDEN SENIOR LOAN FUND DRSLF SRSEC ABS_		1.C FE	1,002,480	1,000,000	08/15/2038
26254H-AG-5	DRYDENSENIORLOANFUNDDRSLF_ SRSEC ABS_ABS		1.B FE	3,004,261	3,000,000	04/20/2039
26254H-AJ-9	DRYDENSENIORLOANFUNDDRSLF_ MEZSEC ABS_AB		1.E FE	1,000,132	1,000,000	04/20/2039
29001B-AQ-6	ELM25_24-1 ABS_ABS _24-1 144A		1.C FE	1,002,360	1,000,000	04/17/2037
29001B-AS-2	ELM25_24-1 ABS_ABS _24-1 144A		1.F FE	999,009	1,000,000	04/17/2037
29001V-BE-8	ELMWOOD CLO VI LTD ELMW6_20-3A SENIOR AB		1.A FE	2,249,818	2,250,000	07/18/2037
290020-AN-6	ELMWOOD CLO 24 LTD ELM24_23_3A MEZZANIN		1.C FE	7,014,280	7,000,000	01/17/2038
29004B-AE-0	ELMWOODCLO50LTDELM50_26-4 ABS_ABS _26-4		1.C FE	2,000,000	2,000,000	10/19/2039
29004B-AG-5	ELMWOODCLO50LTDELM50_26-4 ABS_ABS _26-4		1.F FE	1,000,000	1,000,000	10/19/2039
33884H-AE-4	FLATIRONCLOLTDFLAT_26-29 SRSEC ABS_ABS _		1.C FE	1,001,000	1,000,000	10/15/2039
33884H-AG-9	FLATIRONCLOLTDFLAT_26-29 SRSEC ABS_ABS _		1.F FE	999,593	1,000,000	10/15/2039
36321B-AS-0	GALAXY XXIV CLO LTD GALXY_17-2 SENIOR AB		1.A FE	2,499,881	2,500,000	04/15/2037
36321B-AU-5	GALAXY XXIV CLO LTD GALXY_17-2 SENIOR AB		1.B FE	1,001,460	1,000,000	04/15/2037
36321E-AS-4	GALAXY CLO LTD GALXY_24-33 SENIOR ABS_AB		1.A FE	2,642,066	2,643,000	04/20/2037
36321U-AE-9	GALAXY37CLOLTDGALXY_26-37 MEZZANIN ABS_A		1.C FE	1,002,510	1,000,000	07/15/2039
38139M-AQ-8	GOLDENTREE LOAN MANAGEMENT US SENIOR ABS		1.A FE	1,000,600	1,000,000	04/20/2039
38139M-AW-5	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A		1.F FE	3,241,243	3,250,000	04/20/2039
38140C-AG-9	GOLDENTREELOANMANAGEMENTUS SRSEC ABS_ABS		1.C FE	2,003,280	2,000,000	10/20/2039
38140C-AJ-3	GOLDENTREELOANMANAGEMENTUS MEZZANIN ABS_		1.F FE	2,991,943	3,000,000	10/20/2039
381740-AQ-2	GOLUB CAPITAL PARTNERS CLO LTD SRSEC ABS		1.A FE	3,998,061	4,000,000	05/05/2037
403970-AE-6	HPSLOANMANAGEMENTLTDHLM_26 MEZZANIN ABS_		1.C FE	2,002,781	2,000,000	04/15/2039
403970-AG-1	HPSLOANMANAGEMENTLTDHLM_26 MEZZANIN ABS_		1.F FE	997,963	1,000,000	04/15/2039
413279-AC-4	HARMONY PEACE PARK CLO LTD HPP SENIOR AB		1.A FE	1,000,710	1,000,000	10/20/2037
413279-AE-0	HARMONY PEACE PARK CLO LTD HPP SENIOR AB		1.C FE	1,501,275	1,500,000	10/20/2037
449278-AJ-9	ICG US CLO 2023-1 I LTD ICG_2 SENIOR AB		1.A FE	5,007,495	5,000,000	07/18/2038
449278-AK-6	ICG US CLO LTD ICG_23-1A SRSEC ABS_ABS _		1.C FE	4,006,640	4,000,000	07/18/2038
44931N-BG-5	ICG US CLO LTD ICG_16-1A SRSEC ABS_ABS _		1.F FE	2,004,464	2,000,000	04/29/2034
48662L-AE-1	KAYNE CLO LTD KAYNE_21-10A MEZZANIN ABS_		1.F FE	5,500,000	5,468,963	04/23/2034
50202Q-AQ-6	LCM LTD PARTNERSHIP LCM_35A SENIOR ABS_A		1.C FE	1,000,430	1,000,000	10/15/2035
50204A-AG-1	LCM LTD LCM_32 MEZZANIN ABS_ABS 144A		1.F FE	2,202,731	2,200,000	07/20/2034
55285A-AA-5	MF1 MULTIFAMILY HOUSING MORTGA LCF SENIO		1.A FE	1,492,626	1,487,727	06/19/2037
55287K-AA-1	MF1 MULTIFAMILY HOUSING MORTGA LCF SENIO		1.A FE	920,443	919,953	05/18/2042

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557913-AG-5	MADISON PARK FUNDING LTD MDPK MEZZANIN A		1.F FE	501,384	500,000	09/04/2038
55819F-AU-5	MADISON PARK FUNDING LTD MDPK MEZZANIN A		1.B FE	4,753,087	4,750,000	07/18/2037
55821F-AN-7	MADISONPARKFUNDINGLTDMDPK_ MEZZANIN ABS_		1.F FE	2,247,937	2,250,000	04/19/2034
55822B-AS-4	MADISON PARK FUNDING LTD MDPK MEZZANIN A		1.F FE	2,000,500	2,000,000	01/22/2035
55822N-AN-9	MADISON PARK FUNDING LTD MDPK SRSEC ABS_		1.C FE	2,003,300	2,000,000	01/20/2039
55823T-AE-5	MADISON PARK FUNDING LTD MDPK MEZZANIN A		1.C FE	2,004,840	2,000,000	07/23/2039
55823T-AG-0	MADISON PARK FUNDING LTD MDPK MEZZANIN A		1.E FE	999,640	1,000,000	07/23/2039
55953Y-AN-6	MAGNETITE CLO LTD MAGNE_22-33A SRSEC ABS		1.A FE	1,250,840	1,250,000	10/20/2037
55953Y-AQ-9	MAGNETITE CLO LTD MAGNE_22-33A SRSEC ABS		1.C FE	1,251,013	1,250,000	10/20/2037
55954N-AU-3	MAGNETITE CLO LTD MAGNE_19-23A SENIOR AB		1.C FE	7,000,070	7,000,000	01/25/2035
55955R-AQ-2	MAGNETITECLOLTDMAGNE_24-40A SRSEC ABS_AB		1.A FE	1,500,089	1,500,000	07/15/2039
55955R-AW-9	MAGNETITECLOLTDMAGNE_24-40A MEZZANIN ABS		1.F FE	499,770	500,000	07/15/2039
55955X-AG-1	MAGNETITE CLO LTD MAGNE_24-42 SENIOR ABS		1.C FE	3,006,120	3,000,000	01/25/2038
55956A-AA-3	MAGNETITE CLO LTD MAGNE_24-41 SRSEC ABS_		1.A FE	1,000,583	996,393	01/25/2038
57068U-AA-0	MARKET STREET CLO LTD MKTST_25 SENIOR AB		1.A FE	2,005,943	2,000,000	07/20/2038
61218A-AG-2	MONTAUKPARKCLOLTDMONTPK_26 MEZZANIN ABS_		1.F FE	1,500,132	1,500,000	04/24/2039
624257-AE-1	MOUNTAINPOINTCLOLTDMTNPT_2 SRSEC ABS_ABS		1.B FE	4,004,841	4,000,000	04/20/2039
64090E-AE-6	NEUBERGER BERMAN LOAN ADVISERS MEZZANIN		1.F FE	1,000,120	1,000,000	07/20/2039
640969-AS-0	NEUBERGERBERMANLOANADVISERS MEZZANIN ABS		1.C FE	4,006,881	4,000,000	04/22/2040
640969-AU-5	NEUBERGERBERMANLOANADVISERS MEZZANIN ABS		1.F FE	997,948	1,000,000	04/22/2040
640981-AE-6	NEUBERGER BERMAN LOAN ADVISERS MEZSEC AB		1.F FE	997,293	1,000,000	04/16/2039
640981-AL-0	NEUBERGER BERMAN LOAN ADVISERS MEZZANIN		1.C FE	1,001,780	1,000,000	04/16/2039
640987-AL-7	NEUBERGER BERMAN LOAN ADVISERS MEZSEC AB		1.F FE	1,999,153	2,000,000	07/23/2040
640989-AE-9	NEUBERGER BERMAN CLO LTD NEUB SRSEC ABS_		1.C FE	3,507,561	3,500,000	07/17/2039
64131J-AY-2	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS		1.C FE	1,000,750	1,000,000	07/19/2038
64132J-BA-2	NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A		1.F FE	499,463	500,000	01/20/2039
64132T-AU-7	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS		1.A FE	10,000,011	10,000,000	04/16/2039
64132T-AW-3	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS		1.C FE	4,759,833	4,750,000	04/16/2039
64132Y-BE-1	NEUBERGER BERMAN CLO LTD NEUB SRSEC ABS_		1.A FE	4,002,423	4,000,000	07/20/2039
64132Y-BL-5	NEUBERGER BERMAN CLO 34 LTD NE MEZZANIN		1.F FE	1,000,120	1,000,000	07/20/2039
64134V-BA-3	NEUBERGER BERMAN CLO LTD NEUB SRSEC ABS_		1.C FE	7,501,126	7,500,000	07/23/2036
64134V-BC-9	NEUBERGER BERMAN CLO LTD NEUB MEZSEC ABS		1.F FE	996,762	1,000,000	07/23/2036
64135F-AQ-3	NEUBERGER BERMAN CLO LTD NEUB SRSEC ABS_		1.C FE	1,000,770	1,000,000	10/25/2038
64135P-AL-2	NEUBERGER BERMAN CLO LTD NEUB SRSEC ABS_		1.C FE	2,314,273	2,310,000	04/23/2038
64135P-AN-8	NEUBERGER BERMAN CLO LTD NEUB MEZSEC ABS		1.F FE	1,498,508	1,500,000	04/23/2038
64135X-AA-9	NEUBERGER BERMAN CLO LTD NEUB SRSEC ABS_		1.A FE	5,503,846	5,500,000	07/20/2039
64136N-AA-0	NEUBERGERBERMANCLOLTDNEUB_ SRSEC ABS_ABS		1.A FE	1,000,000	1,000,000	10/15/2039
64136N-AE-2	NEUBERGERBERMANCLOLTDNEUB_ SRSEC ABS_ABS		1.C FE	1,000,000	1,000,000	10/15/2040
65357L-AT-2	NIAGARA PARK CLO LTD NIAPK_19 SENIOR ABS		1.A FE	9,757,659	9,750,000	01/17/2038
65357L-AU-9	NIAGARA PARK CLO LTD NIAPK_19 MEZZANIN A		1.C FE	1,002,100	1,000,000	01/17/2038
67570M-AW-0	OCP CLO LTD OCP_24-34AR MEZZANIN ABS_ABS		1.E FE	1,249,384	1,250,000	10/22/2038
67577F-AA-6	OCTAGON INVESTMENT PARTNERS 54 SENIOR AB		1.A FE	3,502,096	3,494,019	07/15/2034
67579A-BL-0	OCTAGON 64 LTD OCT64_22-1 SUB ABS_ABS 1		1.B FE	5,000,000	5,000,000	07/21/2037
67579E-AA-7	OCTAGON 75 LTD OCT75_25-1 SENIOR ABS_ABS		1.A FE	1,249,115	1,250,000	01/22/2038
67579H-AE-2	OCTAGON LIMITED OCT73_25-4 MEZZANIN ABS_		1.C FE	1,002,530	1,000,000	10/20/2038
67579V-AG-6	OCTAGON76LTDOCT76_26-1 SRSEC ABS_ABS _26		1.C FE	1,502,220	1,500,000	10/20/2039
67579V-AL-5	OCTAGON76LTDOCT76_26-1 SEC ABS_ABS _26-1		1.F FE	1,000,000	1,000,000	10/20/2039
675932-AS-6	OCTAGON 58 LTD OCT58_25-1A SRSEC ABS_ABS		1.C FE	2,605,331	2,600,000	04/15/2038
68626J-AA-7	ORION CLO LTD ANTOR_24-4A SENIOR ABS_ABS		1.A FE	1,750,722	1,750,000	10/20/2037
68626J-AC-3	ORION CLO LTD ANTOR_24-4A MEZZANIN ABS_A		1.C FE	2,001,740	2,000,000	10/20/2037
69145B-AA-4	OXFORD FINANCE FUNDING TRUST O SENIOR AB		1.F FE	3,427,368	3,486,091	02/15/2030
69382D-AE-4	PPM CLO LTD PPMC_25-8 SENIOR ABS_ABS _25		1.B FE	1,252,813	1,250,000	04/20/2038
69382D-AG-9	PPM CLO LTD PPMC_25-8 MEZZANIN ABS_ABS _		1.E FE	1,000,566	1,000,000	04/20/2038
699917-AS-9	PARK BLUE CLO 2023-IV LTD PKBL SENIOR AB		1.A FE	6,003,031	6,000,000	01/25/2039
699917-AW-0	PARK BLUE CLO LTD PKBLU_23-4R SEC ABS_AB		1.C FE	6,012,720	6,000,000	01/25/2039
699917-AY-6	PARK BLUE CLO LTD PKBLU_23-4R MEZZANIN A		1.E FE	1,999,264	2,000,000	01/25/2039
70017T-AU-4	PARK AVENUE INSTITUTIONAL ADVI SRSEC ABS		1.A FE	5,000,305	5,000,000	01/20/2037
70017T-AW-0	PARK AVENUE INSTITUTIONAL ADVI SRSEC ABS		1.C FE	8,014,722	8,000,000	01/20/2037
70019C-AN-5	PARK BLUE CLO LTD PKBLU_24-5 SENIOR ABS_		1.A FE	2,000,030	2,000,000	10/25/2039
70019C-AS-4	PARK BLUE CLO LTD PKBLU_24-5 SRSEC ABS_A		1.C FE	1,503,435	1,500,000	10/25/2039
70019H-AA-2	PARK BLUE CLO LTD PKBLU_25-7A SENIOR ABS		1.A FE	3,499,403	3,500,000	04/25/2038
70019H-AE-4	PARK BLUE CLO LTD PKBLU_25-7A SRSEC ABS_		1.C FE	1,753,675	1,750,000	04/26/2038
70019U-AA-3	PARK BLUE CLO LTD PKBLU_25-9 SENIOR ABS_		1.A FE	2,501,223	2,500,000	10/20/2038
70019U-AE-5	PARK BLUE CLO LTD PKBLU_25-9 SRSEC ABS_A		1.B FE	2,504,749	2,500,000	10/20/2038
749753-AE-9	RRLTDRRAM_26-45A SRSEC ABS_ABS _26-45A 1		1.C FE	3,007,290	3,000,000	07/15/2041
749780-AE-2	RRLTDRRAM_26-46 MEZZANIN ABS_ABS _26-46		1.C FE	1,252,900	1,250,000	07/15/2039
749780-AG-7	RRLTDRRAM_26-46 MEZZANIN ABS_ABS _26-46		1.F FE	999,525	1,000,000	07/15/2039
74989V-AA-9	RR 29 LTD RRAM_24-29RAR SENIOR ABS_ABS _		1.A FE	1,501,437	1,500,000	07/15/2039
74990K-AG-7	RINLTDRIN_26-1 SENIOR ABS_ABS _13 144A		1.B FE	1,002,940	1,000,000	04/15/2039
74990K-AJ-1	RINLTDRIN_26-1 MEZZANIN ABS_ABS _26-1 14		1.F FE	1,000,138	1,000,000	04/15/2039
758465-BL-1	REESE PARK CLO LTD RESPK_20-1A SENIOR AB		1.A FE	750,735	749,487	01/15/2038
76676C-AS-5	RIN LTD RIN_19-1A SENIOR ABS_ABS _19-1A		1.A FE	3,749,843	3,750,000	01/15/2038
83609G-BN-4	SOUND POINT CLO LTD SNDPT_15-2 SENIOR AB		1.A FE	4,110,910	4,108,881	07/20/2032
83617J-AE-9	SOUND POINT CLO LTD SNDPT_24-4 SRSEC ABS		1.C FE	3,006,510	3,000,000	01/15/2038
87169B-BE-8	SYMPHONYCLOLTDSYMP_23-30 SENIOR ABS_ABS		1.C FE	751,253	750,000	10/20/2037
87170X-AG-3	SYMPHONY CLO LTD SYMP_25-47 MEZSEC ABS_A		1.F FE	2,499,165	2,500,000	04/20/2038
871989-AR-0	SYMPHONY CLO 40 LTD SYMPH_24-4 MEZZANIN		1.C FE	5,010,050	5,000,000	01/05/2038
87252M-BA-0	TCW GEM LTD TCW_24-1 SRSEC ABS_ABS _24-1		1.C FE	3,006,481	3,000,000	04/16/2039
87252M-BC-6	TCW CLO LTD TCW_24-1A SRSEC ABS_ABS _24-		1.F FE	2,005,197	2,000,000	04/16/2039
92325Q-AA-5	VENTURE CDO LTD VENTR_18-32A SENIOR ABS_		1.A FE	29,479	29,477	07/18/2031
92326G-AW-8	VENTURE CDO LTD VENTR_22-45A SRSEC ABS_A		1.B FE	4,007,120	4,000,000	07/20/2035
92328X-BD-0	VENTURE CDO LTD VENTR_13-15A SRSEC ABS_A		1.A FE	1,493,954	1,493,267	07/15/2032
92892H-AG-5	VOYACLOLTDVOYA_26-1 SENIOR ABS_ABS _26-1		1.C FE	1,503,556	1,500,000	04/15/2039
92892H-AJ-9	VOYACLOLTDVOYA_26-1 ABS_ABS _26-1 144A		1.F FE	1,250,184	1,250,000	04/15/2039
92895F-AN-1	VOYACLOLTDVOYA_24-3 SRSEC ABS_ABS _24-3		1.C FE	1,002,420	1,000,000	07/20/2039
92895F-AP-6	VOYACLOLTDVOYA_24-3 MEZSEC ABS_ABS _24-3		1.F FE	999,593	1,000,000	07/20/2039
92915Q-BL-6	VOYA CLO LTD VOYA_17-3 SENIOR ABS_ABS _1		1.F FE	4,010,076	4,000,000	04/20/2034
92916W-AC-3	ING INVESTMENT MANAGEMENT CLO SENIOR ABS		1.A FE	1,351,367	1,351,151	04/25/2031
92918N-BA-4	VOYA CLO VOYA_20-3 MEZZANIN ABS_ABS _20-		1.C FE	12,518,878	12,500,000	01/20/2038
92918U-AQ-4	VOYA CLO LTD VOYA_22-1 MEZZANIN ABS_ABS		1.F FE	5,006,169	5,000,000	04/20/2035
92920D-AL-9	VOYA CLO LTD VOYA_24-1 SENIOR ABS_ABS _2		1.A FE	3,000,002	3,000,000	07/15/2039
92920D-AS-4	VOYA CLO LTD VOYA_24-1 SENIOR ABS_ABS _2		1.C FE	1,002,080	1,000,000	07/15/2039
92920D-AU-9	VOYA CLO LTD VOYA_24-1 MEZZANIN ABS_ABS		1.F FE	999,598	1,000,000	07/15/2039
92920L-BA-4	VOYA CLO LTD VOYA_22-4AR SRSEC ABS_ABS _		1.A FE	1,999,993	2,000,000	10/20/2039
949575-AU-8	WELLINGTON MANAGEMENT CLO 3 LT SRSEC ABS		1.C FE	1,002,341	1,000,000	07/31/2039
97317A-AJ-0	WIND RIVER CLO LTD WINDR_24-1 SENIOR ABS		1.A FE	3,001,120	3,000,000	04/20/2037

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
97317A-AL-5	WIND RIVER CLO LTD WINDR_24-1 MEZZANIN A		1.B FE	1,302,899	1,300,000	04/20/2037
98878F-AU-3	Z CAPITAL CREDIT PARTNERS CLO SRSEC ABS_		1.A FE	2,236,450	2,236,266	07/15/2033
98888J-AW-9	ZAIS CLO LTD ZAIS_21-17 SRSEC ABS_ABS _2		1.A FE	10,024,300	10,000,000	10/20/2037
00120B-AS-9	AGL CLO LTD AGL_21-12A SRSEC ABS_ABS _12		1.C FE	8,591,079	8,587,000	10/20/2038
03770C-AS-4	APIDOS CLO APID_22-41 MEZZANIN ABS_ABS _		1.C FE	4,890,900	4,890,000	10/20/2037
12548R-AH-7	CIFC FUNDING LTD CIFC_14-2RA SENIOR ABS_		1.A FE	2,000,002	2,000,000	10/24/2037
12574H-AN-3	CIFC FUNDING LTD CIFC_22-6 SRSEC ABS_ABS		1.C FE	400,121	400,000	10/16/2038
14318L-AQ-4	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN		1.C FE	300,071	300,000	10/15/2037
14688R-AA-8	CARVAL CLO XI-C LTD CARVL_24-3 SENIOR AB		1.A FE	3,002,559	3,000,000	10/20/2037
26246G-AN-3	DRYDEN CLO LTD DRSLF_87 SRSEC ABS_ABS _2		1.A FE	2,702,810	2,700,000	08/20/2038
26252W-BE-8	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		1.A FE	3,000,000	3,000,000	10/15/2037
26252W-BS-7	DRYDEN SENIOR LOAN FUND DRSLF SRSEC ABS_		1.A FE	3,000,000	3,000,000	10/15/2039
29002Y-AL-6	ELMWOOD CLO XII LTD ELM12_21-5 MEZZANIN		1.C FE	801,036	800,000	10/15/2037
38139V-AC-9	GOLDENTREE LOAN MANAGEMENT US SRSEC ABS_		1.A FE	2,996,400	2,989,336	10/20/2038
38139V-AG-0	GOLDENTREE LOAN MANAGEMENT US SRSEC ABS_		1.C FE	4,013,180	4,000,000	10/20/2038
40638U-AS-8	HALSEYPOINT CLO HLSY_20-3 SENIOR ABS_ABS		1.A FE	2,499,985	2,500,000	07/30/2037
417403-AS-1	HARTWICK PARK CLO LTD HWKPK_23 MEZZANIN		1.F FE	997,080	990,114	01/20/2037
55821T-AL-1	MADISON PARK FUNDING LTD MDPK SENIOR ABS		1.A FE	4,002,430	4,000,000	07/16/2037
62432W-AG-2	MOUNTAINVIEWCLOMVEW_26-1A SRSEC ABS_ABS		1.C FE	7,500,743	7,500,000	10/17/2039
69690A-AS-6	PALMER SQUARE CLO 2022-3A LTD SENIOR ABS		1.A FE	3,003,699	3,000,000	07/20/2037
70019P-AG-1	PARKBLUECL02026-XIILTDPKB MEZZANIN ABS_A		1.C FE	1,500,150	1,500,000	10/20/2039
73163E-AC-3	POLUS CAPITAL MANAGEMENT POLUS SENIOR AB		1.A FE	3,500,000	3,500,000	10/20/2037
73163E-AW-9	POLUSUSCLOLTDPOLUS_24-1 ABS_ABS _24-1 14		1.A FE	3,500,000	3,500,000	10/20/2039
81785M-AA-0	720EASTCLOLTDNWML_25-8 SENIOR ABS_ABS _2		1.A FE	2,951,743	2,950,000	07/20/2038
82808M-AA-1	SILVER POINT CLO 6 LTD SPCLO_2 SENIOR AB		1.A FE	2,000,246	2,007,400	10/15/2037
87168Y-AS-9	SYMPHONY CLO LTD SYMP_22-31A MEZSEC ABS_		1.F FE	2,299,493	2,268,008	01/22/2038
88676L-AY-7	TIKEHAU US CLO LTD TKO_22-1 SRSEC ABS_AB		1.C FE	8,002,800	8,000,000	01/20/2038
89643D-AA-5	TRINITAS CLO LTD TRNTS_24-30 SENIOR ABS_		1.A FE	4,001,940	4,000,000	10/23/2037
1099999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)				606,794,231	606,295,690	XXX
07336P-AB-0	BAYVIEW OPPORTUNITY MASTER FUN ABS_ABS _		1.C FE	560,405	558,200	06/25/2047
07336Q-AC-6	BAYVIEW OPPORTUNITY MASTER FUN SUB ABS_A		1.G FE	215,865	215,575	12/26/2031
07337G-AB-9	BAYVIEW OPPORTUNITY MASTER FUN SUB ABS_A		1.C FE	2,401,939	2,401,946	07/25/2048
07337G-AC-7	BAYVIEW OPPORTUNITY MASTER FUN MEZZANIN		1.G FE	1,722,533	1,723,847	07/25/2048
08861Y-AC-0	BANKERS HEALTHCARE GROUP SECUR SUB ABS_A		1.C FE	2,373,473	2,443,108	11/17/2033
20267U-AB-5	COMMONBOND STUDENT LOAN TRUST SENIOR ABS		1.A FE	89,665	89,813	10/25/2040
26829H-AA-4	ECMC GROUP STUDENT LOAN TRUST SENIOR ABS		1.B FE	1,603,568	1,583,250	11/25/2069
30023J-CZ-9	EVERGREEN CREDIT CARD TRUST ABS_ABS _25-		1.A FE	2,004,941	2,000,000	10/15/2029
362549-AC-1	GM FINANCIAL CONSUMER AUTOMOBI ABS_ABS _		1.A FE	42,102	42,097	02/16/2028
43285H-AB-4	HILTON GRAND VACATIONS TRUST H SUB ABS_A		1.F FE	174,272	174,787	02/25/2039
43285H-AC-2	HILTON GRAND VACATIONS TRUST H SUB ABS_A		2.B FE	175,436	174,783	02/25/2039
437921-AC-3	HONDA AUTO RECEIVABLES OWNER T SENIOR AB		1.A FE	465,827	465,704	01/15/2028
55389T-AC-5	MVW OWNER TRUST MVWOT_21-1WA SUB ABS_ABS		2.B FE	168,437	171,468	01/22/2041
55400E-AC-3	MVW_20-1A SUB ABS_ABS _20-1A 144A		2.B FE	46,231	46,248	10/20/2037
57563N-AB-4	MASSACHUSETTS EDL FING AUTH SENIOR ABS_A		1.A FE	458,417	458,424	05/25/2033
63935B-AA-1	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		1.A FE	552,717	584,352	01/15/2069
64031M-AB-6	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		1.C FE	5,987,137	5,747,663	06/25/2051
64033D-AB-4	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		2.B FE	4,950,947	4,847,827	07/25/2047
64033F-AB-9	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		1.C FE	13,022,146	12,492,124	01/25/2047
64033N-AB-2	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		1.C FE	5,987,855	5,743,988	05/25/2049
64033Q-AC-3	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		1.F FE	10,809,788	10,320,550	05/25/2054
69335P-FW-0	PFS FINANCING CORP PFSFC_25-C SENIOR ABS		1.A FE	1,002,880	1,000,000	04/15/2029
78442G-RA-6	SLM STUDENT LOAN TRUST SLMA_05 SENIOR AB		1.B FE	2,529,190	2,550,315	01/25/2041
78447Y-AD-4	SLM STUDENT LOAN TRUST SLMA_13 SUB ABS_A		2.B FE	970,316	991,048	09/25/2043
802824-AC-6	SANTANDAR CONSUMER AUTO SCART SUB ABS_AB		1.A PL	5,085	5,089	03/15/2029
81378R-AB-0	SECURITIZED TERM AUTO RECEIVAB SUB ABS_A		1.B FE	300,107	299,970	07/25/2031
81378R-AC-8	SECURITIZED TERM AUTO RECEIVAB SUB ABS_A		1.F FE	150,026	149,985	07/25/2031
85236K-AP-7	STACK INFRASTRUCTURE ISSUER LL SENIOR AB		1.G FE	7,036,351	7,355,504	05/25/2050
98164T-AC-6	WORLD OMNI AUTO RECEIVABLES TR SENIOR AB		1.A FE	157,409	157,361	08/15/2028
1119999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				65,965,065	64,795,026	XXX
1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed securities - self-liquidating				1,995,127,127	2,117,258,619	XXX
69335P-GN-9	PFSFINANCINGCORPPFSFC_26-C SENIOR ABS_AB		1.A FE	4,007,318	4,000,000	04/15/2030
69335P-GP-4	PFSFINANCINGCORPPFSFC_26-C ABS_ABS _26-C		1.F FE	1,125,845	1,125,000	04/15/2030
87267C-AA-6	TRPLLCTRP_21-1 ABS_ABS _21-1 144A		1.F FE	12,344,862	12,352,846	06/17/2051
98463G-AK-4	YAMAHAMOTORMASTERTRUSTYMMT ABS_ABS _26-A		1.F FE	3,897,558	3,998,990	04/15/2031
1339999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed securities - not self-liquidating - other financial asset-backed securities- not self-liquidating (unaffiliated)				21,375,583	21,476,836	XXX
1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed - not self-liquidating				21,375,583	21,476,836	XXX
73329K-AC-0	PORSCHE INNOVATIVE LEASE OWNER SENIOR AB		1.A FE	737,983	737,734	12/20/2027
90354P-AA-5	USQ RAIL I LLC STEAM_21-3 SENIOR ABS_ABS		1.F FE	2,299,749	2,313,889	06/28/2051
1519999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				3,037,732	3,051,623	XXX
225638-AA-3	CRESCENDO ROYALTY FUNDING LP S SENIOR AB		1.F FE	8,966,045	8,999,532	12/20/2051
91326E-AA-3	UNITI FIBER SECURITIZATION UNI SENIOR AB		1.G FE	1,736,467	1,750,000	04/20/2055
91326E-AB-1	UNITI FIBER SECURITIZATION UNI SUB ABS_A		2.C FE	266,764	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)				10,969,276	11,019,532	XXX
1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - practical expedient				14,007,008	14,071,155	XXX
81758V-AA-3	SERVICE EXPERTS ISSUER SE_21-1 SENIOR AB		1.E FE	132,079	133,010	02/02/2032
82667C-AA-3	SRL SRL_21-1 SRSEC ABS_ABS _21-1 144A		1.C FE	3,398,956	3,623,896	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)				3,531,035	3,756,906	XXX
23284B-AJ-3	CYRUSONE DATA CENTER ISSUER LL MEZZANIN		1.G FE	491,852	499,943	02/20/2050
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)				491,852	499,943	XXX
1809999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - full analysis				4,022,887	4,256,849	XXX
1889999999. Total - asset-backed securities (Schedule D, Part 1, Section 2) - (unaffiliated)				2,034,532,605	2,157,063,459	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)				2,034,532,605	2,157,063,459	XXX

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	2	3	4	5	6	7
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
2009999999. Total - issuer credit obligations and asset-backed securities				3,062,516,383	3,188,745,810	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
BME76F-2S-8	EUROPEAN RAIL FREIGHT II SA RL			199	199	
BME76F-3K-4	EUROPEAN RAIL FREIGHT II SA RL			38	38	
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) - publicly traded				237	237	XXX
5109999999. Total - common stocks - industrial and miscellaneous (unaffiliated)				237	237	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				237	237	XXX
5999999999. Total - preferred and common stocks				237	237	XXX
000000-00-0	JP MORGAN			143,587,773	143,587,773	
9609999999. Subtotal - cash (Schedule E, Part 1)				143,587,773	143,587,773	XXX
912797-UJ-4	UNITED STATES TREASURY TBILL_CASH		1.A	7,294,779	7,294,779	10/08/2026
912797-VM-6	UNITED STATES TREASURY TBILL_CASH		1.A	27,543,702	27,543,702	10/20/2026
825252-38-0	INVESCO TREASURY PORTFOLIO			1,076,401	1,076,401	
9709999999. Subtotal - cash equivalents (Schedule E, Part 2)				35,914,882	35,914,882	XXX
000000-00-0	DERIVATIVES			7,986,823	7,986,823	
9809999999. Subtotal - other assets				7,986,823	7,986,823	XXX
9999999999 - Totals				3,250,006,098	3,376,235,525	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 29,905,672 — Book/Adjusted Carrying Value $ 83,096,674
2. Average balance for the year — Fair Value $ 3,386,763,603 — Book/Adjusted Carrying Value $ 3,467,824,570

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
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Bank of America, NA	Charlotte, NC		0.000	5,401	0	(192,873,378)	(236,529,330)	(308,107,967)	XXX
Bank of New York Mellon, NA	New York, NY		0.000	0	0	(947,375)	(965,653)	(1,681,015)	XXX
Citibank Bahamas	Nassau, Bahamas	SD	0.000	0	7,741	32,049,016	0	32,134,311	XXX
Citibank Bahamas	Nassau, Bahamas		0.000	0	0	16,714,463	16,851,153	16,485,810	XXX
Citibank, NA	New York, NY		0.000	0	0	7,220,606	5,984,678	5,978,894	XXX
Credit Industriel et Commercial Bank	New York, NY		0.000	49,194	0	800,000	0	0	XXX
Federal Home Loan Bank	Atlanta, GA		0.000	0	0	10,196,467	10,226,982	6,784,267	XXX
Fifth Third Bank	Cincinnati, OH		0.000	0	0	515,898	517,322	518,753	XXX
JPMorgan Chase Bank, NA	London, UK		0.000	0	0	4,775,564	8,888,674	6,328,306	XXX
JPMorgan Chase Bank, NA	New York , NY	0	0.000	0	0	109,923,254	97,087,120	132,278,262	XXX
JPMorgan Chase Bank, NA	New York, NY		0.000	0	0	4,268,842,447	4,367,534,340	4,769,090,954	XXX
Mitsubishi UFJ Trust and Bank	New York, NY		0.000	9,008	3,894	913,000	913,000	913,000	XXX
PNC Bank	Pittsburgh, PA		0.000	0	0	977,205	987,356	740,216	XXX
The Northern Trust Company	Chicago, IL		0.000	0	0	(304,255)	(110,504)	(2,294,451)	XXX
The Northern Trust Company	Chicago, IL		0.000	0	0	(433,399)	(409,143)	(363,122)	XXX
US Bank	Minneapolis, MN	0	0.000	0	0	562,758	562,758	562,758	XXX
US Bank	Minneapolis, MN		0.000	0	0	25,132,423	31,412,763	20,811,020	XXX
Wells Fargo Bank	Raleigh, NC		0.000	5,334	0	10,190,615	8,858,420	9,759,295	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - open depositories		XXX	XXX	68,937	11,635	4,294,255,309	4,311,809,936	4,689,939,291	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	68,937	11,635	4,294,255,309	4,311,809,936	4,689,939,291	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total		XXX	XXX	68,937	11,635	4,294,255,309	4,311,809,936	4,689,939,291	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 TBILL_CASH		09/03/2026	3.667	10/08/2026	7,294,779	0	35,357
	UNITED STATES TREASURY TBILL_CASH		09/23/2026	3.868	11/05/2026	896,614	0	1,199
	UNITED STATES TREASURY TBILL_CASH		09/30/2026	3.942	11/12/2026	696,781	0	0
	UNITED STATES TREASURY TBILL_CASH		09/17/2026	3.966	12/17/2026	1,784,709	0	2,556
	UNITED STATES TREASURY TBILL_CASH		09/30/2026	3.835	10/13/2026	11,984,660	0	0
	UNITED STATES TREASURY TBILL_CASH		09/29/2026	3.864	10/20/2026	27,543,704	0	10,940
	UNITED STATES TREASURY TBILL_CASH		09/29/2026	3.857	10/27/2026	74,990,490	0	15,051
	UNITED STATES TREASURY TBILL_CASH		09/04/2026	3.756	11/03/2026	398,619	0	1,788
	UNITED STATES TREASURY TBILL_CASH		09/29/2026	4.000	11/24/2026	1,987,998	0	442
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						127,578,354	0	67,333
	FIRST BRANDS GROUP LLC SECURED TERM_LOAN		09/30/2026	13.682	09/07/2026	48	0	5
	FIRST BRANDS GROUP LLC SECURED TERM_LOAN		09/30/2026	10.614	09/07/2026	3	20	605
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)						51	20	610
	FEDERAL HOME LOAN BANKS AGENCY_CASH		09/25/2026	3.865	10/23/2026	2,593,855	0	1,671
	FEDERAL HOME LOAN BANKS AGENCY_CASH		09/30/2026	3.980	11/18/2026	5,769,515	0	3,628
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)						8,363,370	0	5,299
0489999999. Total - issuer credit obligations (unaffiliated)						135,941,775	20	73,242
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						135,941,775	20	73,242
31846V-54-2	FIRST AMERICAN TRS OBL CL Z		09/30/2026	0.000		14,038,790	0	751,160
38141W-32-3	GOLDMANSACHSFINANCIALSQUARE		09/30/2026	0.000		91,133,370	0	922,497
40428X-20-6	HSBC US TREASURY MONEY MARKET		09/30/2026	0.000		19,261,997	0	317,938
665279-87-3	NORTHERN INSTITUTIONAL TREASUR		09/30/2026	0.000		41,166,227	0	750,670
825252-38-0	INVESCO TREASURY PORTFOLIO		09/30/2026	0.000		818,821,787	0	3,271,870
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						984,422,171	0	6,014,135
BME1RU-27-1	FEDERATED GOVT OBLI FD-PRM FEDERATED GOV		09/02/2026	0.000		3,465,706	0	33,240
BRTTNP-J0-5	USBANKMONEYMARKETITC2 STIFFUND	0	09/30/2026	0.000		1,425,824	0	4,488
8309999999. Subtotal - all other money market mutual funds						4,891,530	0	37,728
8589999999. Total cash equivalents (unaffiliated)						1,125,255,476	20	6,125,105
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						1,125,255,476	20	6,125,105